

DFA INVESTMENT DIMENSIONS GROUP INC.
PORTFOLIO HOLDINGS REPORT
January 31, 2022
(UNAUDITED)

Table of Contents

DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES

SCHEDULE OF INVESTMENTS

- Enhanced U.S. Large Company Portfolio
- U.S. Large Cap Value Portfolio
- U.S. Targeted Value Portfolio
- U.S. Small Cap Value Portfolio
- U.S. Core Equity 1 Portfolio
- U.S. Core Equity 2 Portfolio
- U.S. Vector Equity Portfolio
- U.S. Small Cap Portfolio
- U.S. Micro Cap Portfolio
- DFA Real Estate Securities Portfolio
- Large Cap International Portfolio
- International Core Equity Portfolio
- International Small Company Portfolio
- Global Small Company Portfolio
- Japanese Small Company Portfolio
- Asia Pacific Small Company Portfolio
- United Kingdom Small Company Portfolio
- Continental Small Company Portfolio
- DFA International Real Estate Securities Portfolio
- DFA Global Real Estate Securities Portfolio
- DFA International Small Cap Value Portfolio
- International Vector Equity Portfolio
- World ex U.S. Value Portfolio
- World ex U.S. Targeted Value Portfolio
- World ex U.S. Core Equity Portfolio
- Selectively Hedged Global Equity Portfolio
- Emerging Markets Portfolio
- Emerging Markets Small Cap Portfolio
- Emerging Markets Value Portfolio
- Emerging Markets Core Equity Portfolio
- U.S. Large Cap Equity Portfolio
- DFA Commodity Strategy Portfolio
- DFA One-Year Fixed Income Portfolio
- DFA Two-Year Global Fixed Income Portfolio
- DFA Selectively Hedged Global Fixed Income Portfolio
- DFA Short-Term Government Portfolio
- DFA Five-Year Global Fixed Income Portfolio
- DFA World ex U.S. Government Fixed Income Portfolio
- DFA Intermediate Government Fixed Income Portfolio
- DFA Short-Term Extended Quality Portfolio
- DFA Intermediate-Term Extended Quality Portfolio
- DFA Targeted Credit Portfolio
- DFA Investment Grade Portfolio
- DFA Inflation-Protected Securities Portfolio
- DFA Short-Term Municipal Bond Portfolio
- DFA Intermediate-Term Municipal Bond Portfolio

TABLE OF CONTENTS

CONTINUED

DFA Selective State Municipal Bond Portfolio
DFA California Short-Term Municipal Bond Portfolio
DFA California Intermediate-Term Municipal Bond Portfolio
DFA NY Municipal Bond Portfolio
Dimensional Retirement Income Fund
Dimensional 2045 Target Date Retirement Income Fund
Dimensional 2050 Target Date Retirement Income Fund
Dimensional 2055 Target Date Retirement Income Fund
Dimensional 2060 Target Date Retirement Income Fund
Dimensional 2065 Target Date Retirement Income Fund
Dimensional 2010 Target Date Retirement Income Fund
Dimensional 2015 Target Date Retirement Income Fund
Dimensional 2020 Target Date Retirement Income Fund
Dimensional 2025 Target Date Retirement Income Fund
Dimensional 2030 Target Date Retirement Income Fund
Dimensional 2035 Target Date Retirement Income Fund
Dimensional 2040 Target Date Retirement Income Fund
DFA Short-Duration Real Return Portfolio
DFA Municipal Real Return Portfolio
DFA Municipal Bond Portfolio
World Core Equity Portfolio
DFA LTIP Portfolio
U.S. Social Core Equity 2 Portfolio
U.S. Sustainability Core 1 Portfolio
U.S. Sustainability Targeted Value Portfolio
International Sustainability Core 1 Portfolio
International Social Core Equity Portfolio
Global Social Core Equity Portfolio
Emerging Markets Social Core Equity Portfolio
VA U.S. Targeted Value Portfolio
VA U.S. Large Value Portfolio
VA International Value Portfolio
VA International Small Portfolio
VA Short-Term Fixed Portfolio
VA Global Bond Portfolio
VIT Inflation-Protected Securities Portfolio
VA Global Moderate Allocation Portfolio
U.S. Large Cap Growth Portfolio
U.S. Small Cap Growth Portfolio
International Large Cap Growth Portfolio
International Small Cap Growth Portfolio
DFA Social Fixed Income Portfolio
DFA Diversified Fixed Income Portfolio
U.S. High Relative Profitability Portfolio
International High Relative Profitability Portfolio
VA Equity Allocation Portfolio
DFA MN Municipal Bond Portfolio
DFA California Municipal Real Return Portfolio
DFA Global Core Plus Fixed Income Portfolio
Emerging Markets Sustainability Core 1 Portfolio
Emerging Markets Targeted Value Portfolio
DFA Global Sustainability Fixed Income Portfolio
DFA Oregon Municipal Bond Portfolio
DFA Global Core Plus Real Return Portfolio

TABLE OF CONTENTS

CONTINUED

Emerging Markets ex China Core Equity Portfolio

NOTES TO FINANCIAL STATEMENTS

Organization
Security Valuation
Financial Instruments
Federal Tax Cost
Recently Issued Accounting Standards and Regulations
Other
Subsequent Event Evaluations

THE DFA INVESTMENT TRUST COMPANY

SCHEDULES OF INVESTMENTS

The U.S. Large Cap Value Series
The DFA International Value Series
The Japanese Small Company Series
The Asia Pacific Small Company Series
The United Kingdom Small Company Series
The Continental Small Company Series
The Emerging Markets Series
The Emerging Markets Small Cap Series

NOTES TO SCHEDULES OF INVESTMENTS

Organization
Security Valuation
Financial Instruments
Federal Tax Cost
Recently Issued Accounting Standards
Other
Subsequent Event Evaluations

DIMENSIONAL EMERGING MARKETS VALUE FUND

SCHEDULE OF INVESTMENTS

NOTES TO SCHEDULE OF INVESTMENTS

Organization
Security Valuation
Financial Instruments
Federal Tax Cost
Recently Issued Accounting Standards
Other
Subsequent Event Evaluations

DFA INVESTMENT DIMENSIONS GROUP INC.
DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES

Schedules of Investments

Investment Abbreviations

SA	Special Assessment
ADR	American Depositary Receipt
CPI	Consumer Price Index
REIT	Real Estate Investment Trust
BAM	Build America Mutual
P.L.C.	Public Limited Company
ST	Special Tax
UP	Unrefunded Portion
GDR	Global Depositary Receipt
CP	Certificate Participation
CDOR	Canadian Dollar Offered Rate
SOFR	Secured Overnight Financing Rate
USTMMR	U.S. Treasury Money Market Rate
3M Swap	Three Month Swap
EURIBOR	Euro Interbank Offered Rate
FEDL01	One Day Overnight Fed Funds Effective Rate
SONIO/N	Sterling Overnight Index Average
LIBOR	London Interbank Offered Rate
AGM	Assured Guaranty Municipal Corporation
BAN	Bond Anticipation Note
GO	General Obligation
PSF-GTD	Public School Fund Guarantee
Q-SBLF	School Bond Qualification and Loan Program
RB	Revenue Bond
RN	Revenue Note
SCH BD GTY	School Bond Guaranty
SCSDE	South Carolina State Department of Education
SD CRED PROG	School District Credit Program
ST AID DIR DEP	State Aid Direct Deposit
ST AID WITHHLDG	State Aid Withholding
ST HGR ED INTER	Higher Education Revenue Bond Intercept Program
ST INTERCEPT	State Intercept
AMBAC	American Municipal Bond Assurance Corporation
CNTY GTD	County Guarantee
ETM	Escrowed to Maturity
MUN GOVT GTD	General Obligation Guarantee of the Municipality
SCH BD RES FD	School Board Resolution Fund
ST GTD	State Guaranteed
NPFGC	National Public Finance Guarantee Corp.
FGIC	Federal Guaranty Insurance Corporation
AUD	Australian Dollars
CAD	Canadian Dollars
EUR	Euro
NOK	Norwegian Krone
NZD	New Zealand Dollars

CONTINUED

SGD	Singapore Dollars
USD	United States Dollar
CHF	Swiss Franc
DKK	Danish Krone
GBP	British Pounds
HKD	Hong Kong Dollar
ILS	Israeli New Shekel
JPY	Japanese Yen
SEK	Swedish Krona

Investment Footnotes

^	Denominated in USD, unless otherwise noted.
†	See Security Valuation Note within the Notes to Schedules of Investments.
Ω	Rule 144A, Section 4(2), or other security that is restricted as to resale to institutional investors. This security has been deemed liquid based upon the Fund's Liquidity Guidelines. The liquidity determination is unaudited.
#	Total or Partial Securities on Loan.
@	Security purchased with cash collateral received from Securities on Loan.
§	Affiliated Fund.
^^	See Federal Tax Cost Note within the Notes to Schedules of Investments.
*	Non-Income Producing Securities.
»	Securities have generally been fair valued. See Security Valuation Note within the Notes to Schedules of Investments.
††	Security valued using significant unobservable inputs (Level 3).
(r)	The adjustable rate shown is effective as of January 31, 2022.
»	Securities have generally been fair valued. See Security Valuation Note within the Notes to Schedules of Investments.
∞	Rates reflect the effective yields at purchase date.
±	Face Amount of security is not adjusted for inflation.
□	Pre-refunded bonds are collateralized by U.S. Government or other eligible securities that are held in escrow and used to pay principal and interest and retire the bonds at the earliest refunding date (payment date) and/or whose interest rates vary with changes in a designated base rate (such as the prime interest rate).

**ENHANCED U.S. LARGE COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2022

(Unaudited)

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
BONDS — (82.7%)			GERMANY — (Continued)		
AUSTRALIA — (1.7%)			Daimler Finance North		
Glencore Funding LLC			America LLC		
Ω 4.125%, 05/30/23.....	1,000	\$ 1,029,880	Ω 2.550%, 08/15/22.....	1,750	\$ 1,766,494
Ω 4.125%, 05/30/23.....	500	514,940	Ω 3.250%, 08/01/24.....	1,750	1,812,306
Ω 4.625%, 04/29/24.....	1,150	1,215,204	Deutsche Bank AG		
Western Australian Treasury			3.950%, 02/27/23.....	2,350	2,411,072
Corp.			Kreditanstalt fuer		
Ω 2.500%, 07/23/24..... AUD	5,000	<u>3,645,733</u>	Wiederaufbau		
TOTAL AUSTRALIA.....		<u>6,405,757</u>	1.250%, 08/28/23..... NOK	104,000	<u>11,629,782</u>
			TOTAL GERMANY.....		<u>20,199,756</u>
CANADA — (20.9%)			JAPAN — (4.2%)		
Bank of Montreal			American Honda Finance		
2.270%, 07/11/22..... CAD	5,000	3,959,131	Corp.		
Canadian Government Bond			# 2.150%, 09/10/24.....	2,250	2,277,053
0.250%, 04/01/24..... CAD	14,000	10,756,590	Daiwa Securities Group, Inc.		
National Bank of Canada			#Ω 3.129%, 04/19/22.....	1,000	1,004,867
2.100%, 02/01/23.....	3,500	3,536,381	Mitsubishi UFJ Financial Group,		
Province of Alberta Canada			Inc.		
# 3.350%, 11/01/23.....	3,000	3,109,469	2.998%, 02/22/22.....	500	500,704
3.100%, 06/01/24..... CAD	6,000	4,877,457	2.665%, 07/25/22.....	1,000	1,009,154
Province of Manitoba Canada			3.455%, 03/02/23.....	1,000	1,023,584
3.300%, 06/02/24..... CAD	8,000	6,532,416	Mizuho Financial Group, Inc.		
Province of Ontario Canada			2.601%, 09/11/22.....	3,000	3,030,619
3.500%, 06/02/24..... CAD	13,000	10,663,856	Nissan Motor Acceptance Corp.		
Province of Quebec Canada			Ω 2.600%, 09/28/22.....	320	323,164
2.250%, 02/22/24..... CAD	13,500	10,784,813	Ω 3.450%, 03/15/23.....	2,350	2,393,233
PSP Capital, Inc.			Sumitomo Mitsui Financial Group,		
2.090%, 11/22/23..... CAD	2,500	1,988,495	Inc.		
Royal Bank of Canada			3.102%, 01/17/23.....	500	509,256
2.949%, 05/01/23..... CAD	2,750	2,201,493	3.748%, 07/19/23.....	2,000	2,067,291
2.333%, 12/05/23..... CAD	7,000	5,567,620	2.696%, 07/16/24.....	1,100	1,122,556
Suncor Energy, Inc.			Toyota Motor Credit Corp.		
2.800%, 05/15/23.....	2,000	2,031,875	Ω 0.750%, 07/21/22..... EUR	210	<u>237,223</u>
Toronto-Dominion Bank			TOTAL JAPAN.....		<u>15,498,704</u>
2.850%, 03/08/24..... CAD	14,500	<u>11,596,578</u>	NETHERLANDS — (3.0%)		
TOTAL CANADA.....		<u>77,606,174</u>	BNG Bank NV		
			Ω 5.250%, 05/20/24..... AUD	10,000	7,695,517
FRANCE — (3.9%)			Cooperatieve Rabobank UA		
BNP Paribas SA			Ω 2.625%, 07/22/24.....	3,500	<u>3,569,076</u>
Ω 2.950%, 05/23/22.....	500	503,713	TOTAL NETHERLANDS.....		<u>11,264,593</u>
Caisse d'Amortissement de la			NEW ZEALAND — (3.2%)		
Dette Sociale			New Zealand Government Bond		
Ω 3.375%, 03/20/24.....	11,000	11,476,992	0.500%, 05/15/24..... NZD	18,600	<u>11,792,733</u>
Societe Generale SA			NORWAY — (2.9%)		
Ω 3.875%, 03/28/24.....	500	518,718	Kommunalbanken A.S.		
Ω 2.625%, 10/16/24.....	2,000	<u>2,020,319</u>	Ω 5.250%, 07/15/24..... AUD	5,300	4,091,959
TOTAL FRANCE.....		<u>14,519,742</u>			
GERMANY — (5.5%)					
Bayer U.S. Finance LLC					
Ω 3.375%, 10/08/24.....	2,500	2,580,102			

ENHANCED U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NORWAY — (Continued)			UNITED KINGDOM — (Continued)		
Norway Government Bond			HSBC USA, Inc.		
Ω 3.000%, 03/14/24..... NOK	59,000	\$ 6,816,428	3.500%, 06/23/24.....	1,100	\$ 1,146,465
TOTAL NORWAY.....		<u>10,908,387</u>	NatWest Markets PLC		
			#Ω 2.375%, 05/21/23.....	2,000	2,024,739
SINGAPORE — (3.2%)			#Ω 0.800%, 08/12/24.....	1,650	<u>1,602,085</u>
Singapore Government Bond			TOTAL UNITED KINGDOM...		<u>10,384,343</u>
2.000%, 02/01/24..... SGD	15,200	11,463,992	UNITED STATES — (19.9%)		
Temasek Financial I Ltd.			AbbVie, Inc.		
Ω 0.500%, 03/01/22..... EUR	500	<u>562,078</u>	2.900%, 11/06/22.....	2,000	2,027,834
TOTAL SINGAPORE.....		<u>12,026,070</u>	Aetna, Inc.		
			2.750%, 11/15/22.....	221	223,130
SPAIN — (1.0%)			Air Lease Corp.		
Banco Santander SA			2.250%, 01/15/23.....	1,610	1,625,755
2.706%, 06/27/24.....	1,200	1,221,978	Allstate Corp.		
Santander Holdings USA, Inc.			3.150%, 06/15/23.....	852	872,820
3.400%, 01/18/23.....	1,500	1,526,759	Ally Financial, Inc.		
3.500%, 06/07/24.....	1,000	<u>1,029,527</u>	# 3.875%, 05/21/24.....	484	502,774
TOTAL SPAIN.....		<u>3,778,264</u>	Aon Corp.		
			2.200%, 11/15/22.....	3,000	3,029,710
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (9.1%)			Booking Holdings, Inc.		
European Investment Bank			2.750%, 03/15/23.....	2,000	2,031,817
1.500%, 01/26/24..... NOK	104,720	11,713,357	Boston Scientific Corp.		
Inter-American Development			3.375%, 05/15/22.....	733	738,592
Bank			Bunge Ltd. Finance Corp.		
3.000%, 02/21/24.....	7,000	7,249,830	3.000%, 09/25/22.....	200	202,304
International Bank for			Capital One Financial Corp.		
Reconstruction &			# 3.200%, 01/30/23.....	2,000	2,038,223
Development			Cardinal Health, Inc.		
2.500%, 01/24/24..... NZD	16,000	10,525,083	3.079%, 06/15/24.....	2,750	2,820,514
International Finance Corp.			Cigna Corp.		
1.450%, 07/22/24..... AUD	2,000	1,417,960	# 3.750%, 07/15/23.....	1,082	1,115,951
Nordic Investment Bank			Constellation Brands, Inc.		
1.875%, 04/10/24..... NOK	25,000	<u>2,811,727</u>	3.200%, 02/15/23.....	1,500	1,525,448
TOTAL SUPRANATIONAL			eBay, Inc.		
ORGANIZATION			2.750%, 01/30/23.....	2,400	2,436,076
OBLIGATIONS.....		<u>33,717,957</u>	General Motors Financial		
			Co., Inc.		
SWEDEN — (0.4%)			3.550%, 07/08/22.....	837	846,805
Skandinaviska Enskilda Banken			Global Payments, Inc.		
AB			# 3.750%, 06/01/23.....	1,000	1,022,869
Ω 0.550%, 09/01/23.....	1,585	<u>1,564,458</u>	4.000%, 06/01/23.....	1,500	1,543,717
SWITZERLAND — (1.0%)			Goldman Sachs Group, Inc.		
UBS AG			# 3.625%, 01/22/23.....	2,000	2,051,022
Ω 0.700%, 08/09/24.....	3,750	<u>3,658,356</u>	3.200%, 02/23/23.....	1,500	1,530,519
UNITED KINGDOM — (2.8%)			Intercontinental Exchange,		
BP Capital Markets PLC			Inc.		
3.535%, 11/04/24.....	1,000	1,044,743	0.700%, 06/15/23.....	3,500	3,473,330
CNH Industrial Capital LLC			International Business		
4.375%, 04/05/22.....	940	945,784	Machines Corp.		
1.950%, 07/02/23.....	1,094	1,098,834	3.000%, 05/15/24.....	1,500	1,544,680
HSBC Holdings PLC			Kinder Morgan Energy		
# 3.600%, 05/25/23.....	2,450	2,521,693	Partners LP		
			3.950%, 09/01/22.....	707	714,394
			Kroger Co.		
			2.800%, 08/01/22.....	1,500	1,511,372

ENHANCED U.S. LARGE COMPANY PORTFOLIO
CONTINUED

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
EUR 6,098,594	USD 6,920,155	State Street Bank and Trust	04/05/22	\$ (58,723)
Total (Depreciation)				<u>\$(1,150,267)</u>
Total Appreciation (Depreciation)				<u>\$ 381,498</u>

As of January 31, 2022, Enhanced U.S. Large Company Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500 [®] Emini Index.....	1,708	03/18/22	\$395,961,356	\$384,662,950	\$(11,298,406)
Total Futures Contracts.....			<u>\$395,961,356</u>	<u>\$384,662,950</u>	<u>\$(11,298,406)</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Australia.....	—	\$ 6,405,757	—	\$ 6,405,757
Canada.....	—	77,606,174	—	77,606,174
France.....	—	14,519,742	—	14,519,742
Germany.....	—	20,199,756	—	20,199,756
Japan.....	—	15,498,704	—	15,498,704
Netherlands.....	—	11,264,593	—	11,264,593
New Zealand.....	—	11,792,733	—	11,792,733
Norway.....	—	10,908,387	—	10,908,387
Singapore.....	—	12,026,070	—	12,026,070
Spain.....	—	3,778,264	—	3,778,264
Supranational Organization Obligations.....	—	33,717,957	—	33,717,957
Sweden.....	—	1,564,458	—	1,564,458
Switzerland.....	—	3,658,356	—	3,658,356
United Kingdom.....	—	10,384,343	—	10,384,343
United States.....	—	73,793,003	—	73,793,003
U.S. Treasury Obligations.....	—	58,288,164	—	58,288,164
Securities Lending Collateral.....	—	6,074,741	—	6,074,741
Forward Currency Contracts**.....	—	381,498	—	381,498
Futures Contracts**.....	\$(11,298,406)	—	—	(11,298,406)
TOTAL.....	<u>\$(11,298,406)</u>	<u>\$371,862,700</u>	<u>—</u>	<u>\$360,564,294</u>

** Valued at the unrealized appreciation/(depreciation) on the investment.

**U.S. LARGE CAP VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2022

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The U.S. Large Cap Value Series of The DFA Investment Trust Company.....	<u>\$25,119,074,895</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$25,119,074,895</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2022, based on their valuation inputs, is located within this report (see Security Valuation Note).

U.S. TARGETED VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>	
COMMON STOCKS — (94.4%)			
COMMUNICATION SERVICES — (2.5%)			
#*	AMC Networks, Inc., Class A.....	252,971	\$10,784,154
	ATN International, Inc.....	159,291	6,320,667
#*	Audacy, Inc.....	825,403	1,997,475
*	Ballantyne Strong, Inc.....	181,831	545,493
#*	Beasley Broadcast Group, Inc., Class A.....	25,343	47,391
#*	Boston Omaha Corp., Class A.....	26,000	686,140
#*	Cars.com, Inc.....	621,631	9,685,011
#*	comScore, Inc.....	247,773	750,752
#*	Consolidated Communications Holdings, Inc.....	816,527	5,870,829
*	Cumulus Media, Inc., Class A.....	48,142	493,456
*	Daily Journal Corp.....	708	229,385
#	DallasNews Corp.....	48,426	340,919
#*	DHI Group, Inc.....	310,241	1,669,097
#*	EchoStar Corp., Class A.....	407,016	9,642,209
#*	Emerald Holding, Inc.....	27,820	90,693
	Entravision Communications Corp., Class A.....	696,058	4,218,112
#	EW Scripps Co., Class A.....	633,285	12,982,343
#*	Fluent, Inc.....	93,105	148,968
*	Gaia, Inc.....	14,481	106,291
#*	Gannett Co., Inc.....	467,183	2,270,509
	Gray Television, Inc.....	828,630	17,276,936
*	Hemisphere Media Group, Inc.....	112,531	730,326
*	IMAX Corp.....	16,570	285,833
#	John Wiley & Sons, Inc., Class A.....	288,528	14,642,796
	John Wiley & Sons, Inc., Class B.....	455	22,614
#*	Liberty Latin America Ltd., Class A.....	364,799	3,990,901
*	Liberty Latin America Ltd., Class C.....	1,125,110	12,162,439
*	Liberty Media Corp.-Liberty Formula One, Class A.....	54,753	3,000,464
#*	Liberty Media Corp.-Liberty Formula One, Class C.....	274,865	16,555,119
#*	Lions Gate Entertainment Corp., Class A.....	654,454	10,261,839
*	Lions Gate Entertainment Corp., Class B.....	850,965	12,407,070
*	Loyalty Ventures, Inc.....	30,762	901,634
	Lumen Technologies, Inc.....	982,369	12,142,081
#*	Madison Square Garden Entertainment Corp.....	21,356	1,512,645
#*	Marcus Corp.....	239,113	4,029,054
*	Mediaco Holding, Inc., Class A.....	1,827	9,555
	News Corp., Class A.....	370,514	8,240,231
	News Corp., Class B.....	297,566	6,617,868
#	Nexstar Media Group, Inc., Class A.....	313,260	51,806,939
*	QuinStreet, Inc.....	215,249	3,463,356
#*	Reading International, Inc., Class A.....	130,081	578,860
	Saga Communications, Inc., Class A.....	42,277	937,704
*	Salem Media Group, Inc.....	14,062	45,280
	Scholastic Corp.....	273,320	11,211,586
	Shenandoah Telecommunications Co.....	25,851	588,627
#	Spok Holdings, Inc.....	184,980	1,827,602
	TEGNA, Inc.....	1,083,464	20,975,863
	Telephone & Data Systems, Inc.....	854,657	16,922,209
*	Townsquare Media, Inc., Class A.....	96,935	1,277,603
*	TrueCar, Inc.....	621,050	2,136,412
*	U.S. Cellular Corp.....	328,363	10,054,475
#*	Urban One, Inc.....	223,648	1,005,298
*	Yelp, Inc.....	169,323	5,848,416

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Ziff Davis, Inc.....	22,238	\$ 2,336,324
TOTAL COMMUNICATION SERVICES.....		<u>324,685,853</u>
CONSUMER DISCRETIONARY — (12.8%)		
Aaron's Co., Inc.....	138,659	2,935,411
#* Abercrombie & Fitch Co., Class A.....	615,096	23,988,744
Acushnet Holdings Corp.....	184,569	8,619,372
* Adient PLC.....	498,667	20,929,054
* Adtalem Global Education, Inc.....	476,921	14,031,016
AMCON Distributing Co.....	910	142,460
* American Axle & Manufacturing Holdings, Inc.....	1,105,515	8,998,892
# American Eagle Outfitters, Inc.....	843,872	19,265,598
#* American Outdoor Brands, Inc.....	144,416	2,394,417
#* American Public Education, Inc.....	183,699	3,929,322
* America's Car-Mart, Inc.....	33,745	3,203,075
#* Ark Restaurants Corp.....	28,289	453,756
* Asbury Automotive Group, Inc.....	78,182	12,584,957
Autoliv, Inc.....	36,348	3,599,906
* AutoNation, Inc.....	757,968	82,618,512
* Barnes & Noble Education, Inc.....	543,852	3,273,989
# Bassett Furniture Industries, Inc.....	110,011	2,041,804
* Beazer Homes USA, Inc.....	138,323	2,523,011
#* Bed Bath & Beyond, Inc.....	555,221	9,016,789
# Big 5 Sporting Goods Corp.....	30,819	606,826
# Big Lots, Inc.....	268,752	11,263,396
#* Biglari Holdings, Inc., Class A.....	817	510,609
* Biglari Holdings, Inc., Class B.....	16,124	1,910,694
#* BJ's Restaurants, Inc.....	52,507	1,579,936
* Bluegreen Vacations Holding Corp.....	34,957	1,047,661
* Boot Barn Holdings, Inc.....	92,490	8,506,305
BorgWarner, Inc.....	1,614,338	70,788,721
# Buckle, Inc.....	21,150	796,086
# Build-A-Bear Workshop, Inc.....	152,227	2,715,730
Caleres, Inc.....	298,060	7,147,479
* Capri Holdings Ltd.....	409,478	24,597,343
Carriage Services, Inc.....	191,790	9,650,873
# Carrols Restaurant Group, Inc.....	374,417	924,810
Cato Corp., Class A.....	178,298	2,945,483
* Cavco Industries, Inc.....	64,268	17,316,370
* Century Casinos, Inc.....	10,803	107,490
Century Communities, Inc.....	283,612	18,675,850
#* Charles & Colvard Ltd.....	45,459	109,556
#* Chico's FAS, Inc.....	544,630	2,565,207
#* Chuy's Holdings, Inc.....	184,277	4,645,623
#* Citi Trends, Inc.....	16,295	793,892
# Clarus Corp.....	366	8,246
#* Conn's, Inc.....	310,162	7,527,632
#* Container Store Group, Inc.....	199,188	2,031,718
>>†† Contra Zagg, Inc.....	262,920	23,663
* Cooper-Standard Holdings, Inc.....	174,212	3,587,025
Culp, Inc.....	98,410	890,610
Dana, Inc.....	1,005,792	21,785,455
# Del Taco Restaurants, Inc.....	120,432	1,501,787
* Delta Apparel, Inc.....	51,357	1,550,981
#* Designer Brands, Inc., Class A.....	243,871	3,211,781
# Dick's Sporting Goods, Inc.....	451,747	52,131,604
# Dillard's, Inc., Class A.....	213,144	54,078,896
* Dorman Products, Inc.....	7,334	686,682
* Duluth Holdings, Inc., Class B.....	1,567	23,630

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* El Pollo Loco Holdings, Inc.....	333,383	\$ 4,447,329
Escalade, Inc.....	15,239	217,918
# Ethan Allen Interiors, Inc.....	327,646	8,259,956
#* Fiesta Restaurant Group, Inc.....	247,705	2,345,766
#* Flanigan's Enterprises, Inc.....	2,672	75,992
# Flexsteel Industries, Inc.....	87,703	2,184,682
Foot Locker, Inc.....	556,298	24,855,395
#* Fossil Group, Inc.....	515,857	5,720,854
#* Funko, Inc., Class A.....	12,153	210,004
# Gap, Inc.....	91,077	1,645,761
#* Genesco, Inc.....	174,043	11,196,186
* Gentherm, Inc.....	42,478	3,712,152
#* G-III Apparel Group Ltd.....	466,626	12,678,228
* Goodyear Tire & Rubber Co.....	1,995,115	41,358,734
Graham Holdings Co., Class B.....	33,744	20,081,729
* Grand Canyon Education, Inc.....	6,675	558,564
* Green Brick Partners, Inc.....	179,567	4,252,147
# Group 1 Automotive, Inc.....	159,381	27,064,488
# Guess?, Inc.....	565,487	13,017,511
# Harley-Davidson, Inc.....	84,786	2,931,052
# Haverty Furniture Cos., Inc.....	161,318	4,762,107
Haverty Furniture Cos., Inc., Class A.....	844	22,400
# Hibbett, Inc.....	216,239	13,331,134
# Hooker Furnishings Corp.....	118,494	2,611,608
#* Horizon Global Corp.....	88,415	675,491
* Houghton Mifflin Harcourt Co.....	603,723	10,873,051
#* iRobot Corp.....	25,705	1,684,192
Johnson Outdoors, Inc., Class A.....	61,852	5,580,287
# KB Home.....	221,451	9,356,305
# Kohl's Corp.....	1,109,248	66,233,198
#* Lakeland Industries, Inc.....	70,989	1,492,189
* Lands' End, Inc.....	111,414	2,042,219
Laureate Education, Inc., Class A.....	485,175	6,137,464
# La-Z-Boy, Inc.....	391,086	14,356,767
#* Lazydays Holdings, Inc.....	10,811	175,571
# LCI Industries.....	640	78,829
Lear Corp.....	152,741	25,556,624
#* Legacy Housing Corp.....	6,730	166,635
#* LGI Homes, Inc.....	100,762	12,545,877
Lifetime Brands, Inc.....	132,744	2,057,532
#* Lincoln Educational Services Corp.....	27,058	185,347
#* Liquidity Services, Inc.....	1,367	26,014
Lithia Motors, Inc.....	164,120	47,944,376
* Live Ventures, Inc.....	100	2,439
#* LL Flooring Holdings, Inc.....	82,757	1,195,011
* M/I Homes, Inc.....	139,321	7,382,620
Macy's, Inc.....	1,123,245	28,755,072
#* MarineMax, Inc.....	211,139	9,936,201
Marriott Vacations Worldwide Corp.....	56,188	9,123,807
MDC Holdings, Inc.....	504,188	25,557,290
»†† Media General, Inc.....	654,085	80,910
* Meritage Homes Corp.....	252,136	25,725,436
* Modine Manufacturing Co.....	478,847	4,381,450
* Mohawk Industries, Inc.....	277,619	43,827,711
* Monarch Casino & Resort, Inc.....	13,813	855,025
# Monro, Inc.....	114,198	5,679,067
#* Motorcar Parts of America, Inc.....	250,414	4,139,343
Movado Group, Inc.....	149,730	5,550,491
#* Nautilus, Inc.....	172,848	881,525

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* ODP Corp.....	248,554	\$ 10,993,543
# OneWater Marine, Inc., Class A.....	249	12,876
Oxford Industries, Inc.....	76,580	6,309,426
# Patrick Industries, Inc.....	89,984	5,794,970
Penske Automotive Group, Inc.....	522,178	53,068,950
* Perdoceo Education Corp.....	458,990	5,058,070
* Playa Hotels & Resorts NV.....	245,659	1,874,378
#* Potbelly Corp.....	78,125	429,687
PulteGroup, Inc.....	138,532	7,299,251
PVH Corp.....	494,505	46,982,920
Qurate Retail, Inc., Class A.....	2,531,390	17,795,672
# RCI Hospitality Holdings, Inc.....	72,575	5,070,815
#* Red Robin Gourmet Burgers, Inc.....	15,523	228,964
# Rent-A-Center, Inc.....	3,679	155,070
# Rocky Brands, Inc.....	52,404	2,241,843
# Shoe Carnival, Inc.....	259,660	8,869,986
# Signet Jewelers Ltd.....	435,604	37,518,572
# Smith & Wesson Brands, Inc.....	140,546	2,400,526
# Sonic Automotive, Inc., Class A.....	281,769	14,373,037
* Sportsman's Warehouse Holdings, Inc.....	68,268	748,217
Standard Motor Products, Inc.....	204,902	9,808,659
* Stoneridge, Inc.....	287,796	5,430,710
# Strategic Education, Inc.....	7,320	436,711
* Strattec Security Corp.....	33,095	1,253,970
#* Stride, Inc.....	377,294	13,231,701
Superior Group of Cos., Inc.....	92,670	1,893,248
#* Superior Industries International, Inc.....	118,010	522,784
* Tandy Leather Factory, Inc.....	22,601	113,005
* Taylor Morrison Home Corp.....	985,246	30,237,200
* Tenneco, Inc., Class A.....	24,465	256,882
* Terminix Global Holdings, Inc.....	28,012	1,208,438
# Thor Industries, Inc.....	90,685	8,577,894
# Tile Shop Holdings, Inc.....	4,721	31,206
Tilly's, Inc., Class A.....	254,069	3,348,629
Toll Brothers, Inc.....	1,120,873	66,097,881
* TravelCenters of America, Inc.....	87,013	3,966,053
* Tri Pointe Homes, Inc.....	1,138,041	27,096,756
#* Unifi, Inc.....	180,008	3,421,952
* Universal Electronics, Inc.....	133,722	4,745,794
* Universal Technical Institute, Inc.....	170,601	1,238,563
#* Urban Outfitters, Inc.....	732,451	21,035,993
* Vera Bradley, Inc.....	456,187	3,736,172
* Vince Holding Corp.....	2,071	18,639
#* Vista Outdoor, Inc.....	548,652	21,166,994
#* VOXX International Corp.....	236,133	2,609,270
Weyco Group, Inc.....	72,416	1,694,534
# Whirlpool Corp.....	10,014	2,104,843
# Winnebago Industries, Inc.....	239,277	15,438,152
#* Zovio, Inc.....	145,070	179,887
#* Zumiez, Inc.....	240,541	10,812,318
TOTAL CONSUMER DISCRETIONARY.....		<u>1,639,520,409</u>
CONSUMER STAPLES — (4.6%)		
# Alico, Inc.....	61,113	2,198,235
Andersons, Inc.....	330,855	12,605,575
B&G Foods, Inc.....	31,400	976,540
#* Bridgford Foods Corp.....	1,732	21,113
Bunge Ltd.....	781,067	77,216,284
Calavo Growers, Inc.....	4,495	186,138

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
# Cal-Maine Foods, Inc.....	183,429	\$ 7,153,731
Casey's General Stores, Inc.....	11,447	2,149,861
#* Central Garden & Pet Co.....	96,568	4,479,790
#* Central Garden & Pet Co., Class A.....	287,645	12,463,658
#* Chefs' Warehouse, Inc.....	41,614	1,241,762
* Coffee Holding Co., Inc.....	13,332	58,661
* Darling Ingredients, Inc.....	515,582	32,878,664
# Edgewell Personal Care Co.....	487,275	22,317,195
#* Farmer Bros Co.....	153,063	978,073
# Fresh Del Monte Produce, Inc.....	401,535	11,174,719
#* Grocery Outlet Holding Corp.....	10,080	255,830
* Hain Celestial Group, Inc.....	21,412	782,180
* Hostess Brands, Inc.....	1,089,251	22,351,430
Ingles Markets, Inc., Class A.....	145,742	11,211,932
Ingredion, Inc.....	525,981	49,810,401
# Inter Parfums, Inc.....	4,192	414,882
# J&J Snack Foods Corp.....	6,875	1,042,869
#* Landec Corp.....	306,478	3,294,638
* Lifevantage Corp.....	20,904	134,413
#* Lifeway Foods, Inc.....	191,300	971,804
# Limoneira Co.....	104,995	1,560,226
# MGP Ingredients, Inc.....	67,569	5,112,271
Molson Coors Beverage Co., Class B.....	825,278	39,332,749
* Natural Alternatives International, Inc.....	42,878	561,487
Natural Grocers by Vitamin Cottage, Inc.....	225,555	3,293,103
Natural Health Trends Corp.....	3,000	21,990
Nature's Sunshine Products, Inc.....	16,330	288,061
Nu Skin Enterprises, Inc., Class A.....	382,535	18,434,362
# Ocean Bio-Chem, Inc.....	26,645	237,673
Oil-Dri Corp. of America.....	47,810	1,626,496
* Performance Food Group Co.....	97,495	4,113,314
* Pilgrim's Pride Corp.....	317,191	8,871,832
* Post Holdings, Inc.....	473,580	50,114,236
PriceSmart, Inc.....	180,072	12,858,941
#* Rite Aid Corp.....	349,799	3,711,367
Sanderson Farms, Inc.....	107,770	19,829,680
Seaboard Corp.....	3,411	13,029,986
* Seneca Foods Corp., Class A.....	67,033	3,133,793
*» Seneca Foods Corp., Class B.....	189	8,863
* Simply Good Foods Co.....	259,514	9,142,678
# SpartanNash Co.....	365,499	8,980,310
Spectrum Brands Holdings, Inc.....	94,181	8,417,898
#* Sprouts Farmers Market, Inc.....	186,236	5,054,445
# Tootsie Roll Industries, Inc.....	6,941	235,647
#* TreeHouse Foods, Inc.....	331,393	12,834,851
* U.S. Foods Holding Corp.....	619,061	21,828,091
* United Natural Foods, Inc.....	559,006	21,678,253
# Universal Corp.....	235,827	12,836,064
# Village Super Market, Inc., Class A.....	104,991	2,399,044
# Weis Markets, Inc.....	260,575	15,697,038
#* Whole Earth Brands, Inc.....	6,147	58,274
* Willamette Valley Vineyards, Inc.....	4,392	38,474
TOTAL CONSUMER STAPLES.....		<u>583,711,875</u>
ENERGY — (7.1%)		
# Adams Resources & Energy, Inc.....	31,590	947,384
#* Alto Ingredients, Inc.....	127,699	661,481
# Antero Midstream Corp.....	731,914	7,282,544
* Antero Resources Corp.....	913,745	17,845,440

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
# Arch Resources, Inc.....	98,729	\$ 9,343,713
Archrock, Inc.....	1,484,762	12,531,391
#* Ardmore Shipping Corp.....	331,495	1,133,713
Berry Corp.....	380,410	3,305,763
Brigham Minerals, Inc., Class A.....	22,007	476,231
* Bristow Group, Inc.....	42,293	1,389,325
Cabot Oil & Gas Corp.....	711,442	15,580,580
#* Callon Petroleum Co.....	84,575	4,181,388
#* Centennial Resource Development, Inc., Class A.....	954,320	7,453,239
* ChampionX Corp.....	311,745	6,983,088
# Chesapeake Energy Corp.....	124,266	8,471,213
Civitas Resources, Inc.....	205,421	11,195,444
#* Clean Energy Fuels Corp.....	1,197,261	7,267,374
#* CNX Resources Corp.....	2,058,664	30,529,987
#* Comstock Resources, Inc.....	164,558	1,280,261
#* CONSOL Energy, Inc.....	284,339	6,181,530
# Continental Resources, Inc.....	488,800	25,388,272
# CVR Energy, Inc.....	183,901	3,591,587
* Delek U.S. Holdings, Inc.....	745,269	11,566,575
#* Denbury, Inc.....	23,756	1,785,026
# DHT Holdings, Inc.....	1,711,687	8,353,033
* DMC Global, Inc.....	19,437	784,089
# Dorian LPG Ltd.....	355,418	4,225,920
#* Dril-Quip, Inc.....	356,983	9,028,100
* DTE Midstream LLC.....	23,933	1,237,336
#* Earthstone Energy, Inc., Class A.....	257,253	3,514,076
# EnLink Midstream LLC.....	2,367,173	18,842,697
#* EQT Corp.....	1,164,395	24,743,394
Equitrans Midstream Corp.....	1,032,380	8,372,602
Evolution Petroleum Corp.....	174,468	1,003,191
#* Expro Group Holdings NV.....	167,250	2,619,135
* Exterran Corp.....	228,489	1,247,550
Falcon Minerals Corp.....	9,299	48,076
#* Forum Energy Technologies, Inc.....	28,048	547,497
* FTS International, Inc., Class A.....	10,003	263,579
* Geospace Technologies Corp.....	184,706	1,616,177
#* Green Plains, Inc.....	453,880	13,861,495
* Gulf Island Fabrication, Inc.....	189,088	746,898
#* Hallador Energy Co.....	34,250	82,885
#* Helix Energy Solutions Group, Inc.....	1,722,999	6,082,186
# Helmerich & Payne, Inc.....	900,451	25,842,944
# HollyFrontier Corp.....	1,427,953	50,206,827
* Houston American Energy Corp.....	12,056	15,914
* Independence Contract Drilling, Inc.....	16,537	54,903
# International Seaways, Inc.....	277,879	4,054,255
* Kosmos Energy Ltd.....	1,293,298	5,599,980
#* Liberty Oilfield Services, Inc., Class A.....	236,485	2,861,468
* Mammoth Energy Services, Inc.....	47,348	81,912
Marathon Oil Corp.....	4,664,615	90,820,054
# Matador Resources Co.....	841,863	37,690,207
* Mexco Energy Corp.....	1,000	10,230
* MIND Technology, Inc.....	104,446	145,180
# Murphy Oil Corp.....	1,309,587	41,382,949
#* Nabors Industries Ltd.....	52,399	5,423,820
NACCO Industries, Inc., Class A.....	52,892	1,613,206
#* National Energy Services Reunited Corp.....	78,132	775,851
* Natural Gas Services Group, Inc.....	127,588	1,374,123
* Newport Resources, Inc.....	864,159	3,067,764
* NexTier Oilfield Solutions, Inc.....	1,482,981	8,927,546

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
# Nordic American Tankers Ltd.....	199,781	\$ 309,661
NOV, Inc.....	106,015	1,740,766
#* Oceaneering International, Inc.....	640,526	8,346,054
#* Oil States International, Inc.....	607,434	3,808,611
#* Overseas Shipholding Group, Inc., Class A.....	697,684	1,206,993
Patterson-UTI Energy, Inc.....	1,839,352	18,319,946
#* PBF Energy, Inc., Class A.....	1,114,560	17,654,630
# PDC Energy, Inc.....	844,689	50,064,717
#* Peabody Energy Corp.....	587,970	6,350,076
# PHX Minerals, Inc.....	121,476	289,113
#* PrimeEnergy Resources Corp.....	757	57,721
* ProPetro Holding Corp.....	799,213	8,399,729
#* Range Resources Corp.....	2,314,877	44,561,382
#* Ranger Oil Corp., Class A.....	118,749	3,682,406
#* Renewable Energy Group, Inc.....	462,734	18,629,671
* REX American Resources Corp.....	57,392	5,534,311
#* RPC, Inc.....	967,604	5,718,540
#* SandRidge Energy, Inc.....	242,772	2,791,878
# Scorpio Tankers, Inc.....	506,481	6,893,206
#* SEACOR Marine Holdings, Inc.....	174,944	733,015
* Select Energy Services, Inc., Class A.....	763,841	5,094,819
SFL Corp. Ltd.....	1,062,207	8,710,097
#* SilverBow Resources, Inc.....	110,875	2,582,279
SM Energy Co.....	933,660	30,633,385
#* Smart Sand, Inc.....	84,169	164,971
Solaris Oilfield Infrastructure, Inc., Class A.....	242,991	1,873,461
#* Talos Energy, Inc.....	462,737	4,923,522
Targa Resources Corp.....	175,546	10,371,258
* Technip Energies NV, ADR.....	73,103	1,113,359
* TechnipFMC PLC.....	2,211,868	14,355,023
#* Teekay Corp.....	11,860	36,766
#* Teekay Tankers Ltd., Class A.....	282,794	3,017,412
#* TETRA Technologies, Inc.....	73,136	214,288
#* Tidewater, Inc.....	274,209	3,891,026
#* Transocean Ltd.....	1,107,228	3,487,768
#* U.S. Silica Holdings, Inc.....	543,356	5,189,050
* VAALCO Energy, Inc.....	31,923	156,742
* Weatherford International PLC.....	486	14,580
* Whiting Petroleum Corp.....	132,107	9,808,945
World Fuel Services Corp.....	632,155	17,833,093
TOTAL ENERGY.....		912,105,868
FINANCIALS — (27.3%)		
1st Source Corp.....	211,352	10,542,238
# ACNB Corp.....	9,389	304,110
Alerus Financial Corp.....	2,783	78,856
* Alleghany Corp.....	34,525	22,924,600
# Allegiance Bancshares, Inc.....	131,730	5,800,072
Amalgamated Financial Corp.....	3,743	63,668
A-Mark Precious Metals, Inc.....	5,388	333,517
* Ambac Financial Group, Inc.....	234,406	3,321,533
Amerant Bancorp, Inc.....	6,839	232,526
American Equity Investment Life Holding Co.....	905,434	37,249,555
American Financial Group, Inc.....	748	97,449
American National Bankshares, Inc.....	68,685	2,596,293
American National Group, Inc.....	111,478	21,045,932
Ameris Bancorp.....	491,470	24,234,386
AMERISAFE, Inc.....	2,400	126,048
AmeriServ Financial, Inc.....	123,050	527,884

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#	Ames National Corp.....	9,043	\$ 220,016
	Apollo Global Management, Inc.....	794,430	55,610,100
	Argo Group International Holdings Ltd.....	300,954	17,088,168
	Arrow Financial Corp.....	88,121	3,117,721
	Associated Banc-Corp.....	1,456,317	34,805,976
#	Associated Capital Group, Inc., Class A.....	6,531	293,242
	Assured Guaranty Ltd.....	704,548	37,545,363
	Atlantic American Corp.....	864	2,212
*	Atlantic Capital Bancshares, Inc.....	200,061	6,025,837
	Atlantic Union Bankshares Corp.....	601,227	24,481,963
#*	Atlanticus Holdings Corp.....	62,828	4,040,469
	Auburn National Bancorp, Inc.....	692	23,348
	Axis Capital Holdings Ltd.....	654,859	37,313,866
*	Axos Financial, Inc.....	224,531	11,563,346
	Banc of California, Inc.....	506,080	9,777,466
	BancFirst Corp.....	13,371	1,002,156
#*	Bancorp, Inc.....	476,402	14,206,308
	Bank of Marin Bancorp.....	113,728	4,240,917
	Bank of NT Butterfield & Son Ltd.....	1,356	49,697
#	Bank of Princeton.....	956	29,005
	Bank OZK.....	1,162,675	54,471,324
#	BankFinancial Corp.....	146,914	1,583,733
	BankUnited, Inc.....	586,936	24,504,578
	Bankwell Financial Group, Inc.....	31,546	1,067,201
	Banner Corp.....	293,101	18,204,503
	Bar Harbor Bankshares.....	63,283	1,932,663
#*	Baycom Corp.....	36,525	759,720
#	BCB Bancorp, Inc.....	110,900	1,885,300
	Berkshire Hills Bancorp, Inc.....	441,142	13,053,392
*	Blucora, Inc.....	295,335	4,790,334
#	BOK Financial Corp.....	179,960	18,454,898
*	Bridgewater Bancshares, Inc.....	42,114	749,208
*	Brighthouse Financial, Inc.....	175,967	9,581,403
	Brookline Bancorp, Inc.....	726,520	12,423,492
	Business First Bancshares, Inc.....	13,122	360,199
	Byline Bancorp, Inc.....	103,917	2,701,842
	C&F Financial Corp.....	21,586	1,104,556
	Cadence Bank.....	1,047,713	32,657,214
»	California First Leasing Corp.....	2,388	42,757
	Cambridge Bancorp.....	3,213	287,692
	Camden National Corp.....	131,502	6,530,389
*	Cannae Holdings, Inc.....	142,837	4,266,541
	Capital Bancorp, Inc.....	4,997	129,122
	Capital City Bank Group, Inc.....	120,068	3,321,081
	Capitol Federal Financial, Inc.....	1,242,864	13,833,076
	Capstar Financial Holdings, Inc.....	54,886	1,177,305
*	Carter Bankshares, Inc.....	11,245	173,061
	Cathay General Bancorp.....	144,440	6,522,910
#	CBTX, Inc.....	28,599	841,669
*»	CCUR Holdings, Inc.....	14	84,000
	Central Pacific Financial Corp.....	154,620	4,499,442
	Central Valley Community Bancorp.....	62,695	1,404,368
	Chemung Financial Corp.....	8,141	373,102
	Citizens & Northern Corp.....	59,726	1,500,317
#	Citizens Community Bancorp, Inc.....	13,853	200,037
	Citizens Holding Co.....	1,603	28,918
#*	Citizens, Inc.....	66,655	316,611
	City Holding Co.....	31,468	2,524,048
	Civista Bancshares, Inc.....	71,374	1,720,827

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	104,112	\$ 4,779,782
	122,725	3,277,985
	800,147	19,955,666
#	35,195	763,028
#	800	12,160
	662	11,155
	572,893	19,919,490
	380,158	35,271,059
	169	12,070
	6,259	247,856
	181,001	7,998,434
	5,040	70,258
	363,492	11,635,379
#*	254,246	3,012,815
#	149,350	4,731,408
*	34,076	526,815
#*	398,119	23,210,338
	57,688	1,270,867
	404,117	14,127,930
	252,334	3,620,993
*	177,918	6,622,108
	2,674	60,967
	174,841	10,485,215
#*	137,266	403,562
	292,636	11,442,068
#*	279,977	18,058,516
#*	267,144	10,760,560
#*	93,702	24,838,526
	40,740	1,739,191
	82,246	4,074,467
	200,035	6,729,177
	143,459	4,599,296
#*	6,545	225,606
	35,707	630,229
	78,538	3,584,474
#	21,160	900,993
	147,230	41,724,982
#*	666,360	3,978,169
	2,006	63,370
	158,147	2,759,665
	210,376	9,365,940
	300	34,124
#	68,196	8,306,273
#*	157,134	213,702
	90,279	4,545,548
	166,204	5,358,417
	154,461	11,508,889
	1,662,272	24,186,058
	209,388	9,194,227
	77,698	2,497,214
	72,127	2,601,621
	68,076	997,313
	318,593	8,882,373
	53,086	1,787,936
	50,667	39,473,646
	811,332	13,435,658
	179,536	5,603,319
	3,070	64,900
#	760,741	19,178,281

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	52,817	\$ 2,370,955
	91,175	1,514,417
	343,089	8,971,777
#	260,588	7,387,670
	3,817,193	65,312,172
#	92,614	4,654,780
#	312,701	11,491,762
	411,238	17,448,828
	54,525	2,243,704
	990,328	20,569,113
	4,750	105,877
	180,084	3,945,640
	18,611	370,917
*	1,930	63,111
	478,333	21,644,568
	315,383	7,446,193
	2,428,005	31,369,819
	52,058	1,729,367
	1,304,375	23,413,531
#*	6,425	129,785
*	1,013,044	3,950,872
#	114,744	4,543,862
	18,940	983,554
	96,974	2,523,263
	166,005	16,982,311
	138,699	8,230,399
	441,434	13,631,482
#*	400,478	2,899,461
	31,481	1,118,835
	348	11,345
#*	155,301	661,582
	692,130	36,489,094
	365,341	9,820,366
	268,745	3,816,179
	731	18,641
	7,737	143,986
	237,219	12,342,505
	565,776	7,049,569
	344,624	8,360,578
	261,533	1,629,351
#	498,481	16,464,827
	158	61,277
*	4,634	112,374
	39,233	1,524,202
#	219,860	5,179,902
	225,849	11,010,139
	52,143	1,623,212
	1,178,802	19,744,933
	356,251	13,541,101
	388,265	8,281,692
#	19,132	1,089,567
	250,038	21,090,705
	119,755	2,931,602
#	335,264	25,453,243
	567,928	23,870,014
	3,566,791	80,823,484
#	17,732	340,809
	1,998,758	32,619,731
	12,382	2,476,276

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	2,460	\$ 69,667
	692,114	25,539,007
	810,026	29,679,353
	804,463	10,409,751
#	87,851	5,269,303
#	315	2,378
	89,841	486,938
	406	5,993
#	480,816	9,101,847
	1,573	44,831
#	14,889	298,524
	4,297	170,247
	683,491	47,830,700
	48,821	626,373
#	331,613	2,997,782
#*	841,207	2,346,968
*	1,059	26,570
#*	1,318	20,376
	237,877	1,948,213
#*	630,156	8,614,233
	160,017	6,155,854
	45,027	1,312,537
	63,719	3,482,881
	912	32,148
#	252,381	15,006,574
	1,506	38,840
*	24,083	2,408,300
	858,349	13,029,738
#	6,402	191,100
	185,912	5,367,279
	65,979	2,106,709
*	464,321	18,642,488
#	7,485	299,550
	250,816	11,387,046
	12,361	444,254
#	2,423	38,405
	26,008	5,562,331
#	1,823,390	31,781,688
	315,445	12,201,413
#	262,683	23,255,326
#	3,696,866	43,105,458
*	27,630	533,259
*	44,982	483,556
#*	49,092	4,569,974
*	265,620	6,571,439
	63,925	2,334,541
	510,033	8,038,120
	57,973	2,547,334
	1,002,981	14,152,062
	3,763	104,611
	308,708	7,007,672
*	33,237	1,219,133
	505,838	13,996,537
	10,660	314,470
#	1,366,123	25,041,035
	1,766,240	45,268,731
	292,106	3,922,984
	10,883	155,409
*	11,756	211,726

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#	Oppenheimer Holdings, Inc., Class A.....	65,321	\$ 2,768,957
	Origin Bancorp, Inc.....	15,983	682,794
	Orrstown Financial Services, Inc.....	29,084	719,829
*	Oxbridge Re Holdings Ltd.....	2,611	13,812
	Pacific Premier Bancorp, Inc.....	680,630	26,034,097
	PacWest Bancorp.....	714,287	33,164,345
#	Park National Corp.....	21,856	2,960,614
#	Parke Bancorp, Inc.....	31,184	755,276
#	PCB Bancorp.....	5,287	118,905
	PCSB Financial Corp.....	45,658	852,891
	Peapack-Gladstone Financial Corp.....	191,425	7,052,097
	Penns Woods Bancorp, Inc.....	35,298	864,095
#	PennyMac Financial Services, Inc.....	21,887	1,372,315
	Peoples Bancorp of North Carolina, Inc.....	10,339	294,661
	Peoples Bancorp, Inc.....	262,771	8,710,859
	Peoples Financial Services Corp.....	7,814	396,404
	People's United Financial, Inc.....	3,909,142	75,759,172
	Pinnacle Financial Partners, Inc.....	289,064	27,955,379
	Popular, Inc.....	818,200	72,958,894
#*	PRA Group, Inc.....	242,107	11,257,975
	Preferred Bank.....	72,398	5,651,388
	Premier Financial Corp.....	343,487	10,253,087
	Primis Financial Corp.....	124,665	1,852,522
	ProAssurance Corp.....	300,656	7,203,718
#*	Professional Holding Corp., Class A.....	3,391	68,668
	Prosperity Bancshares, Inc.....	246,491	18,055,466
#	Provident Financial Holdings, Inc.....	49,350	830,560
	Provident Financial Services, Inc.....	701,515	16,955,618
	Prudential Bancorp, Inc.....	11,837	165,718
	QCR Holdings, Inc.....	138,689	7,910,821
	Radian Group, Inc.....	758,065	16,973,075
	RBB Bancorp.....	53,149	1,434,492
	Regional Management Corp.....	123,979	6,293,174
	Reinsurance Group of America, Inc.....	336,398	38,628,582
	RenaissanceRe Holdings Ltd.....	66,113	10,390,980
#	Renasant Corp.....	470,624	17,309,551
	Republic Bancorp, Inc., Class A.....	66,718	3,270,516
#*	Republic First Bancorp, Inc.....	281,602	1,210,889
	Richmond Mutual BanCorp, Inc.....	3,315	53,371
	Riverview Bancorp, Inc.....	230,388	1,739,429
	S&T Bancorp, Inc.....	247,469	7,624,520
	Safety Insurance Group, Inc.....	119,580	9,845,021
	Sandy Spring Bancorp, Inc.....	322,233	15,244,843
	Seacoast Banking Corp. of Florida.....	269,359	9,831,603
*	Security National Financial Corp., Class A.....	46,611	434,881
	Shore Bancshares, Inc.....	62,050	1,224,867
	Sierra Bancorp.....	153,230	4,065,192
#	Simmons First National Corp., Class A.....	743,115	21,253,089
#*	SiriusPoint Ltd.....	766,952	6,496,083
	SmartFinancial, Inc.....	47,846	1,282,751
	South Plains Financial, Inc.....	700	20,251
#	South State Corp.....	341,579	28,832,683
*	Southern First Bancshares, Inc.....	33,474	1,961,576
	Southern Missouri Bancorp, Inc.....	32,932	1,821,140
	Southside Bancshares, Inc.....	180,221	7,551,260
	Spirit of Texas Bancshares, Inc.....	28,069	781,441
	State Auto Financial Corp.....	236,480	12,226,016
	Sterling Bancorp.....	1,559,141	40,989,817
#*	Sterling Bancorp, Inc.....	87,393	519,988

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	235,580	\$ 16,827,479
	174,688	13,084,131
*	147,714	9,691,516
	49,093	1,370,677
#	3,741	60,380
	117,287	5,836,201
	80,360	1,988,106
*	417,702	26,189,915
	81,580	2,266,292
	317,995	3,939,958
#	10,628	845,564
	451,187	14,158,248
	185,314	8,055,600
*	330,257	10,432,819
*	75,822	6,632,909
	195,025	6,611,347
	578,313	18,841,438
	6,428	632,837
	1,481,488	30,044,577
	7,312	222,358
	1,020,188	36,043,242
	598,879	21,194,328
	219,592	5,476,624
	353,056	1,426,346
	117,237	960,171
	55,197	1,641,559
	195,154	3,364,455
	290,075	8,739,960
	1,974,174	50,104,536
	3,404,855	47,395,582
	116,022	4,658,283
#	911,052	61,915,094
	570,717	19,986,509
	72,938	4,163,301
	282,042	5,759,298
	528,931	18,771,761
#	80,862	2,387,046
	245,705	2,231,001
	28,326	541,027
	22,074	22,978,151
	452,696	44,395,897
	610,058	31,954,838
	111	1,715
	1,160,605	78,712,231
TOTAL FINANCIALS.....		<u>3,495,279,946</u>
HEALTH CARE — (4.1%)		
*	748,747	39,421,530
>††	1,609,952	2,334,430
*	16,680	30,858
#*	95,258	7,604,446
*	9,963	14,745
#*	26,082	805,673
*	36,444	30,496
*	111,915	329,030
*	2,085	7,464
*	1,433,622	28,987,837
#*	12,323	99,447
*	12,364	26,954

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Amphastar Pharmaceuticals, Inc.....	186,777	\$ 4,312,681
* AnaptysBio, Inc.....	109,882	3,512,928
#* AngioDynamics, Inc.....	381,261	8,246,675
#* ANI Pharmaceuticals, Inc.....	65,640	2,653,169
* Anika Therapeutics, Inc.....	140,939	4,481,860
#* Artivion, Inc.....	51,571	917,964
#* Assembly Biosciences, Inc.....	12,319	22,913
* aTyr Pharma, Inc.....	15,283	86,960
#* Avanos Medical, Inc.....	390,565	11,818,497
* Biocept, Inc.....	2,387	6,684
* BioDelivery Sciences International, Inc.....	88,463	323,775
* Brookdale Senior Living, Inc.....	1,680,846	8,891,675
#* Cara Therapeutics, Inc.....	67,357	779,994
* Catalyst Biosciences, Inc.....	190,802	110,665
#* Catalyst Pharmaceuticals, Inc.....	109,637	631,509
#* Chinook Therapeutics, Inc.....	8,195	105,716
#* Collegium Pharmaceutical, Inc.....	19,546	348,896
* Community Health Systems, Inc.....	208,939	2,651,436
#* Computer Programs & Systems, Inc.....	51,813	1,467,344
* Concert Pharmaceuticals, Inc.....	190,767	578,024
#* Corvus Pharmaceuticals, Inc.....	16,915	30,447
* Covetrus, Inc.....	394,126	7,121,857
* Cross Country Healthcare, Inc.....	378,573	8,143,105
* Cumberland Pharmaceuticals, Inc.....	146,857	493,440
#* Cycleron Therapeutics, Inc.....	21,258	28,061
#* Cymabay Therapeutics, Inc.....	26,576	79,196
#* DiaMedica Therapeutics, Inc.....	3,300	8,547
#* Eagle Pharmaceuticals, Inc.....	5,844	268,473
#* Eiger BioPharmaceuticals, Inc.....	14,245	61,538
* Elanco Animal Health, Inc.....	178,410	4,645,796
* Electromed, Inc.....	44,227	572,740
#* Emergent BioSolutions, Inc.....	25,564	1,196,395
* Enanta Pharmaceuticals, Inc.....	35,168	2,089,683
* Encompass Health Corp.....	7,125	442,035
#* Endo International PLC.....	96,251	307,041
#* Envista Holdings Corp.....	776,545	33,577,806
#* Enzo Biochem, Inc.....	177,693	572,171
#* Evolent Health, Inc., Class A.....	546,385	12,954,788
* Exagen, Inc.....	151	1,484
* FONAR Corp.....	63,630	988,174
#* GeoVax Labs, Inc.....	7,151	17,305
#* GlycoMimetics, Inc.....	106,539	126,781
* Harvard Bioscience, Inc.....	354,985	2,066,013
* HealthEquity, Inc.....	7,473	399,357
* HealthStream, Inc.....	234,878	5,719,279
* Heat Biologics, Inc.....	3,325	9,709
#* Homology Medicines, Inc.....	12,405	46,147
* Immunic, Inc.....	2,843	33,519
#* Immunovant, Inc.....	18,365	128,371
#* Innoviva, Inc.....	35,074	562,236
* Inogen, Inc.....	98,149	2,917,970
#* Integer Holdings Corp.....	239,663	18,791,976
#* IntriCon Corp.....	45,089	659,652
#* Invacare Corp.....	252,443	567,997
* Jazz Pharmaceuticals PLC.....	149,574	20,777,324
#* Jounce Therapeutics, Inc.....	78,369	586,200
* Kewaunee Scientific Corp.....	13,861	203,064
* Kezar Life Sciences, Inc.....	4,287	56,503
#* Kura Oncology, Inc.....	11,445	161,260

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Lannett Co., Inc.....	25,294	\$ 38,700
#* LENSAR, Inc.....	116,724	695,675
* Ligand Pharmaceuticals, Inc.....	3,900	486,057
#* Lumos Pharma, Inc.....	4,529	45,290
*» MedCath Corp.....	103,153	0
* MEDNAX, Inc.....	625,671	15,297,656
#* Meridian Bioscience, Inc.....	257,413	5,367,061
* Merit Medical Systems, Inc.....	226,074	12,535,803
* Microbot Medical, Inc.....	7,320	43,115
* ModivCare, Inc.....	30,248	3,506,651
#* Mustang Bio, Inc.....	194,763	229,820
* Myriad Genetics, Inc.....	365,852	9,618,249
* National HealthCare Corp.....	71,881	4,701,017
* Natus Medical, Inc.....	88,665	2,042,842
* NextCure, Inc.....	6,347	35,353
* NextGen Healthcare, Inc.....	215,076	4,153,118
* NuVasive, Inc.....	42,256	2,197,735
#* Opiant Pharmaceuticals, Inc.....	1,406	35,136
#* OPKO Health, Inc.....	327,964	1,026,527
#* OraSure Technologies, Inc.....	480,823	4,255,284
* Orthofix Medical, Inc.....	87,342	2,655,197
#* Otonomy, Inc.....	168,108	337,897
* Owens & Minor, Inc.....	523,242	22,023,256
#* Pacira BioSciences, Inc.....	8,566	537,688
* Patterson Cos., Inc.....	666,415	19,119,446
#*»†† PDL BioPharma, Inc.....	1,058,582	3,630,936
* Perrigo Co. PLC.....	836,391	31,841,405
#* PetIQ, Inc.....	123,755	2,529,552
* Phibro Animal Health Corp., Class A.....	65,326	1,260,792
* Premier, Inc., Class A.....	331,968	12,687,817
* Prestige Consumer Healthcare, Inc.....	411,343	23,220,312
* Prothena Corp. PLC.....	180,575	6,153,996
#* Satsuma Pharmaceuticals, Inc.....	1,387	7,282
* Savara, Inc.....	5,735	7,054
#* SeaSpine Holdings Corp.....	6,058	72,575
* Select Medical Holdings Corp.....	739,258	17,172,963
* Sharps Compliance Corp.....	4,600	31,050
* Sio Gene Therapies, Inc.....	31,028	36,303
* Supernus Pharmaceuticals, Inc.....	296,236	9,138,881
#* Surface Oncology, Inc.....	34,373	128,899
#* Surgalign Holdings, Inc.....	96,865	66,837
#* Synlogic, Inc.....	211,946	442,967
#* Syros Pharmaceuticals, Inc.....	3,778	7,480
#* Taro Pharmaceutical Industries Ltd.....	30,914	1,447,393
» Tetrphase Pharmaceuticals, Inc.....	1,600	480
* Triple-S Management Corp.....	218,550	7,865,615
* United Therapeutics Corp.....	7,282	1,470,017
* Universal Health Services, Inc., Class B.....	214,859	27,944,562
* Utah Medical Products, Inc.....	3,225	303,376
#* Vanda Pharmaceuticals, Inc.....	254,137	3,852,717
#* Varex Imaging Corp.....	195,514	5,102,915
#* Viking Therapeutics, Inc.....	28,124	104,340
* XBiotech, Inc.....	3,320	35,756
TOTAL HEALTH CARE.....		<u>526,604,560</u>
INDUSTRIALS — (17.5%)		
#* AAR Corp.....	309,225	12,452,491
#* ABM Industries, Inc.....	551,545	22,993,911
#* Acacia Research Corp.....	197,243	887,594

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	935,723	\$ 7,616,785
#	40,941	1,351,053
#	923,357	7,008,280
*	465	26,468
	409,961	48,047,429
	947,766	37,730,564
*	1,884	42,767
#*	309,207	8,302,208
#*	3,275	4,487
	101,804	14,339,093
	82,231	6,883,557
	20,545	736,538
	70,678	3,412,334
	96,508	58,768,547
#*	100,284	6,010,020
#	225,026	10,047,411
	111,862	10,960,239
#	2,396	7,883
#	237,321	20,988,669
	400,805	18,701,561
	114,133	4,240,041
#*	160,833	312,016
*	109,963	12,631,450
	229,338	14,514,802
*	174,372	2,097,695
#*	5,303	62,522
#*	258,122	20,734,940
*	11,325	37,599
	95,207	4,529,949
	361,872	16,345,758
	15,551	995,264
*	562,607	30,870,246
#	37,013	503,747
	310,473	21,801,414
	72,157	3,746,391
#*	39,412	522,997
#*	66,870	118,360
*	683,763	46,489,046
*	75,317	18,637,945
	14,280	3,190,723
*	452,368	17,474,976
*	385,446	2,432,164
#*	129,657	15,801,299
	2,571	67,489
#*	115,743	3,214,183
#*	55,692	1,201,276
*	312,980	28,966,299
*	993,777	40,864,110
	198,867	8,606,964
	81,274	7,296,780
#*	162,513	1,257,851
	9,862	222,585
#*	25,943	212,992
*	1,516	39,780
#*	38,266	3,198,272
*	51,486	759,419
	616,380	8,099,233
*	150,924	3,278,069
*	45,063	102,744

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	65,096	\$ 5,537,066
	8,551	1,135,487
	64,235	1,933,474
#*	1,525	28,609
*	118,941	5,203,669
#*	168,129	4,800,083
#*	252,165	21,254,988
#	34,074	1,527,197
	37,358	891,735
	124,848	14,883,130
	172,278	19,414,008
	68,679	1,225,920
	109,383	8,196,068
	77,623	530,941
#	251,948	4,769,376
#	84,419	8,865,683
	194,417	15,510,588
	8,752	114,214
	495,967	19,352,632
#*	528,736	11,124,605
	85,907	9,131,914
	26,845	2,330,146
#*	35,101	5,118,077
*	159,319	2,464,665
#	322,540	33,689,303
	388,940	6,051,906
*	90,611	1,013,031
*	236,742	12,973,462
*	344,875	17,650,703
#	295,129	11,837,624
	60,188	742,720
#	414,325	14,907,414
#*	611,008	8,364,700
#	278,323	11,233,116
	390,762	8,749,161
*	254,214	3,991,160
#*	443,389	7,581,952
#	9,245	168,167
	510,614	7,638,785
	187,375	8,201,404
	85,872	6,580,371
	143,411	23,010,295
*	87,954	2,516,364
*	254,775	517,193
	140,347	6,523,329
#	40,155	1,684,101
*	305,591	23,139,351
*	669	19,990
*	77,626	289,545
	53,122	1,711,060
*	307,962	13,587,283
#*	5,028	45,855
#	126,587	5,682,490
	145,185	13,704,012
*	8,144	401,499
	174,970	6,619,115
	255,697	3,390,542
#*	460,734	10,873,322
	45,336	9,474,317

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	236,902	\$ 9,468,973
#*	487,140	6,927,131
	353,993	6,046,200
	494,352	17,089,749
	196,952	1,934,069
*	321,125	20,930,927
	1,205,722	68,219,751
	464,824	30,855,017
*	36,339	609,042
#*	42,788	2,082,064
#*	98,883	1,495,111
*	112,469	950,363
*	3,180	28,811
	214,262	1,594,109
*	53,843	382,824
*	489,623	8,935,620
	59,087	6,196,454
	211,419	15,272,909
	556,139	9,281,960
*	103,155	10,237,102
#*	524,418	45,168,122
*	9,609	170,079
#*	271,288	1,969,551
#	332,823	32,503,494
	298,702	10,490,414
	162,334	4,222,307
#*	5,288	60,653
	201,289	15,340,235
*	21,751	1,238,067
#*	108,925	544,625
	99,975	3,146,213
#	111,530	4,307,289
*	233,748	1,570,787
	214,330	16,340,519
*	539,120	3,994,879
	311,050	16,068,843
	338,071	4,344,212
*	163,876	15,409,260
	48,840	4,017,090
	1,092,240	20,599,646
#	64,362	418,353
#*	414,267	1,578,357
#*	126,446	3,587,273
*	1,182,011	10,508,078
#*	60,833	6,362,523
	340,690	11,784,467
#*	6,444	20,750
#*	369,855	1,183,536
	206,562	23,508,821
	140,601	12,471,309
#*	1,458	8,923
#*	58,166	4,061,732
#	233,066	3,153,383
#	119,748	2,423,700
#*	25,441	774,678
	5,926	48,534
*	15,435	90,912
*	30,152	266,845
*	299,305	5,683,802

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
# Powell Industries, Inc.....	151,523	\$ 4,524,477
Preformed Line Products Co.....	39,672	2,405,710
Primoris Services Corp.....	490,528	12,616,380
* Quad/Graphics, Inc.....	288,236	1,279,768
# Quanex Building Products Corp.....	321,197	6,998,883
Quanta Services, Inc.....	130,556	13,410,712
* Quest Resource Holding Corp.....	3,236	19,901
* Radiant Logistics, Inc.....	430,809	2,675,324
#* RCM Technologies, Inc.....	52,363	359,210
Regal Rexnord Corp.....	209,859	33,258,454
* Resideo Technologies, Inc.....	441,903	10,950,356
Resources Connection, Inc.....	344,172	5,998,918
# REV Group, Inc.....	134,713	1,809,196
Rush Enterprises, Inc., Class A.....	317,851	16,788,890
Rush Enterprises, Inc., Class B.....	45,877	2,327,799
Ryder System, Inc.....	391,993	28,689,968
Schneider National, Inc., Class B.....	337,777	8,647,091
Science Applications International Corp.....	45,324	3,717,928
* Sensata Technologies Holding PLC.....	445,263	25,540,286
* SIFCO Industries, Inc.....	17,808	108,611
* SkyWest, Inc.....	457,434	17,451,107
Snap-on, Inc.....	129,024	26,869,248
* SP Plus Corp.....	52,119	1,468,713
#* Spirit Airlines, Inc.....	718,677	15,429,995
SPX FLOW, Inc.....	177,546	15,304,465
Standex International Corp.....	30,247	3,005,039
Steelcase, Inc., Class A.....	854,076	10,539,298
* Sterling Construction Co., Inc.....	231,023	5,870,294
#* Sunrun, Inc.....	50,442	1,307,961
* Team, Inc.....	201,718	143,805
# Tecnoglass, Inc.....	11,018	226,971
Tennant Co.....	4,645	358,455
Terex Corp.....	534,528	22,300,508
Textainer Group Holdings Ltd.....	294,735	10,840,353
* Thermon Group Holdings, Inc.....	305,404	5,237,679
Timken Co.....	368,887	24,641,652
* Titan International, Inc.....	913,866	8,910,194
* Titan Machinery, Inc.....	248,510	7,654,108
# Trinity Industries, Inc.....	1,042,010	29,936,947
Triton International Ltd.....	638,542	38,580,708
* TrueBlue, Inc.....	395,401	10,517,667
* Tutor Perini Corp.....	497,096	5,915,442
#* Twin Disc, Inc.....	76,056	875,405
#* U.S. Ecology, Inc.....	24,469	699,324
#* U.S. Xpress Enterprises, Inc., Class A.....	86,544	390,313
UFP Industries, Inc.....	438,505	35,019,009
* Ultralife Corp.....	141,928	759,315
UniFirst Corp.....	40,488	7,696,364
#* Univar Solutions, Inc.....	425,434	11,274,001
Universal Logistics Holdings, Inc.....	44,529	758,329
* USA Truck, Inc.....	110,239	2,080,210
* Vectrus, Inc.....	127,469	5,864,849
* Veritiv Corp.....	211,068	19,646,209
* Viad Corp.....	95,207	3,586,448
#* Vidler Water Resources, Inc.....	133,582	1,572,260
#* Virco Mfg. Corp.....	19,199	57,597
#* Volt Information Sciences, Inc.....	27,050	84,199
VSE Corp.....	89,501	4,616,462
Wabash National Corp.....	514,984	10,103,986

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
# Werner Enterprises, Inc.....	512,007	\$ 22,830,392
* WESCO International, Inc.....	323,416	39,421,176
#* Willdan Group, Inc.....	24,706	777,251
#* Willis Lease Finance Corp.....	14,248	509,651
* WillScot Mobile Mini Holdings Corp.....	745,880	27,627,395
Zurn Water Solutions Corp.....	81,633	2,493,072
TOTAL INDUSTRIALS.....		<u>2,244,070,331</u>
INFORMATION TECHNOLOGY — (8.6%)		
#* 3D Systems Corp.....	53,054	949,667
* ACI Worldwide, Inc.....	29,759	1,022,817
*» Actua Corp.....	92,463	0
# ADTRAN, Inc.....	476,485	9,153,277
Advanced Energy Industries, Inc.....	380	32,748
* Airgain, Inc.....	3,800	36,290
#* Alithya Group, Inc., Class A.....	62,439	152,976
# Alliance Data Systems Corp.....	76,906	5,309,590
* Alpha & Omega Semiconductor Ltd.....	225,820	10,168,675
Amkor Technology, Inc.....	2,212,058	48,709,517
* Amtech Systems, Inc.....	147,143	1,321,344
#* Applied Optoelectronics, Inc.....	84,800	347,680
* Arrow Electronics, Inc.....	701,840	87,028,160
* AstroNova, Inc.....	61,074	839,157
* Asure Software, Inc.....	57,950	420,138
* Aviat Networks, Inc.....	45,784	1,328,652
Avnet, Inc.....	871,520	35,174,547
* Aware, Inc.....	190,822	551,476
* Axcelis Technologies, Inc.....	298,367	18,680,758
* AXT, Inc.....	430,368	3,223,456
# Bel Fuse, Inc., Class A.....	3,065	48,366
# Bel Fuse, Inc., Class B.....	93,607	1,162,599
Belden, Inc.....	166,016	9,288,595
# Benchmark Electronics, Inc.....	346,107	8,355,023
BK Technologies Corp.....	8,250	19,305
#* BM Technologies, Inc.....	61,728	582,712
Cass Information Systems, Inc.....	30,311	1,233,051
#* Cerence, Inc.....	20,336	1,291,133
* Ciena Corp.....	28,086	1,862,383
* ClearOne, Inc.....	400	400
* Cognyte Software Ltd.....	39,067	423,877
#* Cohu, Inc.....	399,234	13,166,737
Communications Systems, Inc.....	75,050	153,853
* Computer Task Group, Inc.....	156,676	1,395,983
Comtech Telecommunications Corp.....	266,811	5,424,268
Concentrix Corp.....	309,665	62,239,568
* Conduent, Inc.....	1,280,843	6,058,387
* Consensus Cloud Solutions, Inc.....	7,412	420,260
CSG Systems International, Inc.....	40,569	2,303,102
* CSP, Inc.....	5,024	41,197
CTS Corp.....	194,516	6,526,012
* CyberOptics Corp.....	72,650	2,728,734
* Daktronics, Inc.....	458,271	2,245,528
* Data I/O Corp.....	68,369	341,845
* Digi International, Inc.....	293,209	6,550,289
* Diodes, Inc.....	357,611	33,182,725
* DXC Technology Co.....	1,020,715	30,703,107
# Ebix, Inc.....	40,469	1,229,853
* EMCORE Corp.....	246,062	1,429,620
* ePlus, Inc.....	194,440	8,938,407

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Fabrinet	310,576	\$35,144,780
* FARO Technologies, Inc.....	1,451	78,804
* First Solar, Inc.....	260,455	20,414,463
* Flex Ltd.....	2,358,817	38,165,659
* FormFactor, Inc.....	253,542	10,836,385
#* Frequency Electronics, Inc.....	50,425	458,363
* Genasys, Inc.....	13,137	50,840
#* GSI Technology, Inc.....	139,660	617,297
* GTY Technology Holdings, Inc.....	21,253	107,328
Hackett Group, Inc.....	37,089	709,883
#* Harmonic, Inc.....	944,723	10,165,220
#* I3 Verticals, Inc., Class A.....	8,725	201,897
#* Ichor Holdings Ltd.....	133,931	5,681,353
#* Immersion Corp.....	30,075	155,488
Information Services Group, Inc.....	10,211	65,963
* Insight Enterprises, Inc.....	254,335	23,945,640
# InterDigital, Inc.....	84,811	5,854,503
* inTEST Corp.....	160,960	1,714,224
#* Intevac, Inc.....	103,941	586,227
#* Issuer Direct Corp.....	7,126	223,899
#* Iteris, Inc.....	23,441	93,295
#* Itron, Inc.....	26,566	1,647,092
Jabil, Inc.....	687,066	42,247,688
Juniper Networks, Inc.....	502,613	17,500,985
* Key Tronic Corp.....	72,148	441,546
#* Kimball Electronics, Inc.....	235,525	4,661,040
#* Knowles Corp.....	806,620	17,108,410
# Kulicke & Soffa Industries, Inc.....	462,183	25,276,788
#* KVH Industries, Inc.....	184,069	1,656,621
* Lantronix, Inc.....	10,436	75,452
#* LightPath Technologies, Inc., Class A.....	29,747	71,393
#* Luna Innovations, Inc.....	62,535	455,880
* Magnachip Semiconductor Corp.....	4,440	78,988
Maximus, Inc.....	41,447	3,204,682
# Methode Electronics, Inc.....	335,348	14,765,372
* N-Able, Inc.....	1,913	21,349
* NeoPhotonics Corp.....	509,074	7,819,377
#* NETGEAR, Inc.....	297,176	8,222,860
* NetScout Systems, Inc.....	619,301	19,538,947
#* NetSol Technologies, Inc.....	2,106	8,150
Network-1 Technologies, Inc.....	110,240	289,920
* OneSpan, Inc.....	127,200	2,042,832
* Onto Innovation, Inc.....	243,236	22,265,823
* Optical Cable Corp.....	55,866	261,732
* OSI Systems, Inc.....	144,793	12,009,131
PC Connection, Inc.....	151,550	6,569,693
PC-Tel, Inc.....	141,571	744,663
* PDF Solutions, Inc.....	79,065	2,350,602
* PFSweb, Inc.....	9,825	114,854
* Photronics, Inc.....	600,814	10,742,554
* Plexus Corp.....	226,602	17,566,187
#* Powerfleet, Inc.....	11,359	40,552
* Rambus, Inc.....	375,971	9,493,268
#* RealNetworks, Inc.....	29,105	24,242
* RF Industries Ltd.....	71,364	515,248
* Ribbon Communications, Inc.....	617,222	2,777,499
Richardson Electronics Ltd.....	105,572	1,340,764
* Rogers Corp.....	140,207	38,269,501
* Rubicon Technology, Inc.....	262	2,316

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Sanmina Corp.....	600,457	\$ 22,709,284
Sapiens International Corp. NV.....	12,425	395,612
* ScanSource, Inc.....	260,726	8,129,437
#* SigmaTron International, Inc.....	5,630	45,997
#*» Silicon Graphics, Inc.....	494	0
SolarWinds Corp.....	26,880	365,568
* StarTek, Inc.....	24,384	124,115
* Stratasys Ltd.....	287,159	6,845,871
* Super Micro Computer, Inc.....	347,478	14,079,809
#* Synchronoss Technologies, Inc.....	108,689	221,726
Taitron Components, Inc., Class A.....	12,497	44,239
TD SYNEX Corp.....	379,006	39,632,657
* TESSCO Technologies, Inc.....	113,256	639,896
* Trio-Tech International.....	3,288	22,950
* TTM Technologies, Inc.....	1,018,597	13,710,316
#* Turtle Beach Corp.....	12,175	247,396
#* Ultra Clean Holdings, Inc.....	349,486	17,621,084
* Universal Security Instruments, Inc.....	2,901	7,804
* Upland Software, Inc.....	55,930	1,096,228
#* Veeco Instruments, Inc.....	413,741	11,373,740
* Verint Systems, Inc.....	57,831	2,968,465
#* Viasat, Inc.....	83,661	3,682,757
#* VirnetX Holding Corp.....	2,205	4,983
Vishay Intertechnology, Inc.....	1,093,594	22,648,332
* Vishay Precision Group, Inc.....	122,501	3,923,707
Wayside Technology Group, Inc.....	23,097	737,025
* WidePoint Corp.....	8,081	30,950
#* Wireless Telecom Group, Inc.....	23,991	45,103
Xerox Holdings Corp.....	1,462,585	30,875,169
Xperi Holding Corp.....	716,857	12,093,378
		<u>1,095,616,954</u>
TOTAL INFORMATION TECHNOLOGY.....		
MATERIALS — (8.3%)		
* Advanced Emissions Solutions, Inc.....	20,916	130,516
AdvanSix, Inc.....	211,734	8,911,884
#* AgroFresh Solutions, Inc.....	207,715	411,276
# Alcoa Corp.....	1,140,009	64,649,910
#* Allegheny Technologies, Inc.....	133,799	2,447,184
* Alpha Metallurgical Resources, Inc.....	18,228	1,152,556
American Vanguard Corp.....	318,765	4,835,665
#* Ampco-Pittsburgh Corp.....	58,639	334,829
* Arconic Corp.....	99,318	3,071,906
# Ashland Global Holdings, Inc.....	336,945	32,360,198
Avient Corp.....	7,943	395,323
* Berry Global Group, Inc.....	185,364	12,497,241
Cabot Corp.....	268,364	14,757,336
Caledonia Mining Corp. PLC.....	2,000	22,720
Carpenter Technology Corp.....	423,098	12,151,375
#* Century Aluminum Co.....	658,966	10,108,538
Chase Corp.....	9,085	861,985
* Clearwater Paper Corp.....	175,956	5,563,729
#* Cleveland-Cliffs, Inc.....	130,558	2,237,764
#* Coeur Mining, Inc.....	998,645	4,683,645
Commercial Metals Co.....	979,465	32,753,310
#* Core Molding Technologies, Inc.....	41,394	331,566
Ecovyst, Inc.....	166,877	1,707,152
Element Solutions, Inc.....	1,508,110	33,841,988
* Ferro Corp.....	295,804	6,448,527
* Ferroglobe PLC.....	228,106	1,158,779

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
*» Ferroglobe Representation & Warranty Insurance Trust.....	92,458	\$ 0
* Flexible Solutions International, Inc.....	27,598	94,385
* Flotek Industries, Inc.....	56,590	46,064
Fortitude Gold Corp.....	108,769	696,122
Friedman Industries, Inc.....	70,982	673,619
FutureFuel Corp.....	560,210	4,369,638
* GCP Applied Technologies, Inc.....	109,614	3,496,687
Glatfelter Corp.....	447,754	7,773,009
Gold Resource Corp.....	395,643	648,855
Graphic Packaging Holding Co.....	1,752,719	33,143,916
# Greif, Inc., Class A.....	202,581	11,984,692
Greif, Inc., Class B.....	34,036	2,021,738
Hawkins, Inc.....	196,376	7,328,752
Haynes International, Inc.....	177,506	6,677,776
# HB Fuller Co.....	389,355	27,944,008
# Hecla Mining Co.....	4,667,298	23,149,798
Huntsman Corp.....	1,829,461	65,549,588
Innospec, Inc.....	214,823	19,969,946
* Intrepid Potash, Inc.....	121,750	4,721,465
# Kaiser Aluminum Corp.....	90,908	8,704,441
#* Koppers Holdings, Inc.....	50,225	1,500,723
* Kraton Corp.....	315,956	14,654,039
# Kronos Worldwide, Inc.....	331,902	4,762,794
Louisiana-Pacific Corp.....	30,129	2,001,771
#* LSB Industries, Inc.....	172,666	1,678,314
Materion Corp.....	161,441	13,375,387
#* McEwen Mining, Inc.....	9,650	8,226
Mercer International, Inc.....	644,620	7,832,133
Minerals Technologies, Inc.....	307,451	21,512,346
Mosaic Co.....	631,580	25,231,621
Myers Industries, Inc.....	34,719	627,372
Neenah, Inc.....	57,497	2,650,612
# Nexa Resources SA.....	59,531	493,512
# Northern Technologies International Corp.....	28,308	382,158
Olin Corp.....	1,023,815	51,876,706
Olympic Steel, Inc.....	115,678	2,462,785
* Ramaco Resources, Inc.....	1,595	18,789
#* Ranpak Holdings Corp.....	9,173	246,387
#* Rayonier Advanced Materials, Inc.....	596,754	3,717,777
Reliance Steel & Aluminum Co.....	529,742	80,986,957
Resolute Forest Products, Inc.....	764,136	10,407,532
Ryerson Holding Corp.....	63,128	1,294,124
# Schnitzer Steel Industries, Inc., Class A.....	270,724	10,596,137
# Schweitzer-Mauduit International, Inc.....	283,535	8,582,604
Sensient Technologies Corp.....	67,764	5,742,321
Silgan Holdings, Inc.....	26,744	1,197,596
Sonoco Products Co.....	273,808	15,508,485
Steel Dynamics, Inc.....	1,223,216	67,912,952
Stepan Co.....	179,507	19,774,491
* Summit Materials, Inc., Class A.....	806,317	28,672,633
SunCoke Energy, Inc.....	790,810	5,417,049
* Synalloy Corp.....	63,101	1,051,263
#* TimkenSteel Corp.....	588,486	8,256,459
* Trecora Resources.....	234,188	1,960,154
Tredegar Corp.....	349,277	4,104,005
# TriMas Corp.....	99,204	3,448,331
# Trinseo PLC.....	228,630	12,240,850
Tronox Holdings PLC, Class A.....	789,786	17,928,142
# U.S. Steel Corp.....	581,437	12,047,375

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
#* UFP Technologies, Inc.....	35,269	\$ 2,502,688
United States Lime & Minerals, Inc.....	34,268	4,334,559
#* Universal Stainless & Alloy Products, Inc.....	74,539	652,216
* Venator Materials PLC.....	269,570	652,359
Verso Corp., Class A.....	394,922	10,615,503
Warrior Met Coal, Inc.....	146,635	3,841,837
# Westlake Chemical Corp.....	623,486	61,506,894
WestRock Co.....	240,947	11,122,114
# Worthington Industries, Inc.....	236,360	12,805,985
TOTAL MATERIALS.....		<u>1,067,018,468</u>
REAL ESTATE — (1.0%)		
#* AMREP Corp.....	7,243	86,916
# CTO Realty Growth, Inc.....	1,944	113,899
#* Cushman & Wakefield PLC.....	302,248	6,344,186
* Five Point Holdings LLC, Class A.....	21,421	124,028
* Forestar Group, Inc.....	93,249	1,860,318
* FRP Holdings, Inc.....	50,058	2,827,276
* Howard Hughes Corp.....	191,044	18,399,448
Indus Realty Trust, Inc.....	11,523	905,132
* Jones Lang LaSalle, Inc.....	234,352	58,773,138
Kennedy-Wilson Holdings, Inc.....	110,753	2,487,512
* Marcus & Millichap, Inc.....	142,394	6,665,463
# Newmark Group, Inc., Class A.....	90,221	1,381,283
#* Rafael Holdings, Inc., Class B.....	43,651	180,715
RE/MAX Holdings, Inc., Class A.....	180,165	5,361,710
#* Realogy Holdings Corp.....	1,013,212	16,717,998
#* Stratus Properties, Inc.....	8,092	296,491
#* Tejon Ranch Co.....	280,061	4,875,862
#* Trinity Place Holdings, Inc.....	27,774	49,993
TOTAL REAL ESTATE.....		<u>127,451,368</u>
UTILITIES — (0.6%)		
# Brookfield Renewable Corp., Class A.....	107,614	3,682,551
# Genie Energy Ltd., Class B.....	167,221	841,122
# Macquarie Infrastructure Holdings LLC.....	718,782	2,594,803
MDU Resources Group, Inc.....	602,770	17,703,355
# New Jersey Resources Corp.....	167,082	6,718,367
NRG Energy, Inc.....	91,883	3,668,888
# Ormat Technologies, Inc.....	42,530	2,898,845
Vistra Corp.....	1,429,625	31,180,121
TOTAL UTILITIES.....		<u>69,288,052</u>
TOTAL COMMON STOCKS.....		<u>12,085,353,684</u>
PREFERRED STOCKS — (0.1%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	17,874	517,453
CONSUMER DISCRETIONARY — (0.0%)		
Qurate Retail, Inc., 8.000%.....	10,258	986,204
INDUSTRIALS — (0.1%)		
(r) WESCO International, Inc., Floating Rate Note, 5-Yr. CMT + 10.325%, FRN, 10.625%.....	179,137	5,460,096
TOTAL PREFERRED STOCKS.....		<u>6,963,753</u>

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
RIGHTS/WARRANTS — (0.0%)		
HEALTH CARE — (0.0%)		
*» Biocept, Inc. Warrants 08/02/23.....	366,740	\$ 0
TOTAL INVESTMENT SECURITIES		
(Cost \$7,916,263,660).....		<u>12,092,317,437</u>
TEMPORARY CASH INVESTMENTS — (1.6%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	200,229,079	<u>200,229,079</u>
SECURITIES LENDING COLLATERAL — (3.9%)		
@§ The DFA Short Term Investment Fund.....	43,647,639	<u>504,959,538</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$8,621,433,354)^.....		<u>\$12,797,506,054</u>

As of January 31, 2022, U.S. Targeted Value Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	1,044	03/18/22	\$236,220,889	\$235,121,850	\$(1,099,039)
Total Futures Contracts.....			<u>\$236,220,889</u>	<u>\$235,121,850</u>	<u>\$(1,099,039)</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 324,685,853	—	—	\$ 324,685,853
Consumer Discretionary.....	1,639,415,836	—	\$ 104,573	1,639,520,409
Consumer Staples.....	583,703,012	\$ 8,863	—	583,711,875
Energy.....	912,105,868	—	—	912,105,868
Financials.....	3,495,153,189	126,757	—	3,495,279,946
Health Care.....	520,638,714	480	5,965,366	526,604,560
Industrials.....	2,244,070,331	—	—	2,244,070,331
Information Technology.....	1,095,616,954	—	—	1,095,616,954
Materials.....	1,067,018,468	—	—	1,067,018,468
Real Estate.....	127,451,368	—	—	127,451,368
Utilities.....	69,288,052	—	—	69,288,052
Preferred Stocks				
Communication Services.....	517,453	—	—	517,453
Consumer Discretionary.....	986,204	—	—	986,204
Industrials.....	5,460,096	—	—	5,460,096
Temporary Cash Investments.....	200,229,079	—	—	200,229,079
Securities Lending Collateral.....	—	504,959,538	—	504,959,538
Futures Contracts**.....	(1,099,039)	—	—	(1,099,039)
TOTAL.....	<u>\$12,285,241,438</u>	<u>\$505,095,638</u>	<u>\$6,069,939^</u>	<u>\$12,796,407,015</u>

** Valued at the unrealized appreciation/(depreciation) on the investment.

^ A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

U.S. SMALL CAP VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>	
COMMON STOCKS — (96.0%)			
COMMUNICATION SERVICES — (2.4%)			
#*	AMC Networks, Inc., Class A.....	35,971	\$ 1,533,444
	ATN International, Inc.....	374,538	14,861,668
*	Ballantyne Strong, Inc.....	248,347	745,041
#*	Beasley Broadcast Group, Inc., Class A.....	53,843	100,686
#*	Boston Omaha Corp., Class A.....	44,471	1,173,590
#*	Cars.com, Inc.....	667,519	10,399,946
#*	comScore, Inc.....	149,013	451,509
#*	Consolidated Communications Holdings, Inc.....	1,156,968	8,318,600
*	Cumulus Media, Inc., Class A.....	66,029	676,797
*	Daily Journal Corp.....	763	247,204
#	DallasNews Corp.....	11,910	83,846
*	DHI Group, Inc.....	589,366	3,170,789
#*	EchoStar Corp., Class A.....	273,075	6,469,147
#	Entervision Communications Corp., Class A.....	692,930	4,199,156
#	EW Scripps Co., Class A.....	1,580,975	32,409,988
#*	Fluent, Inc.....	54,029	86,446
*	Gaia, Inc.....	7,204	52,877
#*	Gannett Co., Inc.....	1,087,496	5,285,231
	Gray Television, Inc.....	2,081,612	43,401,610
	Gray Television, Inc., Class A.....	17,333	344,060
*	Hemisphere Media Group, Inc.....	38,247	248,223
*	Liberty Latin America Ltd., Class A.....	719,033	7,866,221
*	Liberty Latin America Ltd., Class C.....	1,946,557	21,042,281
#*	Lions Gate Entertainment Corp., Class A.....	937,292	14,696,739
*	Lions Gate Entertainment Corp., Class B.....	801,189	11,681,336
*	Loyalty Ventures, Inc.....	102,633	3,008,173
#*	Marcus Corp.....	276,489	4,658,840
*	Mediaco Holding, Inc., Class A.....	2,509	13,122
#	Nexstar Media Group, Inc., Class A.....	222,932	36,868,494
#*	Reading International, Inc., Class A.....	32,692	145,479
#	Saga Communications, Inc., Class A.....	157,074	3,483,901
	Scholastic Corp.....	984,072	40,366,634
	Shenandoah Telecommunications Co.....	28,515	649,287
	Spok Holdings, Inc.....	354,033	3,497,846
	TEGNA, Inc.....	1,013,796	19,627,091
#	Telephone & Data Systems, Inc.....	2,010,811	39,814,058
*	Townsquare Media, Inc., Class A.....	34,479	454,433
*	TrueCar, Inc.....	37,444	128,807
*	U.S. Cellular Corp.....	630,249	19,298,224
#*	Urban One, Inc.....	34,034	152,983
*	Urban One, Inc.....	5,998	32,629
	TOTAL COMMUNICATION SERVICES.....		361,746,436
CONSUMER DISCRETIONARY — (13.0%)			
	Aaron's Co., Inc.....	287,425	6,084,787
#*	Abercrombie & Fitch Co., Class A.....	1,254,176	48,912,864
*	Academy Sports & Outdoors, Inc.....	152,917	5,948,471
*	Adient PLC.....	155,427	6,523,271
*	Adtalem Global Education, Inc.....	1,357,753	39,945,093
	AMCON Distributing Co.....	4,136	647,491
*	American Axle & Manufacturing Holdings, Inc.....	638,651	5,198,619
#	American Eagle Outfitters, Inc.....	214,952	4,907,354
#*	American Outdoor Brands, Inc.....	313,841	5,203,484

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* American Public Education, Inc.....	352,594	\$ 7,541,986
#* America's Car-Mart, Inc.....	13,626	1,293,380
* AutoNation, Inc.....	504,461	54,986,249
#* Barnes & Noble Education, Inc.....	819,706	4,934,630
# Bassett Furniture Industries, Inc.....	203,471	3,776,422
* Beazer Homes USA, Inc.....	64,475	1,176,024
#* Bed Bath & Beyond, Inc.....	468,325	7,605,598
# Big Lots, Inc.....	476,035	19,950,627
#* Biglari Holdings, Inc., Class A.....	806	503,734
#* Biglari Holdings, Inc., Class B.....	2,138	253,353
* BJ's Restaurants, Inc.....	15,620	470,006
* Bluegreen Vacations Holding Corp.....	81,369	2,438,629
Build-A-Bear Workshop, Inc.....	163,682	2,920,087
Caleres, Inc.....	130,059	3,118,815
# Canterbury Park Holding Corp.....	15,171	276,871
Carriage Services, Inc.....	212,500	10,693,000
# Carrols Restaurant Group, Inc.....	243,413	601,230
Cato Corp., Class A.....	402,720	6,652,934
Century Communities, Inc.....	739,160	48,673,686
#* Charles & Colvard Ltd.....	18,002	43,385
* Chuy's Holdings, Inc.....	7,398	186,504
#* Conn's, Inc.....	659,321	16,001,721
#* Container Store Group, Inc.....	436,376	4,451,035
>†† Contra Zagg, Inc.....	226,626	20,396
#* Cooper-Standard Holdings, Inc.....	209,877	4,321,367
# Crown Crafts, Inc.....	143,916	990,142
Culp, Inc.....	69,197	626,233
Dana, Inc.....	1,603,347	34,728,496
Del Taco Restaurants, Inc.....	142,055	1,771,426
#* Delta Apparel, Inc.....	190,119	5,741,594
# Dillard's, Inc., Class A.....	409,087	103,793,554
* Duluth Holdings, Inc., Class B.....	25,542	385,173
* El Pollo Loco Holdings, Inc.....	134,583	1,795,337
# Escalade, Inc.....	46,799	669,226
# Ethan Allen Interiors, Inc.....	490,273	12,359,782
#* Fiesta Restaurant Group, Inc.....	37,532	355,428
* Flanigan's Enterprises, Inc.....	4,740	134,806
# Flexsteel Industries, Inc.....	117,196	2,919,352
Foot Locker, Inc.....	1,374,124	61,395,860
#* Fossil Group, Inc.....	576,753	6,396,191
#* Full House Resorts, Inc.....	102,470	904,810
Gap, Inc.....	230,557	4,166,165
#* Genesco, Inc.....	123,697	7,957,428
#* G-III Apparel Group Ltd.....	1,083,152	29,429,240
* Goodyear Tire & Rubber Co.....	4,423,322	91,695,465
Graham Holdings Co., Class B.....	89,411	53,210,274
* Grand Canyon Education, Inc.....	172,562	14,439,988
* Green Brick Partners, Inc.....	584,289	13,835,964
# Group 1 Automotive, Inc.....	394,190	66,937,404
# Guess?, Inc.....	915,460	21,073,889
Harley-Davidson, Inc.....	503,805	17,416,539
# Haverty Furniture Cos., Inc.....	351,900	10,388,088
Haverty Furniture Cos., Inc., Class A.....	5,701	151,305
# Hibbett, Inc.....	113,495	6,996,967
# Hooker Furnishings Corp.....	269,061	5,930,104
#* iMedia Brands, Inc.....	23,825	129,608
Johnson Outdoors, Inc., Class A.....	131,898	11,899,838
KB Home.....	487,270	20,587,158
# Kohl's Corp.....	753,238	44,975,841

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#*	Lakeland Industries, Inc.....	146,749	\$ 3,084,664
*	Lands' End, Inc.....	183,197	3,358,001
	Laureate Education, Inc., Class A.....	1,149,474	14,540,846
	La-Z-Boy, Inc.....	266,618	9,787,547
#*	Lazydays Holdings, Inc.....	9,389	152,477
#*	Legacy Housing Corp.....	5,506	136,329
#*	LGI Homes, Inc.....	9,324	1,160,931
	Lifetime Brands, Inc.....	407,035	6,309,043
*	Lincoln Educational Services Corp.....	3,938	26,975
*	Live Ventures, Inc.....	701	17,097
#*	LL Flooring Holdings, Inc.....	20,027	289,190
*	M/I Homes, Inc.....	434,428	23,020,340
	Macy's, Inc.....	1,671,454	42,789,222
#*	MarineMax, Inc.....	449,867	21,170,741
	Marriott Vacations Worldwide Corp.....	306,619	49,788,793
	MDC Holdings, Inc.....	1,503,191	76,196,752
»††	Media General, Inc.....	564,216	69,794
*	Meritage Homes Corp.....	575,946	58,763,770
*	Modine Manufacturing Co.....	1,247,107	11,411,029
#	Monro, Inc.....	30,343	1,508,957
#*	Motorcar Parts of America, Inc.....	380,118	6,283,351
#	Movado Group, Inc.....	326,127	12,089,528
	Nobility Homes, Inc.....	1,505	48,160
*	ODP Corp.....	1,167,792	51,651,440
#	OneWater Marine, Inc., Class A.....	1,561	80,719
	Penske Automotive Group, Inc.....	966,553	98,230,781
*	Perdoceo Education Corp.....	95,530	1,052,741
*	Playa Hotels & Resorts NV.....	306,373	2,337,626
#*	Potbelly Corp.....	92,445	508,448
	PVH Corp.....	348,954	33,154,120
»	QEP Co., Inc.....	25,456	577,851
#	Qurate Retail, Inc., Class A.....	4,247,774	29,861,851
#	RCI Hospitality Holdings, Inc.....	58,736	4,103,884
	Rocky Brands, Inc.....	201,457	8,618,330
#	Shoe Carnival, Inc.....	534,145	18,246,393
#	Signet Jewelers Ltd.....	208,386	17,948,286
*	Skechers USA, Inc., Class A.....	222,780	9,356,760
#	Sonic Automotive, Inc., Class A.....	350,962	17,902,572
*	Sportsman's Warehouse Holdings, Inc.....	35,537	389,486
	Standard Motor Products, Inc.....	97,739	4,678,766
*	Stoneridge, Inc.....	4,777	90,142
	Strategic Education, Inc.....	73,029	4,356,910
*	Strattec Security Corp.....	78,222	2,963,832
#*	Stride, Inc.....	884,491	31,019,099
	Superior Group of Cos., Inc.....	240,056	4,904,344
*	Superior Industries International, Inc.....	132,248	585,859
*	Taylor Morrison Home Corp.....	2,837,880	87,094,537
*	Terminix Global Holdings, Inc.....	446,629	19,267,575
#	Thor Industries, Inc.....	235,458	22,271,972
#	Tile Shop Holdings, Inc.....	1,968	13,008
	Tilly's, Inc., Class A.....	578,356	7,622,732
	Toll Brothers, Inc.....	183,208	10,803,776
#*	TravelCenters of America, Inc.....	158,479	7,223,473
*	Tri Pointe Homes, Inc.....	2,475,956	58,952,512
*	Unifi, Inc.....	361,489	6,871,906
*	Universal Electronics, Inc.....	75,700	2,686,593
*	Universal Technical Institute, Inc.....	31,388	227,877
*	Urban Outfitters, Inc.....	796,024	22,861,809
#*	Vera Bradley, Inc.....	776,027	6,355,661

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#* Vista Outdoor, Inc.....	316,727	\$ 12,219,328
* VOXX International Corp.....	145,282	1,605,366
# Weyco Group, Inc.....	96,965	2,268,981
# Winnebago Industries, Inc.....	69,020	4,453,170
#* Zovio, Inc.....	301,818	374,254
#* Zumiez, Inc.....	519,728	23,361,774
TOTAL CONSUMER DISCRETIONARY.....		<u>1,963,611,859</u>
CONSUMER STAPLES — (4.1%)		
Alico, Inc.....	32,665	1,174,960
Andersons, Inc.....	701,781	26,737,856
#* Bridgford Foods Corp.....	13,817	168,429
Cal-Maine Foods, Inc.....	150,131	5,855,109
#* Central Garden & Pet Co.....	162,438	7,535,499
* Central Garden & Pet Co., Class A.....	549,721	23,819,411
#* Coffee Holding Co., Inc.....	4,561	20,068
* Coty, Inc., Class A.....	157,846	1,338,534
* Darling Ingredients, Inc.....	175,970	11,221,607
Edgewell Personal Care Co.....	691,555	31,673,219
* Farmer Bros Co.....	33,123	211,656
# Fresh Del Monte Produce, Inc.....	1,434,307	39,916,764
* Hostess Brands, Inc.....	2,975,460	61,056,439
#*» Imperial Sugar Co.....	83,457	0
Ingles Markets, Inc., Class A.....	351,472	27,038,741
# Ingredion, Inc.....	513,989	48,674,758
#* Landec Corp.....	503,505	5,412,679
* Lifevantage Corp.....	24,770	159,271
# Limoneira Co.....	80,802	1,200,718
Mannatech, Inc.....	723	24,358
# MGP Ingredients, Inc.....	15,147	1,146,022
* Natural Alternatives International, Inc.....	175,612	2,299,639
Natural Grocers by Vitamin Cottage, Inc.....	296,192	4,324,403
Nature's Sunshine Products, Inc.....	13,716	241,950
Nu Skin Enterprises, Inc., Class A.....	72,698	3,503,317
# Ocean Bio-Chem, Inc.....	6,071	54,153
Oil-Dri Corp. of America.....	91,952	3,128,207
* Pilgrim's Pride Corp.....	494,751	13,838,186
* Post Holdings, Inc.....	136,186	14,411,203
PriceSmart, Inc.....	5,406	386,042
#* Rite Aid Corp.....	96,808	1,027,133
Sanderson Farms, Inc.....	139,100	25,594,400
Seaboard Corp.....	16,823	64,263,692
* Seneca Foods Corp., Class A.....	193,515	9,046,826
*» Seneca Foods Corp., Class B.....	24,020	1,126,418
* Simply Good Foods Co.....	61,473	2,165,694
# SpartanNash Co.....	826,965	20,318,530
Spectrum Brands Holdings, Inc.....	269,851	24,119,282
#* Sprouts Farmers Market, Inc.....	99,252	2,693,699
#* TreeHouse Foods, Inc.....	152,135	5,892,189
* United Natural Foods, Inc.....	1,220,920	47,347,278
# Universal Corp.....	612,159	33,319,814
# Village Super Market, Inc., Class A.....	214,582	4,903,199
# Weis Markets, Inc.....	651,675	39,256,902
#* Whole Earth Brands, Inc.....	14,978	141,991
#* Willamette Valley Vineyards, Inc.....	8,826	77,316
TOTAL CONSUMER STAPLES.....		<u>617,867,561</u>

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (8.6%)		
	109,663	\$ 3,288,793
#*	384,506	1,991,741
#	3,153,245	31,374,788
*	4,567,877	89,210,638
	3,145,304	26,546,366
*	490,485	1,677,459
	137,885	1,198,221
	73,821	1,597,486
*	76,224	2,503,958
#*	109,645	5,420,849
*	2,029,976	15,854,113
*	604,155	13,533,072
#	761,911	51,939,473
	513,415	27,981,117
#*	4,881,877	72,398,236
#*	1,567,577	12,195,749
*	629,572	13,686,895
*	501,636	7,785,391
#	3,577,572	17,458,551
#*	27,180	1,096,441
	809,167	9,620,996
#*	400,636	10,132,084
*	177,654	9,184,712
*	197,198	2,693,725
#	1,514,643	12,056,558
	3,194,888	25,910,542
#*	502,250	2,742,285
#*	98,156	858,865
#*	809,831	24,732,239
#*	33,130	80,175
#*	1,864,036	6,580,047
	1,059,888	30,418,786
	1,999,592	70,305,655
#	353,406	5,156,193
*	1,416,795	6,134,722
#*	374,209	4,527,929
#	2,183,508	97,755,653
*	16,960	173,501
#	3,134,039	99,035,632
#*	10,084	1,043,795
	145,129	4,426,434
#*	119,719	1,188,810
*	287,756	3,099,132
*	869,832	3,087,904
*	414,672	2,496,325
	2,261,868	37,139,873
#	27,403	3,711,188
#*	762,254	9,932,170
#*	437,649	2,744,059
#*	1,095,582	1,895,357
	1,984,197	19,762,602
#*	1,329,554	21,060,135
#	2,118,368	125,555,671
#*	1,658,596	17,912,837
#	27,103	64,505
*	1,140,024	11,981,652
*	1,290,136	24,835,118
*	136,668	4,238,075
#*	581,995	23,431,119

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* REX American Resources Corp.....	149,903	\$ 14,455,146
#* RPC, Inc.....	573,215	3,387,701
* SandRidge Energy, Inc.....	151,692	1,744,458
# Scorpio Tankers, Inc.....	596,845	8,123,060
* Select Energy Services, Inc., Class A.....	348,374	2,323,655
SFL Corp. Ltd.....	1,415,377	11,606,091
SM Energy Co.....	39,852	1,307,544
Solaris Oilfield Infrastructure, Inc., Class A.....	193,995	1,495,701
* Talos Energy, Inc.....	319,186	3,396,139
* Technip Energies NV, ADR.....	72,552	1,104,967
* TechnipFMC PLC.....	3,702,189	24,027,207
* Teekay Corp.....	15,905	49,305
#* Teekay Tankers Ltd., Class A.....	332,324	3,545,897
* Tidewater, Inc.....	80,733	1,145,601
#* Transocean Ltd.....	5,323,805	16,769,986
#* U.S. Silica Holdings, Inc.....	632,794	6,043,183
* VAALCO Energy, Inc.....	50,348	247,209
* Weatherford International PLC.....	18,432	552,960
* Whiting Petroleum Corp.....	138,278	10,267,141
World Fuel Services Corp.....	1,681,498	47,435,059
TOTAL ENERGY.....		<u>1,295,474,407</u>
FINANCIALS — (28.8%)		
1st Source Corp.....	401,475	20,025,573
ACNB Corp.....	21,616	700,142
Allegiance Bancshares, Inc.....	162,175	7,140,565
Amalgamated Financial Corp.....	23,551	400,603
* Ambac Financial Group, Inc.....	627,367	8,889,790
Amerant Bancorp, Inc.....	43,786	1,488,724
American Equity Investment Life Holding Co.....	2,442,493	100,484,162
American National Bankshares, Inc.....	24,125	911,925
American National Group, Inc.....	187,711	35,437,960
Ameris Bancorp.....	216,349	10,668,169
AmeriServ Financial, Inc.....	362,390	1,554,653
Ames National Corp.....	26,468	643,966
Argo Group International Holdings Ltd.....	696,310	39,536,482
Associated Banc-Corp.....	3,332,970	79,657,983
# Associated Capital Group, Inc., Class A.....	6,899	309,765
Assured Guaranty Ltd.....	1,081,479	57,632,016
# Atlantic American Corp.....	237,349	607,613
* Atlantic Capital Bancshares, Inc.....	49,552	1,492,506
Atlantic Union Bankshares Corp.....	1,550,171	63,122,963
#* Atlanticus Holdings Corp.....	116,187	7,471,986
Axis Capital Holdings Ltd.....	505,316	28,792,906
Banc of California, Inc.....	729,441	14,092,800
* Bancorp, Inc.....	51,843	1,545,958
# Bank of Marin Bancorp.....	99,796	3,721,393
Bank of Princeton.....	5,721	173,575
Bank OZK.....	2,171,907	101,753,843
BankFinancial Corp.....	353,815	3,814,126
BankUnited, Inc.....	1,046,146	43,676,595
Bankwell Financial Group, Inc.....	19,584	662,527
Banner Corp.....	685,065	42,549,387
Bar Harbor Bankshares.....	126,933	3,876,534
#* Baycom Corp.....	54,384	1,131,187
BCB Bancorp, Inc.....	209,630	3,563,710
Berkshire Hills Bancorp, Inc.....	743,413	21,997,591
* Blucora, Inc.....	708,576	11,493,103
BOK Financial Corp.....	329,192	33,758,640

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Brighthouse Financial, Inc.....	691,869	\$37,672,267
* Broadway Financial Corp.....	300	570
Brookline Bancorp, Inc.....	1,160,406	19,842,943
Business First Bancshares, Inc.....	12,106	332,310
Byline Bancorp, Inc.....	170,202	4,425,252
C&F Financial Corp.....	52,342	2,678,340
Cadence Bank.....	923,287	28,778,856
» California First Leasing Corp.....	44,813	802,377
Camden National Corp.....	24,455	1,214,435
* Cannae Holdings, Inc.....	147,763	4,413,681
Capital City Bank Group, Inc.....	132,653	3,669,182
# Capitol Federal Financial, Inc.....	176,690	1,966,560
Capstar Financial Holdings, Inc.....	39,284	842,642
Cathay General Bancorp.....	305,357	13,789,922
# CBTX, Inc.....	12,295	361,842
*» CCUR Holdings, Inc.....	53	318,000
Central Valley Community Bancorp.....	149,750	3,354,400
Chemung Financial Corp.....	4,006	183,595
ChoiceOne Financial Services, Inc.....	433	11,236
# Citizens Community Bancorp, Inc.....	43,882	633,656
Civista Bancshares, Inc.....	93,429	2,252,573
CNB Financial Corp.....	43,750	1,168,563
CNO Financial Group, Inc.....	1,773,204	44,223,708
# Codorus Valley Bancorp, Inc.....	93,024	2,016,760
Cohen & Co., Inc.....	752	11,430
Colony Bankcorp, Inc.....	26	438
Columbia Banking System, Inc.....	458,998	15,959,360
Community Financial Corp.....	10,200	403,920
Community Trust Bancorp, Inc.....	157,379	6,954,578
Community West Bancshares.....	29,844	416,025
ConnectOne Bancorp, Inc.....	516,974	16,548,338
#* Consumer Portfolio Services, Inc.....	391,219	4,635,945
# Cowen, Inc., Class A.....	400,819	12,697,946
* CrossFirst Bankshares, Inc.....	33,997	525,594
#* Customers Bancorp, Inc.....	774,825	45,172,297
Dime Community Bancshares, Inc.....	437,075	15,280,142
Donegal Group, Inc., Class A.....	353,868	5,078,006
Donegal Group, Inc., Class B.....	54,141	742,273
Eagle Bancorp Montana, Inc.....	10,018	228,410
Eagle Bancorp, Inc.....	124,126	7,443,836
#* Elevate Credit, Inc.....	71,702	210,804
Employers Holdings, Inc.....	652,460	25,511,186
#* Encore Capital Group, Inc.....	352,679	22,747,795
* Enova International, Inc.....	86,501	3,484,260
* Enstar Group Ltd.....	144,813	38,387,030
# Enterprise Bancorp, Inc.....	4,103	175,157
Enterprise Financial Services Corp.....	15,700	777,778
Equity Bancshares, Inc., Class A.....	77,602	2,487,920
ESSA Bancorp, Inc.....	182,988	3,229,738
Essent Group Ltd.....	101,449	4,630,132
# Evans Bancorp, Inc.....	7,010	298,486
#* EZCORP, Inc., Class A.....	919,363	5,488,597
Farmers & Merchants Bancorp, Inc.....	4,631	146,293
Farmers National Banc Corp.....	15,204	265,310
* FedNat Holding Co.....	8,809	11,980
Financial Institutions, Inc.....	398,114	12,835,195
First BanCorp.....	5,584,935	81,260,804
First Bancshares, Inc.....	44,714	1,612,834
First Bancshares, Inc.....	16,325	277,933

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	116,366	\$ 1,704,762
	439,759	12,260,481
	135,281	4,556,264
	47,982	37,381,817
	1,687,844	27,950,697
	144,747	4,517,554
	4,450	94,073
	1,602,590	40,401,294
	150,623	6,761,466
	260,150	4,321,091
	52,190	1,364,769
#	326,293	9,250,407
	191,845	9,642,130
#	1,261	46,342
	282,800	11,999,204
	37,334	1,536,294
	2,293,500	47,635,995
	128,845	2,871,955
	56,013	1,227,245
	2,532	66,693
	101,155	2,016,019
#*	1,554	50,816
	1,211,193	54,806,483
	679,859	16,051,471
	6,864,649	88,691,268
	628	21,038
	28,196	936,671
	3,658,154	65,663,864
#*	2,462	49,732
*	1,822,882	7,109,240
#	202,320	5,264,366
	67,277	3,992,217
	754,064	23,285,496
#*	280,779	2,032,840
	33,668	1,097,577
*	151,751	646,459
	1,362,991	71,856,886
	482,386	12,966,536
	140,192	1,990,726
	46,048	1,174,224
	9,237	171,901
	333,027	17,327,395
	352,099	4,387,154
	137,845	3,344,120
	263,115	1,639,206
#	1,127,969	37,256,816
*	98,539	2,389,571
	64,339	2,499,570
	499,241	24,337,999
	219,793	6,842,156
	2,590,676	43,393,823
	963,037	36,605,036
	148,046	3,157,821
	78,568	6,627,211
	53,945	1,320,574
	716,806	54,419,912
	1,358,495	57,097,545
	38,716	744,122
	3,352,710	54,716,227

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#	Janus Henderson Group PLC.....	452,833	\$16,709,538
	Kearny Financial Corp.....	2,087,265	27,009,209
#	Kemper Corp.....	707,010	42,406,460
	Lakeland Bancorp, Inc.....	808,451	15,303,977
	Landmark Bancorp, Inc.....	50,590	1,441,815
#	LCNB Corp.....	122,066	2,447,423
	Level One Bancorp, Inc.....	9,846	390,099
	Luther Burbank Corp.....	135,508	1,738,568
	Macatawa Bank Corp.....	25,972	234,787
#	Magyar Bancorp, Inc.....	43,711	524,095
*	MainStreet Bancshares, Inc.....	13,872	348,048
#*	MBIA, Inc.....	370,856	5,069,602
	Mercantile Bank Corp.....	356,188	13,702,552
	Mercury General Corp.....	1,698	92,813
	Meridian Corp.....	13,304	468,966
#*	Metropolitan Bank Holding Corp.....	12,175	1,217,500
	MGIC Investment Corp.....	2,972,693	45,125,480
	Mid Penn Bancorp, Inc.....	10,312	307,813
#	Middlefield Banc Corp.....	33,088	846,226
	Midland States Bancorp, Inc.....	235,527	6,799,664
#*>	Midwest Banc Holdings, Inc.....	1,629	0
	MidWestOne Financial Group, Inc.....	147,181	4,699,489
*	Mr Cooper Group, Inc.....	442,457	17,764,649
	National Bank Holdings Corp., Class A.....	102,456	4,651,502
	National Bankshares, Inc.....	6,732	241,948
#	National Security Group, Inc.....	11,290	178,947
	National Western Life Group, Inc., Class A.....	74,392	15,910,217
	Navient Corp.....	3,968,380	69,168,863
	NBT Bancorp, Inc.....	60,101	2,324,707
	Nelnet, Inc., Class A.....	775,913	68,691,578
#	New York Community Bancorp, Inc.....	6,807,849	79,379,519
#*	Nicholas Financial, Inc.....	180,077	1,935,828
*	Nicolet Bankshares, Inc.....	41,335	3,847,875
*	NMI Holdings, Inc., Class A.....	8,447	208,979
	Northeast Bank.....	95,562	3,489,924
	Northfield Bancorp, Inc.....	1,037,281	16,347,549
	Northrim BanCorp, Inc.....	174,154	7,652,327
	Northwest Bancshares, Inc.....	2,072,921	29,248,915
	Norwood Financial Corp.....	4,209	117,010
	OceanFirst Financial Corp.....	845,429	19,191,238
*	Ocwen Financial Corp.....	34,679	1,272,026
	OFG Bancorp.....	1,254,846	34,721,589
#	Old National Bancorp.....	3,667,603	67,227,163
	Old Second Bancorp, Inc.....	54,646	733,896
	OP Bancorp.....	7,712	110,127
#	Oppenheimer Holdings, Inc., Class A.....	156,747	6,644,505
	Orrstown Financial Services, Inc.....	71,598	1,772,051
	Pacific Premier Bancorp, Inc.....	1,342,786	51,361,564
	PacWest Bancorp.....	379,410	17,616,006
	Parke Bancorp, Inc.....	21,327	516,540
*	Patriot National Bancorp, Inc.....	3,935	58,002
#	PCB Bancorp.....	16,821	378,304
	PCSB Financial Corp.....	32,298	603,327
	Peapack-Gladstone Financial Corp.....	275,399	10,145,699
	Penns Woods Bancorp, Inc.....	36,238	887,106
#	PennyMac Financial Services, Inc.....	164,522	10,315,529
#	Peoples Bancorp of North Carolina, Inc.....	47,598	1,356,543
	Peoples Bancorp, Inc.....	679,948	22,540,276
	Peoples Financial Services Corp.....	18,325	929,627

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#	Pinnacle Financial Partners, Inc.....	192,402	\$ 18,607,197
	Popular, Inc.....	1,347,670	120,171,734
*	PRA Group, Inc.....	77,849	3,619,978
	Premier Financial Corp.....	542,736	16,200,670
	Primis Financial Corp.....	251,825	3,742,119
	ProAssurance Corp.....	266,075	6,375,157
#*	Professional Holding Corp., Class A.....	1,915	38,779
	Prosperity Bancshares, Inc.....	318,598	23,337,303
	Provident Financial Holdings, Inc.....	175,692	2,956,896
	Provident Financial Services, Inc.....	1,799,069	43,483,498
	Prudential Bancorp, Inc.....	36,416	509,824
	QCR Holdings, Inc.....	52,999	3,023,063
	Radian Group, Inc.....	1,889,742	42,311,323
	RBB Bancorp.....	129,789	3,503,005
	Red River Bancshares, Inc.....	449	23,335
	Regional Management Corp.....	238,623	12,112,503
	Reinsurance Group of America, Inc.....	114,342	13,129,892
	RenaissanceRe Holdings Ltd.....	105,270	16,545,286
#	Reasant Corp.....	1,197,571	44,046,661
	Republic Bancorp, Inc., Class A.....	134,789	6,607,357
#*	Republic First Bancorp, Inc.....	241,165	1,037,010
	Richmond Mutual BanCorp, Inc.....	5,230	84,203
#	Riverview Bancorp, Inc.....	565,992	4,273,240
	S&T Bancorp, Inc.....	262,684	8,093,294
	Safety Insurance Group, Inc.....	8,106	667,367
	Salisbury Bancorp, Inc.....	4,728	262,593
	Sandy Spring Bancorp, Inc.....	623,728	29,508,572
	SB Financial Group, Inc.....	57,126	1,100,804
*	Security National Financial Corp., Class A.....	41,003	382,558
	Shore Bancshares, Inc.....	184,588	3,643,767
	Sierra Bancorp.....	333,803	8,855,794
#	Simmons First National Corp., Class A.....	2,154,555	61,620,273
*	SiriusPoint Ltd.....	1,138,652	9,644,382
	SmartFinancial, Inc.....	94,015	2,520,542
	South Plains Financial, Inc.....	3,825	110,657
#	South State Corp.....	384,366	32,444,334
	Southern Missouri Bancorp, Inc.....	3,372	186,472
	Spirit of Texas Bancshares, Inc.....	29,629	824,871
	State Auto Financial Corp.....	330,813	17,103,032
	Sterling Bancorp.....	4,105,218	107,926,181
	Stewart Information Services Corp.....	38,495	2,749,698
	Summit Financial Group, Inc.....	1,540	42,997
	Summit State Bank.....	10,197	164,580
	Synovus Financial Corp.....	175,076	8,711,782
	Territorial Bancorp, Inc.....	134,787	3,334,630
*	Texas Capital Bancshares, Inc.....	722,516	45,301,753
	Timberland Bancorp, Inc.....	136,338	3,787,470
	Tiptree, Inc.....	785,750	9,735,442
	Towne Bank.....	274,128	8,602,137
	TriCo Bancshares.....	41,014	1,782,879
*	TriState Capital Holdings, Inc.....	86,618	2,736,263
	TrustCo Bank Corp. NY.....	50,151	1,700,119
	Trustmark Corp.....	812,512	26,471,641
	Umpqua Holdings Corp.....	1,336,914	27,112,616
#*	Unico American Corp.....	132,829	385,204
	United Bancshares, Inc.....	36,966	1,124,136
	United Bankshares, Inc.....	1,821,033	64,337,096
	United Fire Group, Inc.....	434,697	10,841,343
	United Security Bancshares.....	300,146	2,458,196

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	21,800	\$ 648,332
	130,798	2,254,958
	591,920	17,834,550
	2,540,837	64,486,443
	7,624,436	106,132,149
#	269,627	18,323,851
	1,968,895	68,950,703
	436,578	8,914,923
	1,369,858	48,616,260
#	605,400	5,497,032
	17,577	335,721
	43,553	45,336,931
	728,662	71,459,882
	422,205	22,115,098
	1,740	26,883
TOTAL FINANCIALS		<u>4,338,620,285</u>
HEALTH CARE — (3.4%)		
*	1,799,036	94,719,245
*	7,387	589,704
*	27,016	79,427
#*	2,774,616	56,102,736
*	101,909	222,162
*	75,057	1,733,066
*	10,866	347,386
#*	725,247	15,687,093
#*	67,110	2,712,586
*	121,759	3,871,936
*	167,535	5,069,609
*	2,700	7,560
*	2,352,052	12,442,355
*	62,832	1,779,402
*	151,339	2,734,696
*	100	336
#>>	347,123	0
*	16,834	218,000
*	9,262	433,462
#*	9,992	49,061
#*	1,018,527	44,041,107
#*	98,621	317,560
*	113,856	1,768,184
*	80,591	1,962,391
#*	102,285	1,639,629
*	570,591	44,740,040
*	31,903	466,741
#*	284,719	640,618
#*	65,931	965,889
#*	36,345	55,608
*	106,880	637,005
*	5,115	637,482
*>>	622,045	0
*	604,212	14,772,983
*	91,289	1,903,376
#*	30,425	25,113
	196,928	12,879,091
*	94,172	2,169,723
*	174,908	3,377,473
*	239,324	749,084
#*	139,072	1,230,787

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#*» Orthodontic Centers of Americas, Inc.....	492,841	\$ 0
* Orthofix Medical, Inc.....	194,899	5,924,930
# Patterson Cos., Inc.....	367,339	10,538,956
#*»†† PDL BioPharma, Inc.....	1,226,353	4,206,391
Perrigo Co. PLC.....	684,881	26,073,420
Premier, Inc., Class A.....	622,193	23,780,216
* Prestige Consumer Healthcare, Inc.....	1,027,701	58,013,721
#* Protara Therapeutics, Inc.....	10,994	57,279
* Sharps Compliance Corp.....	7,591	51,239
* SunLink Health Systems, Inc.....	18,426	25,981
* Supernus Pharmaceuticals, Inc.....	298,219	9,200,056
* Surface Oncology, Inc.....	15,962	59,858
#* Surgalign Holdings, Inc.....	445,986	307,730
* Taro Pharmaceutical Industries Ltd.....	101,634	4,758,504
* Triple-S Management Corp.....	672,874	24,216,735
#*» U.S. Diagnostic, Inc.....	20,800	0
* Vanda Pharmaceuticals, Inc.....	263,714	3,997,904
#* Varex Imaging Corp.....	231,669	6,046,561
TOTAL HEALTH CARE.....		<u>511,039,187</u>
INDUSTRIALS — (19.8%)		
* AAR Corp.....	818,326	32,953,988
ABM Industries, Inc.....	1,324,312	55,210,567
ACCO Brands Corp.....	2,540,198	20,677,212
# Acme United Corp.....	14,073	464,409
Acuity Brands, Inc.....	62,959	12,058,537
# ADT, Inc.....	123,803	939,665
Air Lease Corp.....	2,102,208	83,688,901
* Air Transport Services Group, Inc.....	110,609	2,969,852
Alamo Group, Inc.....	9,380	1,321,173
* Alaska Air Group, Inc.....	84,900	4,647,426
#* Alta Equipment Group, Inc.....	751	10,236
Altra Industrial Motion Corp.....	198,226	9,570,351
* American Woodmark Corp.....	51,276	3,072,971
* API Group Corp.....	335,816	7,488,697
# Apogee Enterprises, Inc.....	221,387	9,884,930
ARC Document Solutions, Inc.....	37,908	124,717
ArcBest Corp.....	655,685	57,988,781
Arcosa, Inc.....	304,005	14,184,873
Argan, Inc.....	16,423	610,114
* Armstrong Flooring, Inc.....	54,557	105,841
Astec Industries, Inc.....	254,376	16,099,457
* Astronics Corp.....	7,219	86,845
#* Atlas Air Worldwide Holdings, Inc.....	656,330	52,722,989
* Avalon Holdings Corp., Class A.....	15,718	52,184
AZZ, Inc.....	241,918	11,510,458
Barnes Group, Inc.....	1,005,800	45,431,986
Barrett Business Services, Inc.....	466	29,824
#* Beacon Roofing Supply, Inc.....	1,457,116	79,951,955
BGSF, Inc.....	53,587	729,319
* BlueLinx Holdings, Inc.....	8,271	592,534
Boise Cascade Co.....	545,767	38,323,759
* BrightView Holdings, Inc.....	309,339	4,104,929
#* Broadwind, Inc.....	43,684	77,321
* CACI International, Inc., Class A.....	185,748	45,965,200
* CBIZ, Inc.....	1,201,477	46,413,057
* CECO Environmental Corp.....	529,772	3,342,861
#* Chart Industries, Inc.....	49,648	6,050,602
Chicago Rivet & Machine Co.....	28,196	740,145

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
#*	CIRCOR International, Inc.....	68,850 \$ 1,911,965
*	Civeo Corp.....	40,972 883,766
*	Colfax Corp.....	1,872,797 77,009,413
	Columbus McKinnon Corp.....	404,348 17,500,181
*	Commercial Vehicle Group, Inc.....	8,335 64,513
	CompX International, Inc.....	68,188 1,539,003
#*	Concrete Pumping Holdings, Inc.....	45,791 375,944
*	Cornerstone Building Brands, Inc.....	18,490 272,728
	Costamare, Inc.....	2,034,351 26,731,372
*	Covenant Logistics Group, Inc.....	325,232 7,064,039
*	CPI Aerostructures, Inc.....	49,097 111,941
	CRA International, Inc.....	190,815 16,230,724
	Curtiss-Wright Corp.....	41,195 5,470,284
	Deluxe Corp.....	8,129 244,683
#*	DLH Holdings Corp.....	19,090 358,128
*	Ducommun, Inc.....	287,776 12,590,200
*	DXP Enterprises, Inc.....	33,949 969,244
#*	Dycom Industries, Inc.....	275,709 23,239,512
#	Eagle Bulk Shipping, Inc.....	31,985 1,433,568
#	Eastern Co.....	115,579 2,758,871
	Encore Wire Corp.....	466,406 52,559,292
	EnerSys.....	115,859 8,681,315
#	Eneti, Inc.....	28,715 196,411
#	Ennis, Inc.....	657,567 12,447,743
	EnPro Industries, Inc.....	416,823 43,774,752
	ESCO Technologies, Inc.....	261,271 20,844,200
	Flowserve Corp.....	66,892 2,182,017
#*	FTI Consulting, Inc.....	104,564 15,246,477
*	Gates Industrial Corp. PLC.....	773,973 11,973,362
#	GATX Corp.....	792,802 82,808,169
	Genco Shipping & Trading Ltd.....	300,724 4,679,265
*	Gencor Industries, Inc.....	154,171 1,723,632
*	Gibraltar Industries, Inc.....	149,474 8,191,175
*	GMS, Inc.....	752,839 38,530,300
	Graham Corp.....	28,566 352,504
#	Granite Construction, Inc.....	463,099 16,662,302
*	Great Lakes Dredge & Dock Corp.....	960,030 13,142,811
#	Greenbrier Cos., Inc.....	744,115 30,032,481
	Griffon Corp.....	990,085 22,168,003
*	Harsco Corp.....	352,800 5,538,960
#*	Hawaiian Holdings, Inc.....	192,312 3,288,535
	Heartland Express, Inc.....	125,328 1,874,907
	Heidrick & Struggles International, Inc.....	215,520 9,433,310
*	Heritage-Crystal Clean, Inc.....	209,901 6,005,268
*	Hill International, Inc.....	183,015 371,520
	Hillenbrand, Inc.....	113,509 5,275,898
	HNI Corp.....	79,106 3,317,706
*	Hub Group, Inc., Class A.....	724,990 54,896,243
*	Hudson Technologies, Inc.....	5,058 18,866
	Hurco Cos., Inc.....	171,582 5,526,656
*	Huron Consulting Group, Inc.....	406,582 17,938,398
	Hyster-Yale Materials Handling, Inc.....	173,882 7,805,563
	ICF International, Inc.....	421,032 39,741,211
*	IES Holdings, Inc.....	16,451 811,034
	Insteel Industries, Inc.....	109,109 4,127,594
	Interface, Inc.....	208,998 2,771,314
#*	JELD-WEN Holding, Inc.....	221,628 5,230,421
#*	JetBlue Airways Corp.....	2,176,143 31,836,972
	Kaman Corp.....	9,319 372,480

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
#*	KAR Auction Services, Inc.....	1,075,472 \$15,293,212
	Kelly Services, Inc., Class A.....	1,039,584 17,756,095
	Kennametal, Inc.....	395,643 13,677,379
	Kimball International, Inc., Class B.....	107,820 1,058,792
*	Kirby Corp.....	435,914 28,412,875
	Korn Ferry.....	777,519 51,611,711
*	Kratos Defense & Security Solutions, Inc.....	94,573 1,585,044
*	Lawson Products, Inc.....	50,326 2,448,863
*	LB Foster Co., Class A.....	141,826 2,144,409
*	Limbach Holdings, Inc.....	71,014 600,068
*	LS Starrett Co., Class A.....	12,703 115,089
	LSI Industries, Inc.....	140,314 1,043,936
*	Manitowoc Co., Inc.....	814,860 14,871,195
	ManpowerGroup, Inc.....	377,054 39,541,653
	ManTech International Corp., Class A.....	544,749 39,352,668
	Marten Transport Ltd.....	2,019,718 33,709,093
#*	MasTec, Inc.....	168,675 14,527,978
*	Matrix Service Co.....	285,492 2,072,672
#	Matson, Inc.....	177,248 17,310,040
	Matthews International Corp., Class A.....	241,532 8,482,604
#	Maxar Technologies, Inc.....	438,033 11,393,238
#*	Mayville Engineering Co., Inc.....	28,548 327,446
	McGrath RentCorp.....	276,741 21,090,432
#*	Mercury Systems, Inc.....	126,544 7,202,885
*	Meritor, Inc.....	48,992 1,129,266
#*	Mesa Air Group, Inc.....	174,402 872,010
	Miller Industries, Inc.....	305,334 9,608,861
#	MillerKnoll, Inc.....	13,247 511,599
*	Mistras Group, Inc.....	153,979 1,034,739
	Moog, Inc., Class A.....	144,331 11,003,795
*	MRC Global, Inc.....	522,535 3,871,984
	Mueller Industries, Inc.....	73,105 3,776,604
*	MYR Group, Inc.....	306,779 28,846,429
	National Presto Industries, Inc.....	17,171 1,412,315
	NL Industries, Inc.....	819,537 5,326,991
#*	NN, Inc.....	653,691 2,490,563
#*	Northwest Pipe Co.....	154,320 4,378,058
*	NOW, Inc.....	349,833 3,110,015
#*	NV5 Global, Inc.....	6,686 699,289
	nVent Electric PLC.....	1,326,919 45,898,128
#*	Orion Energy Systems, Inc.....	14,751 47,498
*	Orion Group Holdings, Inc.....	505,045 1,616,144
	Oshkosh Corp.....	27,200 3,095,632
#*	P&F Industries, Inc., Class A.....	17,337 106,102
*	PAM Transportation Services, Inc.....	203,500 14,210,405
#	Pangaea Logistics Solutions Ltd.....	70,500 282,000
#	Park Aerospace Corp.....	126,711 1,714,400
	Park-Ohio Holdings Corp.....	238,942 4,836,186
#*	Parsons Corp.....	59,712 1,818,230
	Patriot Transportation Holding, Inc.....	2,456 20,115
#*	Performant Financial Corp.....	15,400 33,726
*	Perma-Pipe International Holdings, Inc.....	181,198 1,603,602
*	PGT Innovations, Inc.....	59,360 1,127,246
#	Powell Industries, Inc.....	181,056 5,406,332
	Preformed Line Products Co.....	87,308 5,294,357
	Primoris Services Corp.....	163,370 4,201,876
*	Proto Labs, Inc.....	24,392 1,223,991
*	Quad/Graphics, Inc.....	672,301 2,985,016
#	Quanex Building Products Corp.....	764,799 16,664,970

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Quest Resource Holding Corp.....	8,335	\$ 51,260
* Radiant Logistics, Inc.....	536,914	3,334,236
#* RCM Technologies, Inc.....	95,149	652,722
Regal Rexnord Corp.....	597,163	94,638,392
* Resideo Technologies, Inc.....	1,234,689	30,595,593
Resources Connection, Inc.....	707,805	12,337,041
# REV Group, Inc.....	668,218	8,974,168
Rush Enterprises, Inc., Class A.....	931,794	49,217,359
Rush Enterprises, Inc., Class B.....	435,692	22,107,012
Ryder System, Inc.....	125,855	9,211,327
Schneider National, Inc., Class B.....	567,227	14,521,011
* Servotronics, Inc.....	15,025	198,330
* SIFCO Industries, Inc.....	49,091	299,406
* SkyWest, Inc.....	1,151,965	43,947,465
#* Spirit Airlines, Inc.....	1,147,224	24,630,899
SPX FLOW, Inc.....	310,358	26,752,860
Standex International Corp.....	84,123	8,357,620
Steelcase, Inc., Class A.....	687,962	8,489,451
* Stericycle, Inc.....	6,207	364,599
* Sterling Construction Co., Inc.....	117,500	2,985,675
#* Sunrun, Inc.....	203,281	5,271,076
* Team, Inc.....	167,786	119,615
Terex Corp.....	258,331	10,777,569
# Textainer Group Holdings Ltd.....	1,046,647	38,495,677
* Thermon Group Holdings, Inc.....	257,899	4,422,968
Timken Co.....	309,164	20,652,155
* Titan International, Inc.....	120,500	1,174,875
* Titan Machinery, Inc.....	564,449	17,385,029
# Trinity Industries, Inc.....	1,918,847	55,128,474
Triton International Ltd.....	1,470,305	88,835,828
* TrueBlue, Inc.....	593,442	15,785,557
* Tutor Perini Corp.....	632,705	7,529,190
#* Twin Disc, Inc.....	30,268	348,385
#* U.S. Ecology, Inc.....	91,953	2,628,017
#* U.S. Xpress Enterprises, Inc., Class A.....	118,657	535,143
UFP Industries, Inc.....	492,549	39,334,963
* Ultralife Corp.....	326,422	1,746,358
# UniFirst Corp.....	103,223	19,621,660
* Univar Solutions, Inc.....	1,780,240	47,176,360
Universal Logistics Holdings, Inc.....	7,702	131,165
#* USA Truck, Inc.....	161,535	3,048,165
* Vectrus, Inc.....	83,222	3,829,044
* Veritiv Corp.....	341,870	31,821,260
* Viad Corp.....	122,584	4,617,739
#* Vidler Water Resources, Inc.....	137,268	1,615,644
* Virco Mfg. Corp.....	43,931	131,793
VSE Corp.....	173,856	8,967,493
# Wabash National Corp.....	642,752	12,610,794
Werner Enterprises, Inc.....	993,689	44,308,593
* WESCO International, Inc.....	828,286	100,959,781
#* Willdan Group, Inc.....	828	26,049
#* Willis Lease Finance Corp.....	240,551	8,604,509
* WillScot Mobile Mini Holdings Corp.....	555,246	20,566,312
TOTAL INDUSTRIALS.....		<u>2,975,099,329</u>
INFORMATION TECHNOLOGY — (7.0%)		
#* Alithya Group, Inc., Class A.....	306,754	751,547
Alliance Data Systems Corp.....	256,584	17,714,559
* Alpha & Omega Semiconductor Ltd.....	582,438	26,227,183

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
	5,369,322	\$118,232,470
#*	423,090	3,799,348
*	176,142	2,420,191
*	47,298	342,911
*	9,113	264,459
	1,192,611	48,133,780
*	643,548	1,859,854
*	58,505	3,662,998
*	784,478	5,875,740
#	13,312	210,063
	184,573	2,292,397
	49,790	2,785,751
#	894,739	21,598,999
	6,153	14,398
#*	103,976	981,533
	52,919	2,152,745
*	419,804	13,845,136
#*	33,760	300,802
#	528,619	10,746,824
	134,868	27,107,119
*	812,712	3,844,128
*	117,769	965,706
	173,661	5,826,327
*	505,160	2,475,284
*	787,198	17,586,003
*	202,476	18,787,748
#	30,407	924,069
*	77,274	448,962
*	173,855	7,992,114
*	203,441	1,849,279
*	29,385	148,394
#*	1,862	78,986
#*	540,125	34,243,925
#*	3,867	19,992
	80,467	519,817
#*	741,906	69,850,450
	10,156	701,069
*	21,447	228,411
#*	453,471	2,557,576
*	5,263	20,947
*	359,687	2,201,284
*	757,961	15,000,048
#*	2,037,787	43,221,462
#	315,771	17,269,516
*	124,308	1,118,772
	247,532	10,898,834
*	32,881	366,952
#*	203,898	5,641,858
#*	1,699,844	53,630,078
*	41,721	161,460
*	309,351	28,317,991
*	128,552	602,266
*	12,152	1,007,887
#	689,038	29,869,797
	159,850	840,811
*	1,178,861	21,078,035
*	57,960	1,147,028
*	473,250	36,686,340
#*	28,203	100,685

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* RF Industries Ltd.....	48,062	\$ 347,008
* Ribbon Communications, Inc.....	328,531	1,478,390
Richardson Electronics Ltd.....	287,041	3,645,421
* Sanmina Corp.....	1,560,228	59,007,823
* ScanSource, Inc.....	566,396	17,660,227
#* SecureWorks Corp., Class A.....	4,428	65,313
#* SigmaTron International, Inc.....	6,121	50,009
#*» Silicon Graphics, Inc.....	289,563	0
SolarWinds Corp.....	100,820	1,371,152
* StarTek, Inc.....	34,201	174,083
* Stratasys Ltd.....	535,265	12,760,718
* Super Micro Computer, Inc.....	340,608	13,801,436
#*» Superior Telecom, Inc.....	29,232	0
#* Synchronoss Technologies, Inc.....	92,125	187,935
Taitron Components, Inc., Class A.....	7,394	26,175
* TESCO Technologies, Inc.....	54,779	309,501
#* Trio-Tech International.....	50,761	354,312
* TTM Technologies, Inc.....	2,372,923	31,939,544
* Ultra Clean Holdings, Inc.....	108,384	5,464,721
#* Viasat, Inc.....	660,542	29,077,059
Vishay Intertechnology, Inc.....	2,771,189	57,391,324
* Vishay Precision Group, Inc.....	280,886	8,996,779
Xerox Holdings Corp.....	2,005,138	42,328,463
Xperi Holding Corp.....	903,927	15,249,248
		<hr/>
TOTAL INFORMATION TECHNOLOGY.....		1,051,237,739
MATERIALS — (7.6%)		
#* Advanced Emissions Solutions, Inc.....	23,793	148,468
AdvanSix, Inc.....	234,993	9,890,855
#* AgroFresh Solutions, Inc.....	198,965	393,951
# Alcoa Corp.....	1,752,416	99,379,511
#* Alpha Metallurgical Resources, Inc.....	53,132	3,359,536
* American Biltrite, Inc.....	25	5,032
American Vanguard Corp.....	786,712	11,934,421
#* Ampco-Pittsburgh Corp.....	35,807	204,458
* Arconic Corp.....	126,820	3,922,543
# Ashland Global Holdings, Inc.....	459,709	44,150,452
Avient Corp.....	284,565	14,162,800
# Carpenter Technology Corp.....	1,164,478	33,443,808
* Clearwater Paper Corp.....	90,738	2,869,136
#* Coeur Mining, Inc.....	412,788	1,935,976
Commercial Metals Co.....	2,548,479	85,221,138
* Core Molding Technologies, Inc.....	191,805	1,536,358
Ecovyst, Inc.....	549,919	5,625,671
Element Solutions, Inc.....	5,428,753	121,821,217
#*» Ferroglobe Representation & Warranty Insurance Trust.....	190,187	0
#* Flexible Solutions International, Inc.....	4,237	14,491
Fortitude Gold Corp.....	45,330	290,112
Friedman Industries, Inc.....	170,362	1,616,735
FutureFuel Corp.....	579,765	4,522,167
* GCP Applied Technologies, Inc.....	7,900	252,010
Glatfelter Corp.....	1,160,163	20,140,430
Gold Resource Corp.....	271,515	445,285
Greif, Inc., Class A.....	583,474	34,518,322
Greif, Inc., Class B.....	19,343	1,148,974
Hawkins, Inc.....	43,872	1,637,303
Haynes International, Inc.....	314,753	11,841,008
# HB Fuller Co.....	390,123	27,999,128
Hecla Mining Co.....	9,931,004	49,257,780

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
Huntsman Corp.....	1,404,541	\$ 50,324,704
Innospec, Inc.....	78,666	7,312,791
* Intrepid Potash, Inc.....	127,399	4,940,533
Kaiser Aluminum Corp.....	133,223	12,756,102
#* Koppers Holdings, Inc.....	34,193	1,021,687
* Kraton Corp.....	602,433	27,940,843
# Kronos Worldwide, Inc.....	270,759	3,885,392
Materion Corp.....	411,464	34,089,792
Mercer International, Inc.....	1,306,149	15,869,710
Minerals Technologies, Inc.....	510,794	35,740,256
# Nexa Resources SA.....	348,913	2,892,489
Olin Corp.....	1,568,233	79,462,366
Olympic Steel, Inc.....	248,520	5,290,991
* Ramaco Resources, Inc.....	1,645	19,378
#* Rayonier Advanced Materials, Inc.....	711,154	4,430,489
Resolute Forest Products, Inc.....	1,141,024	15,540,747
Royal Gold, Inc.....	51,638	5,243,839
Ryerson Holding Corp.....	18,319	375,540
# Schnitzer Steel Industries, Inc., Class A.....	662,715	25,938,665
# Schweitzer-Mauduit International, Inc.....	243,311	7,365,024
Stepan Co.....	31,895	3,513,553
#* Summit Materials, Inc., Class A.....	1,567,828	55,751,964
SunCoke Energy, Inc.....	1,710,405	11,716,274
* Synalloy Corp.....	55,060	917,300
#* TimkenSteel Corp.....	434,731	6,099,276
#* Trecora Resources.....	298,891	2,501,718
Tredegar Corp.....	669,463	7,866,190
TriMas Corp.....	589,385	20,487,023
# Trinseo PLC.....	119,034	6,373,080
Tronox Holdings PLC, Class A.....	1,245,414	28,270,898
# U.S. Steel Corp.....	1,565,302	32,433,058
#* UFP Technologies, Inc.....	56,100	3,980,856
United States Lime & Minerals, Inc.....	3,711	469,404
* Universal Stainless & Alloy Products, Inc.....	143,469	1,255,354
#* Venator Materials PLC.....	10,770	26,063
Verso Corp., Class A.....	626,252	16,833,654
Warrior Met Coal, Inc.....	366,717	9,607,985
#*» Webco Industries, Inc.....	6,709	1,227,747
# Worthington Industries, Inc.....	52,441	2,841,253
TOTAL MATERIALS.....		1,146,303,064
REAL ESTATE — (0.7%)		
# CTO Realty Growth, Inc.....	2,046	119,875
* Five Point Holdings LLC, Class A.....	65,645	380,085
* Forestar Group, Inc.....	38,277	763,626
* FRP Holdings, Inc.....	42,923	2,424,291
* Howard Hughes Corp.....	395,829	38,122,291
# Indus Realty Trust, Inc.....	17,788	1,397,247
Kennedy-Wilson Holdings, Inc.....	683,444	15,350,152
* Marcus & Millichap, Inc.....	119,965	5,615,562
# Newmark Group, Inc., Class A.....	48,109	736,549
RE/MAX Holdings, Inc., Class A.....	119,513	3,556,707
* Realogy Holdings Corp.....	1,341,454	22,133,991
#* Stratus Properties, Inc.....	111,357	4,080,120
* Tejon Ranch Co.....	274,054	4,771,280
TOTAL REAL ESTATE.....		99,451,776

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (0.6%)		
# Brookfield Renewable Corp., Class A.....	628,472	\$ 21,506,312
# Macquarie Infrastructure Holdings LLC.....	1,165,280	4,206,661
MDU Resources Group, Inc.....	903,669	26,540,758
New Jersey Resources Corp.....	523,355	21,044,105
# Ormat Technologies, Inc.....	255,674	17,426,740
* Sunnova Energy International, Inc.....	70,464	1,385,322
TOTAL UTILITIES.....		<u>92,109,898</u>
TOTAL COMMON STOCKS.....		<u>14,452,561,541</u>
PREFERRED STOCKS — (0.1%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	13,584	<u>393,257</u>
CONSUMER DISCRETIONARY — (0.1%)		
Qurate Retail, Inc., 8.000%.....	115,751	<u>11,128,301</u>
INDUSTRIALS — (0.0%)		
#(r) WESCO International, Inc., Floating Rate Note, 5-Yr. CMT + 10.325%, FRN, 10.625%.....	329,350	<u>10,038,588</u>
TOTAL PREFERRED STOCKS.....		<u>21,560,146</u>
TOTAL INVESTMENT SECURITIES (Cost \$9,150,985,100).....		<u>14,474,121,687</u>
TEMPORARY CASH INVESTMENTS — (0.8%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	117,550,203	<u>117,550,203</u>
SECURITIES LENDING COLLATERAL — (3.1%)		
@§ The DFA Short Term Investment Fund.....	40,504,007	<u>468,590,861</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$9,737,069,765)^.....		<u>\$15,060,262,751</u>

As of January 31, 2022, U.S. Small Cap Value Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	514	03/18/22	\$118,235,376	\$115,759,225	\$(2,476,151)
Total Futures Contracts.....			<u>\$118,235,376</u>	<u>\$115,759,225</u>	<u>\$(2,476,151)</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 361,746,436	—	—	\$ 361,746,436
Consumer Discretionary.....	1,962,943,818	\$ 577,851	\$ 90,190	1,963,611,859
Consumer Staples.....	616,741,143	1,126,418	—	617,867,561
Energy.....	1,295,474,407	—	—	1,295,474,407
Financials.....	4,337,499,908	1,120,377	—	4,338,620,285

U.S. SMALL CAP VALUE PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Health Care.....	\$ 506,832,796	—	\$ 4,206,391	\$ 511,039,187
Industrials.....	2,975,099,329	—	—	2,975,099,329
Information Technology.....	1,051,237,739	—	—	1,051,237,739
Materials.....	1,145,075,317	\$ 1,227,747	—	1,146,303,064
Real Estate.....	99,451,776	—	—	99,451,776
Utilities.....	92,109,898	—	—	92,109,898
Preferred Stocks				
Communication Services.....	393,257	—	—	393,257
Consumer Discretionary.....	11,128,301	—	—	11,128,301
Industrials.....	10,038,588	—	—	10,038,588
Temporary Cash Investments.....	117,550,203	—	—	117,550,203
Securities Lending Collateral.....	—	468,590,861	—	468,590,861
Futures Contracts**.....	(2,476,151)	—	—	(2,476,151)
TOTAL.....	\$14,580,846,765	\$472,643,254	\$4,296,581[^]	\$15,057,786,600

** Valued at the unrealized appreciation/(depreciation) on the investment.

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

U.S. CORE EQUITY 1 PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (97.3%)		
COMMUNICATION SERVICES — (7.8%)		
	346,005	\$ 27,337,855
*	160,600	434,594,842
*	144,137	391,183,494
*	273,714	3,946,956
#*	84,444	3,599,848
*	81,190	696,610
*	27,014	1,384,738
	5,637,292	143,750,946
	36,219	1,437,170
*	111,349	269,465
*	13,352	40,056
#*	4,064	254,447
*	1,118	29,504
	10,002	15,450,389
*	51,420	1,640,298
*	166,237	2,589,972
*	107,733	63,922,298
#*	163,452	2,468,125
	68,755	4,373,506
	3,223,768	161,156,162
#*	94,727	287,023
*	169,647	1,219,762
*	19,789	202,837
#	7,816	55,025
*	775,296	4,171,093
#*	166,971	4,660,161
*	336,883	9,213,750
*	286,519	8,996,697
*	84,286	1,996,735
	155,923	20,684,745
*	55,592	181,230
	146,505	887,820
	154,031	3,157,636
*	1,320,834	413,764,459
	321,821	13,069,151
	232,418	8,641,301
*	18,401	135,063
*	185,349	900,796
	239,867	5,001,227
	600	11,910
*	38,900	252,461
*	194,096	7,284,423
*	97,078	1,674,596
	678,493	24,113,641
*	209,946	7,532,863
	83,774	4,251,531
	4,638	230,509
#*	22,295	3,262,873
*	132,267	19,629,745
*	7,870	86,098
*	239,838	2,592,649
#*	14,764	414,130
*>	239	6,573

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Liberty Media Corp.-Liberty Braves, Class C	49,759	\$ 1,343,493
#* Liberty Media Corp.-Liberty Formula One, Class A	36,543	2,002,556
#* Liberty Media Corp.-Liberty Formula One, Class C	271,481	16,351,301
* Liberty Media Corp.-Liberty SiriusXM, Class A	74,237	3,433,461
* Liberty Media Corp.-Liberty SiriusXM, Class B	2,392	112,711
* Liberty Media Corp.-Liberty SiriusXM, Class C	188,725	8,781,374
#* Lions Gate Entertainment Corp., Class A	140,712	2,206,364
* Lions Gate Entertainment Corp., Class B	229,850	3,351,213
* Live Nation Entertainment, Inc.	139,583	15,285,734
* Loyalty Ventures, Inc.	32,606	955,682
# Lumen Technologies, Inc.	1,810,747	22,380,833
#* Madison Square Garden Entertainment Corp.	44,882	3,178,992
* Marchex, Inc., Class B	5,288	12,321
#* Marcus Corp.	43,521	733,329
* Match Group, Inc.	178,919	20,164,171
* Mediaco Holding, Inc., Class A	1,734	9,069
* National CineMedia, Inc.	73,867	195,009
* Netflix, Inc.	162,767	69,524,296
* New York Times Co., Class A	249,157	9,973,755
* News Corp., Class A	343,439	7,638,083
* News Corp., Class B	205,575	4,571,988
# Nexstar Media Group, Inc., Class A	105,343	17,421,625
# Omnicom Group, Inc.	307,642	23,183,901
* Pinterest, Inc., Class A	88,608	2,619,252
* QuinStreet, Inc.	75,323	1,211,947
* Reading International, Inc., Class A	38,888	173,052
* Roku, Inc.	21,704	3,560,541
* Saga Communications, Inc., Class A	1,544	34,246
* Scholastic Corp.	58,235	2,388,800
* Sciplay Corp., Class A	15,446	193,075
* Shenandoah Telecommunications Co.	130,070	2,961,694
# Sirius XM Holdings, Inc.	1,087,790	6,918,344
#* Snap, Inc., Class A	155,041	5,045,034
* Spok Holdings, Inc.	52,509	518,789
* Spotify Technology SA	39,662	7,784,064
* Take-Two Interactive Software, Inc.	91,647	14,969,621
#* TechTarget, Inc.	43,756	3,629,123
* TEGNA, Inc.	472,548	9,148,529
* Telephone & Data Systems, Inc.	234,635	4,645,773
#* Telesat Corp.	10,704	242,446
* T-Mobile U.S., Inc.	493,018	53,329,757
* Townsquare Media, Inc., Class A	28,652	377,633
#* Travelzoo	58,147	544,837
#* TripAdvisor, Inc.	165,976	4,506,248
* TrueCar, Inc.	172,369	592,949
* Twitter, Inc.	257,723	9,667,190
* U.S. Cellular Corp.	67,294	2,060,542
* Urban One, Inc.	144,888	651,272
* Verizon Communications, Inc.	4,181,896	222,602,324
# ViacomCBS, Inc., Class A	15,306	559,893
* ViacomCBS, Inc., Class B	474,309	15,865,636
* Walt Disney Co.	665,008	95,076,194
# Warner Music Group Corp., Class A	10,591	450,118
# World Wrestling Entertainment, Inc., Class A	60,142	3,003,491
* Yelp, Inc.	113,066	3,905,300
* Zedge, Inc., Class B	7,377	55,770
#* Ziff Davis, Inc.	100,702	10,579,752
* Zynga, Inc., Class A	1,400,125	12,699,134
TOTAL COMMUNICATION SERVICES		2,564,080,825

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (11.8%)		
* 1-800-Flowers.com, Inc., Class A	70,961	\$ 1,208,466
#* 2U, Inc.	53,977	871,189
Aaron's Co., Inc.	63,892	1,352,594
* Abercrombie & Fitch Co., Class A	126,695	4,941,105
* Academy Sports & Outdoors, Inc.	6,121	238,107
* Acushnet Holdings Corp.	122,824	5,735,881
* Adient PLC	176,612	7,412,406
* Adtalem Global Education, Inc.	101,505	2,986,277
Advance Auto Parts, Inc.	80,771	18,699,294
* Amazon.com, Inc.	260,399	778,975,797
AMCON Distributing Co.	377	59,019
* American Axle & Manufacturing Holdings, Inc.	222,007	1,807,137
# American Eagle Outfitters, Inc.	347,198	7,926,530
* American Outdoor Brands, Inc.	41,033	680,327
* American Public Education, Inc.	37,453	801,120
* America's Car-Mart, Inc.	16,795	1,594,181
* Aptiv PLC	153,600	20,978,688
Aramark	352,644	12,092,163
* Ark Restaurants Corp.	3,088	49,532
* Asbury Automotive Group, Inc.	41,573	6,692,006
#* Aspen Group, Inc.	17,519	39,243
Autoliv, Inc.	158,853	15,732,801
* AutoNation, Inc.	190,026	20,712,834
* AutoZone, Inc.	16,718	33,207,799
* Barnes & Noble Education, Inc.	86,236	519,141
Bassett Furniture Industries, Inc.	16,606	308,207
Bath & Body Works, Inc.	155,937	8,743,388
* BBQ Holdings, Inc.	5,587	81,291
* Beazer Homes USA, Inc.	68,898	1,256,700
#* Bed Bath & Beyond, Inc.	198,541	3,224,306
# Best Buy Co., Inc.	409,753	40,680,278
# Big 5 Sporting Goods Corp.	217,841	4,289,289
# Big Lots, Inc.	80,654	3,380,209
* Biglari Holdings, Inc., Class A	309	193,119
* Biglari Holdings, Inc., Class B	3,890	460,965
* BJ's Restaurants, Inc.	30,428	915,579
#* Bloomin' Brands, Inc.	95,931	1,950,277
* Bluegreen Vacations Holding Corp.	9,703	290,799
* Booking Holdings, Inc.	8,473	20,810,789
* Boot Barn Holdings, Inc.	62,822	5,777,739
BorgWarner, Inc.	457,862	20,077,249
* Boyd Gaming Corp.	37,566	2,233,674
* Bright Horizons Family Solutions, Inc.	59,337	7,619,464
#* Brinker International, Inc.	57,654	1,914,689
Brunswick Corp.	161,449	14,657,955
# Buckle, Inc.	42,151	1,586,564
Build-A-Bear Workshop, Inc.	28,648	511,080
#* Burlington Stores, Inc.	18,537	4,391,971
* Caesars Entertainment, Inc.	46,259	3,522,160
Caleres, Inc.	72,949	1,749,317
# Camping World Holdings, Inc., Class A	15,770	523,564
* Capri Holdings Ltd.	222,503	13,365,755
* CarMax, Inc.	228,460	25,397,898
#* Carnival Corp.	494,919	9,804,345
#* CarParts.com, Inc.	22,016	202,547
Carriage Services, Inc.	42,220	2,124,510
Carrols Restaurant Group, Inc.	99,977	246,943
Carter's, Inc.	81,521	7,591,236
#* Carvana Co.	12,126	1,965,140

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	41,230	\$ 681,120
*	15,131	4,076,897
	70,227	4,624,448
#*	62,334	2,224,077
#*	80,595	2,133,350
#*	32,568	1,550,562
*	169,665	799,122
#*	23,576	1,668,002
*	14,496	21,534,968
	82,968	11,897,611
	35,650	7,497,195
*	35,308	890,115
#*	36,097	1,758,646
#	50,937	1,147,611
	111,496	10,354,634
#*	58,402	1,417,417
*	79,174	807,575
††	55,398	4,986
*	37,891	780,176
#	43,104	5,135,411
*	80,663	8,277,637
	10,832	74,524
	23,254	210,449
	268,545	5,816,685
#	105,429	14,746,354
*	51,855	1,855,890
*	48,943	15,673,017
	243,130	3,031,831
*	10,000	302,000
*	77,237	1,197,173
*	128,487	1,692,174
#	112,967	13,036,392
	42,601	10,808,726
	178,169	37,144,673
*	302,490	39,692,738
	29,051	13,208,037
*	51,956	4,864,640
	393,333	35,093,170
*	5,670	85,504
	609,534	36,614,707
	5,764	41,847
*	66,941	892,993
	25,241	360,946
#	46,997	1,184,794
#*	81,324	12,774,374
*	37,825	6,932,944
*	56,297	533,133
#*	84,265	13,819,460
*	1,100	31,284
	14,862	370,212
*	129,586	14,088,590
	222,538	9,942,998
	2,088,826	42,403,168
*	94,331	1,046,131
*	62,549	8,323,395
*	105,584	3,832,699
#*	1,684	14,870
*	32,785	566,525
	471,164	8,513,933

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	184,653	\$ 22,974,526
*	1,491,750	78,659,977
*	31,488	2,025,623
	456,392	14,330,709
*	66,801	5,837,739
	141,647	18,871,630
*	91,035	2,473,421
*	499,634	10,357,413
#*	44,031	390,115
	8,782	5,226,344
*	79,088	6,618,084
*	14,320	339,098
#	40,577	6,890,380
#	146,916	3,382,006
	203,394	4,649,587
#	21,074	292,086
#	689,178	11,095,766
	252,407	8,725,710
	141,804	13,114,034
#	39,090	1,153,937
#	1,608	42,676
#*	42,508	8,898,200
	35,730	2,202,754
*	134,862	6,589,357
*	192,851	27,984,609
	609,996	223,856,332
#	28,755	633,760
*	29,949	228,810
*	165,862	2,987,175
*	57,885	5,302,845
#	55,478	6,146,408
#	41,102	1,100,301
#*	48,149	3,154,722
#	33,995	3,095,245
	19,173	1,729,788
	105,351	4,451,080
	300,033	17,914,970
#	47,982	2,365,033
#*	884	7,373
*	13,493	283,623
*	61,326	1,124,106
*	95,638	4,188,944
*	64,944	821,542
*††	1,600	225
	93,977	3,449,896
#*	2,974	48,298
	54,831	6,753,534
	123,942	20,737,975
#	268,693	10,707,416
	263,561	25,330,848
	21,010	1,696,137
	18,065	396,165
*	48,714	6,065,380
	37,101	575,065
*	13,808	94,585
*	77,445	1,473,778
	50,477	14,745,846
	314,846	17,281,897
*	46,392	669,900

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#*	Lovesac Co.....	6,714	\$ 361,549
	Lowe's Cos., Inc.....	402,457	95,523,169
*	Lululemon Athletica, Inc.....	63,716	21,265,852
*	M/I Homes, Inc.....	45,749	2,424,240
	Macy's, Inc.....	609,715	15,608,704
*	Malibu Boats, Inc., Class A.....	50,758	3,332,770
#	Marine Products Corp.....	11,488	140,843
*	MarineMax, Inc.....	63,014	2,965,439
*	Marriott International, Inc., Class A.....	191,220	30,809,366
	Marriott Vacations Worldwide Corp.....	63,590	10,325,744
#*	MasterCraft Boat Holdings, Inc.....	51,077	1,298,888
*	Mattel, Inc.....	282,366	5,907,097
	McDonald's Corp.....	398,179	103,307,542
	MDC Holdings, Inc.....	143,084	7,252,928
††	Media General, Inc.....	34,446	4,261
*	Meritage Homes Corp.....	85,142	8,687,038
	MGM Resorts International.....	365,526	15,615,271
*	Modine Manufacturing Co.....	102,280	935,862
*	Mohawk Industries, Inc.....	69,893	11,034,008
*	Monarch Casino & Resort, Inc.....	6,425	397,707
	Monro, Inc.....	58,577	2,913,034
*	Motorcar Parts of America, Inc.....	54,774	905,414
	Movado Group, Inc.....	30,786	1,141,237
	Murphy USA, Inc.....	72,103	14,179,776
	Nathan's Famous, Inc.....	8,747	471,288
#*	National Vision Holdings, Inc.....	131,567	5,378,459
*	Nautilus, Inc.....	69,651	355,220
	Newell Brands, Inc.....	634,860	14,735,101
	NIKE, Inc., Class B.....	823,605	121,951,192
	Nobility Homes, Inc.....	1,105	35,360
#*	Noodles & Co.....	11,233	94,470
#*	Nordstrom, Inc.....	84,735	1,906,537
*	Norwegian Cruise Line Holdings Ltd.....	314,847	6,558,263
*	NVR, Inc.....	4,300	22,907,046
*	ODP Corp.....	104,503	4,622,168
#*	Ollie's Bargain Outlet Holdings, Inc.....	87,334	4,186,792
*	O'Reilly Automotive, Inc.....	39,984	26,059,572
	Oxford Industries, Inc.....	36,978	3,046,617
	Papa John's International, Inc.....	52,642	6,498,655
	Patrick Industries, Inc.....	58,494	3,767,014
#*	Peloton Interactive, Inc., Class A.....	106,055	2,898,483
#*	Penn National Gaming, Inc.....	120,323	5,487,932
	Penske Automotive Group, Inc.....	160,308	16,292,102
*	Perdoceo Education Corp.....	151,914	1,674,092
#	PetMed Express, Inc.....	26,614	687,440
*	Planet Fitness, Inc., Class A.....	118,732	10,524,404
*	PlayAGS, Inc.....	13,971	108,834
#	Polaris, Inc.....	118,376	13,327,954
	Pool Corp.....	40,021	19,060,001
*	Potbelly Corp.....	44,397	244,183
	PulteGroup, Inc.....	469,726	24,749,863
#*	Purple Innovation, Inc.....	19,782	164,586
	PVH Corp.....	106,998	10,165,880
*	Quotient Technology, Inc.....	127,255	904,783
#	Qurate Retail, Inc., Class A.....	634,821	4,462,792
	Ralph Lauren Corp.....	76,967	8,531,022
	RCI Hospitality Holdings, Inc.....	8,400	586,908
#*	Red Robin Gourmet Burgers, Inc.....	24,292	358,307
	Red Rock Resorts, Inc., Class A.....	115,240	5,130,485

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#	Rent-A-Center, Inc.....	133,011	\$ 5,606,414
*	Revolve Group, Inc.....	17,035	840,166
#*	RH.....	22,319	8,990,540
	Rocky Brands, Inc.....	7,436	318,112
	Ross Stores, Inc.....	281,153	27,482,706
#*	Royal Caribbean Cruises Ltd.....	181,804	14,146,169
#*	Ruth's Hospitality Group, Inc.....	75,815	1,518,574
#*	Sally Beauty Holdings, Inc.....	142,075	2,439,428
*	Scientific Games Corp., Class A.....	132,363	7,637,345
*	SeaWorld Entertainment, Inc.....	97,387	5,802,317
	Service Corp. International.....	250,049	15,433,024
#*	Shake Shack, Inc., Class A.....	38,688	2,556,116
	Shoe Carnival, Inc.....	61,692	2,107,399
	Shutterstock, Inc.....	61,200	5,934,564
#	Signet Jewelers Ltd.....	98,427	8,477,517
*	Skechers USA, Inc., Class A.....	211,628	8,888,376
*	Skyline Champion Corp.....	96,528	6,500,196
#*	Sleep Number Corp.....	40,053	2,863,789
	Smith & Wesson Brands, Inc.....	149,336	2,550,659
#	Sonic Automotive, Inc., Class A.....	99,885	5,095,134
#*	Sonos, Inc.....	100,566	2,536,275
*	Sportsman's Warehouse Holdings, Inc.....	119,009	1,304,339
	Standard Motor Products, Inc.....	50,632	2,423,754
	Starbucks Corp.....	610,387	60,013,250
	Steven Madden Ltd.....	145,902	6,002,408
#*	Stitch Fix, Inc., Class A.....	10,962	180,106
*	Stoneridge, Inc.....	73,619	1,389,191
	Strategic Education, Inc.....	35,908	2,142,271
*	Strattec Security Corp.....	5,496	208,243
*	Stride, Inc.....	90,178	3,162,542
	Superior Group of Cos., Inc.....	33,980	694,211
*	Superior Industries International, Inc.....	169,709	751,811
	Tapestry, Inc.....	406,786	15,437,529
	Target Corp.....	398,108	87,754,946
*	Taylor Morrison Home Corp.....	276,183	8,476,056
	Tempur Sealy International, Inc.....	254,869	10,146,335
*	Tenneco, Inc., Class A.....	80,858	849,009
*	Terminix Global Holdings, Inc.....	191,779	8,273,346
*	Tesla, Inc.....	209,330	196,083,598
	Texas Roadhouse, Inc.....	111,420	9,514,154
#	Thor Industries, Inc.....	68,353	6,465,510
	Tilly's, Inc., Class A.....	42,253	556,895
	TJX Cos., Inc.....	726,156	52,261,447
	Toll Brothers, Inc.....	193,184	11,392,060
*	TopBuild Corp.....	65,045	15,132,719
	Tractor Supply Co.....	135,823	29,651,519
	Travel & Leisure Co.....	123,903	7,037,690
*	TravelCenters of America, Inc.....	13,556	617,882
*	Tri Pointe Homes, Inc.....	267,910	6,378,937
*	Tupperware Brands Corp.....	64,678	997,335
*	Ulta Beauty, Inc.....	66,345	24,132,330
#*	Under Armour, Inc., Class A.....	166,465	3,134,536
*	Under Armour, Inc., Class C.....	224,900	3,596,151
*	Unifi, Inc.....	49,869	948,010
#*	Unique Fabricating, Inc.....	4,774	9,782
*	Universal Electronics, Inc.....	29,638	1,051,853
*	Universal Technical Institute, Inc.....	55,794	405,064
*	Urban Outfitters, Inc.....	185,300	5,321,816
	Vail Resorts, Inc.....	36,055	9,990,840

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#* Veoneer, Inc.....	117,856	\$ 4,149,710
* Vera Bradley, Inc.....	83,961	687,641
VF Corp.....	226,837	14,792,041
#* Victoria's Secret & Co.....	51,979	2,901,988
* Vince Holding Corp.....	4,110	36,990
* Vista Outdoor, Inc.....	129,974	5,014,397
* Visteon Corp.....	45,101	4,578,202
* VOXX International Corp.....	79,250	875,712
#* Wayfair, Inc., Class A.....	52,381	8,167,246
Wendy's Co.....	363,034	8,360,673
Weyco Group, Inc.....	18,839	440,833
# Whirlpool Corp.....	122,632	25,776,020
# Williams-Sonoma, Inc.....	135,931	21,822,363
Wingstop, Inc.....	44,263	6,783,305
Winmark Corp.....	6,666	1,435,990
# Winnebago Industries, Inc.....	54,473	3,514,598
Wolverine World Wide, Inc.....	125,179	3,315,992
#* WW International, Inc.....	96,800	1,219,680
Wyndham Hotels & Resorts, Inc.....	87,742	7,365,941
#* Wynn Resorts Ltd.....	69,330	5,924,248
#* XPEL, Inc.....	1,228	76,578
#* YETI Holdings, Inc.....	44,637	2,927,294
Yum! Brands, Inc.....	172,941	21,647,025
* Zovio, Inc.....	66,789	82,818
#* Zumiez, Inc.....	48,597	2,184,435
TOTAL CONSUMER DISCRETIONARY.....		<u>3,849,759,515</u>
CONSUMER STAPLES — (6.0%)		
Alico, Inc.....	15,742	566,240
Altria Group, Inc.....	955,591	48,620,470
Andersons, Inc.....	66,984	2,552,090
Archer-Daniels-Midland Co.....	454,815	34,111,125
B&G Foods, Inc.....	143,133	4,451,436
* BJ's Wholesale Club Holdings, Inc.....	162,243	9,973,077
* Boston Beer Co., Inc., Class A.....	15,005	6,314,554
* Bridgford Foods Corp.....	5,919	72,153
Brown-Forman Corp., Class A.....	54,490	3,413,254
Brown-Forman Corp., Class B.....	225,181	15,183,955
Bunge Ltd.....	249,126	24,628,596
Calavo Growers, Inc.....	27,081	1,121,424
Cal-Maine Foods, Inc.....	70,316	2,742,324
Campbell Soup Co.....	442,684	19,531,218
Casey's General Stores, Inc.....	71,921	13,507,483
#* Celsius Holdings, Inc.....	12,612	601,971
#* Central Garden & Pet Co.....	25,073	1,163,136
* Central Garden & Pet Co., Class A.....	89,901	3,895,410
#* Chefs' Warehouse, Inc.....	65,464	1,953,446
Church & Dwight Co., Inc.....	236,332	24,259,480
Clorox Co.....	109,115	18,316,044
Coca-Cola Co.....	2,614,699	159,522,786
Coca-Cola Consolidated, Inc.....	14,639	8,388,147
* Coffee Holding Co., Inc.....	300	1,320
Colgate-Palmolive Co.....	471,504	38,875,505
Conagra Brands, Inc.....	429,115	14,916,037
Constellation Brands, Inc., Class A.....	70,715	16,812,491
Costco Wholesale Corp.....	266,821	134,779,292
* Coty, Inc., Class A.....	1,007,252	8,541,497
* Cyanotech Corp.....	800	2,256
* Darling Ingredients, Inc.....	353,784	22,560,806

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
	89,379	\$ 4,093,558
*	83,578	2,470,566
#	73,168	2,751,848
	128,727	40,135,791
*	49,522	316,446
	435,838	12,260,123
	105,829	2,945,221
#*	19,288	1,794,363
	493,735	33,909,720
#*	5,826	147,864
*	139,997	5,114,090
*	206,259	8,768,070
	123,243	24,287,498
#	395,113	18,756,014
*	260,999	5,355,700
	36,506	2,808,407
	141,571	13,406,774
	44,959	4,449,592
	115,629	16,255,125
#	24,949	3,784,514
	23,822	1,884,320
#	372,011	23,436,693
	326,838	12,403,502
	198,892	27,377,484
	354,517	12,691,709
	1,272,898	55,485,624
	110,553	7,098,608
	48,206	7,653,667
*	58,908	633,261
*	11,327	72,833
#*	13,678	69,484
#	35,823	532,330
#	227,476	22,818,118
	8,596	857,709
	18,716	3,719,056
#	30,287	2,291,514
#	1,102	65,216
	225,082	10,727,408
	577,565	38,714,182
*	174,349	15,119,545
#	93,322	4,168,694
*	9,699	127,008
	54,081	789,583
#	13,193	96,705
	34,510	608,756
	106,211	5,118,308
#	3,050	27,206
	8,525	290,021
	1,155,131	200,438,331
*	230,398	9,720,492
	773,755	79,580,702
*	258,564	7,232,035
*	158,181	16,738,713
	52,835	3,772,947
	1,579,025	253,354,561
#	8,021	242,796
#*	52,805	560,261
	5,266	41,285
#*	43,698	101,379

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
Sanderson Farms, Inc.....	36,031	\$ 6,629,704
Seaboard Corp.....	550	2,100,995
* Seneca Foods Corp., Class A.....	18,887	882,967
*» Seneca Foods Corp., Class B.....	1,493	70,014
* Simply Good Foods Co.....	139,741	4,923,075
SpartanNash Co.....	87,356	2,146,337
Spectrum Brands Holdings, Inc.....	95,318	8,519,523
* Sprouts Farmers Market, Inc.....	266,232	7,225,537
Sysco Corp.....	384,001	30,009,678
# Tootsie Roll Industries, Inc.....	36,754	1,247,798
* TreeHouse Foods, Inc.....	117,774	4,561,387
# Turning Point Brands, Inc.....	29,761	1,048,480
Tyson Foods, Inc., Class A.....	290,875	26,437,629
* U.S. Foods Holding Corp.....	333,333	11,753,322
* United Natural Foods, Inc.....	129,013	5,003,124
United-Guardian, Inc.....	1,741	32,905
Universal Corp.....	53,407	2,906,943
* USANA Health Sciences, Inc.....	39,087	3,735,935
Vector Group Ltd.....	225,683	2,507,338
# Village Super Market, Inc., Class A.....	24,867	568,211
Walgreens Boots Alliance, Inc.....	550,030	27,369,493
Walmart, Inc.....	985,735	137,815,610
# WD-40 Co.....	18,471	4,105,364
# Weis Markets, Inc.....	54,171	3,263,261
TOTAL CONSUMER STAPLES.....		<u>1,966,716,983</u>
ENERGY — (3.8%)		
Adams Resources & Energy, Inc.....	3,234	96,988
* Alto Ingredients, Inc.....	52,100	269,878
# Antero Midstream Corp.....	152,005	1,512,450
* Antero Resources Corp.....	447,117	8,732,195
APA Corp.....	148,075	4,917,571
# Arch Resources, Inc.....	29,655	2,806,549
Archrock, Inc.....	357,931	3,020,938
* Ardmore Shipping Corp.....	97,147	332,243
* Aspen Aerogels, Inc.....	34,067	1,011,790
Baker Hughes Co.....	537,224	14,741,427
Berry Corp.....	86,019	747,505
* Bristow Group, Inc.....	15,448	507,467
Cabot Oil & Gas Corp.....	1,424,119	31,188,206
# Cactus, Inc., Class A.....	57,555	2,789,115
California Resources Corp.....	7,070	301,323
* Callon Petroleum Co.....	641	31,691
* Centennial Resource Development, Inc., Class A.....	150,487	1,175,303
* ChampionX Corp.....	378,058	8,468,499
Cheniere Energy, Inc.....	178,500	19,974,150
# Chesapeake Energy Corp.....	28,903	1,970,318
Chevron Corp.....	1,110,826	145,884,779
Civitas Resources, Inc.....	42,832	2,334,344
* Clean Energy Fuels Corp.....	381,633	2,316,512
* CNX Resources Corp.....	450,283	6,677,697
ConocoPhillips.....	1,164,407	103,189,748
* CONSOL Energy, Inc.....	57,969	1,260,246
# Continental Resources, Inc.....	277,636	14,420,414
Core Laboratories NV.....	55,784	1,487,759
* Crescent Energy, Inc., Class A.....	3,319	44,043
# CVR Energy, Inc.....	159,921	3,123,257
* Delek U.S. Holdings, Inc.....	152,017	2,359,304
* Denbury, Inc.....	23,791	1,787,656

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
Devon Energy Corp.....	864,352	\$ 43,710,281
DHT Holdings, Inc.....	372,797	1,819,249
Diamondback Energy, Inc.....	103,942	13,113,323
* DMC Global, Inc.....	29,869	1,204,915
Dorian LPG Ltd.....	61,770	734,445
* Dril-Quip, Inc.....	71,096	1,798,018
* DTE Midstream LLC.....	61,150	3,161,455
* Earthstone Energy, Inc., Class A.....	53,052	724,690
EnLink Midstream LLC.....	403,635	3,212,935
EOG Resources, Inc.....	500,872	55,837,211
Epsilon Energy Ltd.....	60,463	335,570
* EQT Corp.....	397,989	8,457,266
Equitrans Midstream Corp.....	488,893	3,964,922
Evolution Petroleum Corp.....	88,922	511,301
#* Expro Group Holdings NV.....	72,998	1,143,149
* Exterran Corp.....	61,573	336,189
Exxon Mobil Corp.....	2,589,391	196,690,140
#* Forum Energy Technologies, Inc.....	11,503	224,539
* Geospace Technologies Corp.....	24,656	215,740
#* Green Plains, Inc.....	77,480	2,366,239
* Gulf Island Fabrication, Inc.....	63,013	248,901
Halliburton Co.....	884,700	27,195,678
* Helix Energy Solutions Group, Inc.....	370,680	1,308,500
Helmerich & Payne, Inc.....	236,024	6,773,889
Hess Corp.....	305,290	28,175,214
# HollyFrontier Corp.....	309,128	10,868,940
* Independence Contract Drilling, Inc.....	2,220	7,370
# International Seaways, Inc.....	56,633	826,275
Kinder Morgan, Inc.....	1,106,475	19,208,406
* Kosmos Energy Ltd.....	156,646	678,277
#* Laredo Petroleum, Inc.....	22,138	1,486,788
* Liberty Oilfield Services, Inc., Class A.....	112,070	1,356,047
# Magnolia Oil & Gas Corp., Class A.....	90,240	1,951,891
* Mammoth Energy Services, Inc.....	4,564	7,896
Marathon Oil Corp.....	1,171,032	22,799,993
Marathon Petroleum Corp.....	528,844	37,944,557
Matador Resources Co.....	251,233	11,247,701
* MIND Technology, Inc.....	56,141	78,036
Murphy Oil Corp.....	319,973	10,111,147
* Nabors Industries Ltd.....	17,056	1,765,467
NACCO Industries, Inc., Class A.....	13,931	424,896
* Natural Gas Services Group, Inc.....	25,016	269,422
* Newpark Resources, Inc.....	166,702	591,792
* NexTier Oilfield Solutions, Inc.....	368,639	2,219,207
Nordic American Tankers Ltd.....	66,157	102,543
NOV, Inc.....	517,227	8,492,867
# Oasis Petroleum, Inc.....	469	63,517
Occidental Petroleum Corp.....	1,217,379	45,858,667
* Oceaneering International, Inc.....	188,125	2,451,269
#* Oil States International, Inc.....	113,375	710,861
ONEOK, Inc.....	409,667	24,858,594
#* Overseas Shipholding Group, Inc., Class A.....	168,614	291,702
Ovintiv, Inc.....	3,593	139,408
* Par Pacific Holdings, Inc.....	138,110	1,947,351
Patterson-UTI Energy, Inc.....	417,745	4,160,740
* PBF Energy, Inc., Class A.....	217,830	3,450,427
PDC Energy, Inc.....	211,616	12,542,480
* Peabody Energy Corp.....	182,697	1,973,128
Phillips 66.....	302,239	25,626,845

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
# PHX Minerals, Inc.....	28,869	\$ 68,708
Pioneer Natural Resources Co.....	142,461	31,183,288
* PrimeEnergy Resources Corp.....	2,614	199,318
* ProPetro Holding Corp.....	182,468	1,917,739
* Range Resources Corp.....	500,971	9,643,692
#* Ranger Energy Services, Inc.....	10,562	107,732
* Ranger Oil Corp., Class A.....	28,158	873,180
* Renewable Energy Group, Inc.....	98,363	3,960,094
* REX American Resources Corp.....	11,500	1,108,945
#* RPC, Inc.....	299,380	1,769,336
* SandRidge Energy, Inc.....	36,068	414,782
Schlumberger NV.....	850,708	33,237,162
# Scorpio Tankers, Inc.....	111,229	1,513,827
* SEACOR Marine Holdings, Inc.....	63,811	267,368
* Select Energy Services, Inc., Class A.....	202,993	1,353,963
SFL Corp. Ltd.....	257,092	2,108,154
* SilverBow Resources, Inc.....	20,603	479,844
SM Energy Co.....	80,079	2,627,392
#* Smart Sand, Inc.....	48,900	95,844
Solaris Oilfield Infrastructure, Inc., Class A.....	67,049	516,948
#* Southwestern Energy Co.....	1,402,188	6,169,627
* Talos Energy, Inc.....	153,139	1,629,399
Targa Resources Corp.....	325,362	19,222,387
* Technip Energies NV, ADR.....	54,788	834,421
* TechnipFMC PLC.....	433,108	2,810,871
#* Teekay Tankers Ltd., Class A.....	66,722	711,924
* TETRA Technologies, Inc.....	142,621	417,880
Texas Pacific Land Corp.....	36	38,700
* Tidewater, Inc.....	74,980	1,063,966
* U.S. Silica Holdings, Inc.....	137,265	1,310,881
Valero Energy Corp.....	343,771	28,522,680
* Whiting Petroleum Corp.....	13,984	1,038,312
Williams Cos., Inc.....	907,838	27,180,670
World Fuel Services Corp.....	136,776	3,858,451
TOTAL ENERGY.....		<u>1,237,517,116</u>
FINANCIALS — (13.8%)		
1st Source Corp.....	58,116	2,898,826
ACNB Corp.....	13,445	435,484
Affiliated Managers Group, Inc.....	70,504	10,308,390
* Affinity Bancshares, Inc.....	6,685	104,353
Aflac, Inc.....	483,741	30,388,610
* Alleghany Corp.....	13,754	9,132,656
Allegiance Bancshares, Inc.....	41,667	1,834,598
Allstate Corp.....	400,352	48,310,476
Ally Financial, Inc.....	528,777	25,233,238
A-Mark Precious Metals, Inc.....	14,596	903,492
* Ambac Financial Group, Inc.....	33,328	472,258
American Equity Investment Life Holding Co.....	166,321	6,842,446
American Express Co.....	450,551	81,018,081
American Financial Group, Inc.....	123,196	16,049,975
American International Group, Inc.....	462,656	26,718,384
American National Bankshares, Inc.....	22,485	849,933
American National Group, Inc.....	27,596	5,209,849
Ameriprise Financial, Inc.....	117,924	35,885,452
Ameris Bancorp.....	126,400	6,232,784
AMERISAFE, Inc.....	36,226	1,902,590
AmeriServ Financial, Inc.....	8,436	36,190
Ames National Corp.....	17,858	434,485

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Aon PLC, Class A.....	192,139	\$ 53,114,905
Apollo Global Management, Inc.....	302,588	21,181,160
* Arch Capital Group Ltd.....	372,851	17,270,458
Ares Management Corp., Class A.....	94,871	7,563,116
Argo Group International Holdings Ltd.....	71,702	4,071,240
Arrow Financial Corp.....	32,298	1,142,703
Arthur J Gallagher & Co.....	165,503	26,139,544
# Artisan Partners Asset Management, Inc., Class A.....	79,042	3,415,405
Associated Banc-Corp.....	267,037	6,382,184
Associated Capital Group, Inc., Class A.....	5,637	253,101
Assurant, Inc.....	86,759	13,231,615
Assured Guaranty Ltd.....	175,467	9,350,636
Atlantic American Corp.....	2,737	7,007
* Atlantic Capital Bancshares, Inc.....	46,459	1,399,345
Atlantic Union Bankshares Corp.....	143,174	5,830,045
* Atlanticus Holdings Corp.....	16,795	1,080,086
Auburn National BanCorp, Inc.....	1,203	40,589
Axis Capital Holdings Ltd.....	137,209	7,818,169
* Axos Financial, Inc.....	117,359	6,043,988
Banc of California, Inc.....	126,233	2,438,822
BancFirst Corp.....	60,430	4,529,229
* Bancorp, Inc.....	140,123	4,178,468
Bank of America Corp.....	3,912,477	180,521,689
Bank of Hawaii Corp.....	69,691	5,998,304
Bank of Marin Bancorp.....	28,828	1,074,996
Bank of New York Mellon Corp.....	433,530	25,690,988
Bank of NT Butterfield & Son Ltd.....	111,550	4,088,308
Bank of Princeton.....	9,863	299,243
# Bank of South Carolina Corp.....	5,861	117,806
Bank of the James Financial Group, Inc.....	3,363	52,026
Bank OZK.....	225,356	10,557,929
BankFinancial Corp.....	29,449	317,460
BankUnited, Inc.....	168,075	7,017,131
Bankwell Financial Group, Inc.....	8,501	287,589
Banner Corp.....	63,952	3,972,059
Bar Harbor Bankshares.....	22,343	682,355
* Baycom Corp.....	2,513	52,270
BCB Bancorp, Inc.....	29,823	506,991
* Berkshire Hathaway, Inc., Class B.....	954,456	298,763,817
Berkshire Hills Bancorp, Inc.....	93,583	2,769,121
BGC Partners, Inc., Class A.....	566,106	2,388,967
BlackRock, Inc.....	61,690	50,767,169
Blackstone, Inc.....	312,752	41,273,881
* Blucora, Inc.....	54,213	879,335
BOK Financial Corp.....	97,679	10,016,981
* Bridgewater Bancshares, Inc.....	13,739	244,417
* BrightHouse Financial, Inc.....	138,514	7,542,087
BrightSphere Investment Group, Inc.....	65,502	1,413,533
Brookline Bancorp, Inc.....	159,949	2,735,128
Brown & Brown, Inc.....	289,297	19,174,605
C&F Financial Corp.....	6,412	328,102
Cadence Bank.....	318,170	9,917,359
Cambridge Bancorp.....	2,265	202,808
Camden National Corp.....	32,220	1,600,045
* Cannae Holdings, Inc.....	160,164	4,784,099
Capital City Bank Group, Inc.....	34,427	952,251
Capital One Financial Corp.....	381,351	55,955,632
Capitol Federal Financial, Inc.....	311,084	3,462,365
Capstar Financial Holdings, Inc.....	35,598	763,577

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	134,527	\$ 6,075,239
	94,710	11,225,976
#	12,697	373,673
*»	1	6,000
	39,971	1,163,156
	13,713	307,171
#	2,535	51,511
	573,157	50,265,869
	9,008	412,837
	227,406	44,862,656
	131,496	15,494,174
	1,060,314	69,047,648
	13,301	334,121
	18,370	265,263
	363,663	18,717,735
	1,272	22,947
#*	39,312	186,732
	29,158	2,338,763
	27,140	654,345
	135,048	30,993,516
	46,149	2,118,701
	32,003	854,800
	184,317	4,596,866
*	3,622	175,377
	17,121	371,183
	88,782	7,415,960
	13,348	224,914
	142,519	4,955,386
	198,601	18,426,201
	202,290	13,939,804
	115,603	8,256,366
	9,835	389,466
	39,856	1,761,237
	9,137	127,370
	78,345	2,507,823
*	137,807	1,633,013
	33,497	1,061,185
	73,029	555,751
	53,098	401,952
#*	25,869	13,957,878
	96,437	13,598,581
*	59,614	3,475,496
	243,472	5,363,688
	10,114	1,888,790
	98,470	3,442,511
	345,296	39,968,012
	102,385	1,469,225
#	2,147	29,435
*	79,822	2,970,975
	10,879	248,041
	67,893	4,071,543
	229,404	19,806,741
#*	34,428	752,252
#*	58,383	171,646
	3,961	90,509
	66,819	2,612,623
#*	69,740	4,498,230
*	84,162	3,390,045
*	26,644	7,062,792

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	8,490	\$ 362,438
	56,694	2,808,621
	486,481	16,365,221
	32,237	1,033,518
#	51,686	9,515,393
*	10,386	358,005
	9,594	169,334
	161,779	7,383,594
	8,786	374,108
	85,610	10,685,840
	42,252	11,974,217
#*	178,592	1,066,194
	37,467	15,806,953
	1,121	35,412
	27,473	479,404
	94,585	4,210,924
	1,374	156,286
	20,856	2,540,261
#	209,546	6,938,068
*	33,200	45,152
*	7,231	85,037
#*	1,369	3,997
#	1,322	69,577
	441,125	22,210,644
	628,365	28,043,930
	37,773	1,217,802
	203,664	15,175,005
	464,247	6,754,794
	75,265	3,304,886
	21,518	691,589
	9,134	329,463
	200	3,405
	19,222	281,602
	109,363	3,049,040
	16,313	549,422
	3,880	154,230
	27,537	21,453,526
	205,742	3,407,088
	39,477	1,232,077
	13,022	275,285
	205,339	5,176,596
	206,746	9,714,995
	12,021	539,623
	14,137	234,816
	97,966	2,561,811
	177,102	5,020,842
	921,728	15,770,766
	19,229	966,450
#	84,923	3,120,920
	108,386	4,598,818
	19,699	810,614
	213,480	4,433,980
	19,278	429,707
	51,943	1,138,071
	134,287	23,310,880
	2,715	71,513
#	5,297	57,737
	12,304	245,219
*	526	17,200

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	72,932	\$ 5,083,360
	124,801	5,647,245
	62,746	1,481,433
	582,553	7,526,587
#	414,381	13,247,761
	18,178	603,873
	338,415	6,074,549
#*	1,234	24,927
	16,874	379,834
*	148,223	578,070
	56,588	2,240,885
	181,689	9,435,110
	19,910	518,058
	120,236	12,300,143
	307,944	109,221,578
	26,148	1,551,622
	104,047	3,212,971
*	103,702	3,288,390
	21,781	363,307
*	58,568	424,032
	12,030	427,546
	6,257	203,978
*	56,159	239,237
	33,121	2,996,126
	160,416	8,457,132
	64,947	1,745,775
	74,234	10,241,323
	45,499	646,086
	354,638	25,487,833
	10,926	278,613
	21,758	1,476,715
	77,609	4,037,996
#	13,944	144,669
	121,422	1,512,918
	79,845	1,937,040
	59,531	370,878
	173,804	5,740,746
	3,464	1,343,443
*	6,890	167,083
	14,364	558,041
	305,401	7,195,248
	2,148	44,464
	49,402	2,408,348
	761	23,690
	265,776	4,451,748
	75,310	2,862,533
	82,626	1,762,413
	61,437	6,529,524
	1,405,113	21,161,002
*	1,000	16,850
#	2,855	73,659
	20,781	1,183,478
	85,583	7,218,926
	43,834	1,073,056
	78,727	5,976,954
	49,433	3,370,836
	244,631	30,984,962
	131,276	5,517,530
	471,520	10,684,643

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Investar Holding Corp.....	18,897	\$ 363,200
Investors Bancorp, Inc.....	496,062	8,095,732
Investors Title Co.....	3,752	750,362
James River Group Holdings Ltd.....	82,209	2,328,159
Janus Henderson Group PLC.....	263,590	9,726,471
Jefferies Financial Group, Inc.....	389,778	14,281,466
JPMorgan Chase & Co.....	2,201,688	327,170,837
Kearny Financial Corp.....	198,330	2,566,390
Kemper Corp.....	127,219	7,630,596
Kentucky First Federal Bancorp.....	6,958	52,533
KeyCorp.....	824,897	20,671,919
Kingstone Cos., Inc.....	16,836	91,251
Kinsale Capital Group, Inc.....	25,262	5,060,484
KKR & Co., Inc.....	271,344	19,308,839
Lake Shore Bancorp, Inc.....	2,985	44,059
Lakeland Bancorp, Inc.....	114,981	2,176,590
# Lakeland Financial Corp.....	50,167	4,009,848
Landmark Bancorp, Inc.....	6,885	196,223
Lazard Ltd., Class A.....	220,210	9,609,964
LCNB Corp.....	24,728	495,796
#* LendingClub Corp.....	132,457	2,484,893
#* LendingTree, Inc.....	13,788	1,679,930
Level One Bancorp, Inc.....	7,157	283,560
* Limestone Bancorp, Inc.....	8,255	157,175
Lincoln National Corp.....	169,548	11,864,969
# Live Oak Bancshares, Inc.....	81,213	4,780,197
Loews Corp.....	227,665	13,582,494
LPL Financial Holdings, Inc.....	160,547	27,665,459
# M&T Bank Corp.....	114,580	19,407,560
Macatawa Bank Corp.....	68,654	620,632
Magyar Bancorp, Inc.....	3,982	47,744
* Maiden Holdings Ltd.....	184,895	515,857
* MainStreet Bancshares, Inc.....	901	22,606
* Malvern Bancorp, Inc.....	13,382	206,886
Manning & Napier, Inc.....	13,893	113,784
* Markel Corp.....	10,873	13,403,582
MarketAxess Holdings, Inc.....	26,311	9,063,613
Marsh & McLennan Cos., Inc.....	310,585	47,718,279
* MBIA, Inc.....	296,282	4,050,175
Mercantile Bank Corp.....	34,968	1,345,219
Mercury General Corp.....	107,082	5,853,102
Meta Financial Group, Inc.....	76,339	4,539,117
MetLife, Inc.....	391,705	26,267,737
* Metropolitan Bank Holding Corp.....	3,159	315,900
MGIC Investment Corp.....	174,562	2,649,851
Mid Penn Bancorp, Inc.....	997	29,760
Middlefield Banc Corp.....	11,702	299,279
Midland States Bancorp, Inc.....	27,625	797,534
MidWestOne Financial Group, Inc.....	14,231	454,396
Moelis & Co., Class A.....	78,533	4,434,759
Moody's Corp.....	118,982	40,810,826
Morgan Stanley.....	1,062,417	108,940,239
Morningstar, Inc.....	72,854	20,938,968
* Mr Cooper Group, Inc.....	20,870	837,931
MSCI, Inc.....	48,835	26,181,420
MVB Financial Corp.....	18,456	738,609
Nasdaq, Inc.....	156,927	28,122,888
National Bank Holdings Corp., Class A.....	68,908	3,128,423
National Bankshares, Inc.....	2,559	91,970

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
# National Security Group, Inc.....	312	\$ 4,945
National Western Life Group, Inc., Class A.....	7,419	1,586,702
Navient Corp.....	431,770	7,525,751
NBT Bancorp, Inc.....	95,328	3,687,287
Nelnet, Inc., Class A.....	64,519	5,711,867
New York Community Bancorp, Inc.....	744,490	8,680,753
* NI Holdings, Inc.....	14,645	282,649
* Nicholas Financial, Inc.....	9,629	103,512
* Nicolet Bankshares, Inc.....	20,074	1,868,689
* NMI Holdings, Inc., Class A.....	135,194	3,344,700
Northeast Bank.....	16,291	594,947
Northern Trust Corp.....	212,920	24,834,989
Northfield Bancorp, Inc.....	114,330	1,801,841
Northrim BanCorp, Inc.....	8,802	386,760
Northwest Bancshares, Inc.....	242,912	3,427,488
Norwood Financial Corp.....	4,680	130,104
# Oak Valley Bancorp.....	8,602	155,180
OceanFirst Financial Corp.....	126,123	2,862,992
# Oconee Federal Financial Corp.....	365	8,355
* Ocwen Financial Corp.....	810	29,711
OFG Bancorp.....	98,751	2,732,440
Ohio Valley Banc Corp.....	5,333	157,324
Old National Bancorp.....	347,988	6,378,620
Old Point Financial Corp.....	2,092	50,208
Old Republic International Corp.....	490,431	12,569,747
Old Second Bancorp, Inc.....	4,388	58,931
OneMain Holdings, Inc.....	342,159	17,675,934
Oppenheimer Holdings, Inc., Class A.....	13,697	580,616
Origin Bancorp, Inc.....	3,001	128,203
Orrstown Financial Services, Inc.....	21,101	522,250
Pacific Premier Bancorp, Inc.....	196,538	7,517,578
PacWest Bancorp.....	172,640	8,015,675
* Palomar Holdings, Inc.....	11,134	587,319
# Park National Corp.....	30,887	4,183,953
Parke Bancorp, Inc.....	25,939	628,243
Pathfinder Bancorp, Inc.....	4,141	71,184
* Patriot National Bancorp, Inc.....	1,773	26,134
# PCB Bancorp.....	3,606	81,099
PCSB Financial Corp.....	28,016	523,339
Peapack-Gladstone Financial Corp.....	40,657	1,497,804
Penns Woods Bancorp, Inc.....	12,528	306,685
Peoples Bancorp of North Carolina, Inc.....	6,872	195,852
Peoples Bancorp, Inc.....	57,712	1,913,153
Peoples Financial Services Corp.....	1,679	85,176
People's United Financial, Inc.....	670,902	13,002,081
Pinnacle Financial Partners, Inc.....	115,311	11,151,727
Piper Sandler Cos.....	33,328	5,139,844
PJT Partners, Inc., Class A.....	22,127	1,533,844
# Plumas Bancorp.....	9,875	370,016
PNC Financial Services Group, Inc.....	220,907	45,504,633
Ponce Financial Group, Inc.....	37,867	406,314
Popular, Inc.....	150,766	13,443,804
* PRA Group, Inc.....	93,314	4,339,101
Preferred Bank.....	32,744	2,555,997
Premier Financial Corp.....	77,450	2,311,883
Primerica, Inc.....	94,923	14,650,416
Primis Financial Corp.....	40,303	598,903
Principal Financial Group, Inc.....	244,825	17,886,914
ProAssurance Corp.....	100,109	2,398,612

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* PROG Holdings, Inc.....	129,584	\$ 5,158,739
Progressive Corp.....	343,084	37,279,507
Prosperity Bancshares, Inc.....	137,841	10,096,853
Provident Bancorp, Inc.....	24,763	447,715
Provident Financial Holdings, Inc.....	16,764	282,138
Provident Financial Services, Inc.....	170,216	4,114,121
Prudential Bancorp, Inc.....	14,780	206,920
Prudential Financial, Inc.....	241,485	26,942,481
Pzena Investment Management, Inc., Class A.....	8,560	86,798
QCR Holdings, Inc.....	29,380	1,675,835
Radian Group, Inc.....	139,181	3,116,263
Randolph Bancorp, Inc.....	7,527	187,234
Raymond James Financial, Inc.....	234,943	24,873,415
RBB Bancorp.....	3,020	81,510
Regional Management Corp.....	26,063	1,322,958
Regions Financial Corp.....	862,555	19,787,012
Reinsurance Group of America, Inc.....	76,308	8,762,448
RenaissanceRe Holdings Ltd.....	65,692	10,324,812
Reasant Corp.....	121,007	4,450,637
Republic Bancorp, Inc., Class A.....	30,924	1,515,894
#* Republic First Bancorp, Inc.....	109,335	470,141
Riverview Bancorp, Inc.....	50,627	382,234
RLI Corp.....	70,993	7,438,647
S&P Global, Inc.....	140,186	58,208,031
S&T Bancorp, Inc.....	86,264	2,657,794
* Safeguard Scientifics, Inc.....	41,559	265,146
Safety Insurance Group, Inc.....	36,412	2,997,800
Salisbury Bancorp, Inc.....	4,314	239,600
Sandy Spring Bancorp, Inc.....	79,969	3,783,333
SB Financial Group, Inc.....	9,866	190,114
Seacoast Banking Corp. of Florida.....	56,533	2,063,455
* Security National Financial Corp., Class A.....	20,736	193,467
SEI Investments Co.....	200,732	11,764,903
Selective Insurance Group, Inc.....	111,647	8,808,948
# ServisFirst Bancshares, Inc.....	94,641	8,032,182
Shore Bancshares, Inc.....	35,084	692,558
Sierra Bancorp.....	39,565	1,049,659
Signature Bank.....	54,605	16,634,321
Silvercrest Asset Management Group, Inc., Class A.....	14,147	237,670
Simmons First National Corp., Class A.....	204,854	5,858,824
* SiriusPoint Ltd.....	210,091	1,779,471
SLM Corp.....	944,116	17,315,087
SmartFinancial, Inc.....	11,445	306,840
Sound Financial Bancorp, Inc.....	3,278	143,347
South State Corp.....	117,699	9,934,973
* Southern First Bancshares, Inc.....	15,008	879,469
Southern Missouri Bancorp, Inc.....	8,071	446,326
Southside Bancshares, Inc.....	71,052	2,977,079
Spirit of Texas Bancshares, Inc.....	12,540	349,114
State Auto Financial Corp.....	98,142	5,073,941
State Street Corp.....	274,944	25,982,208
Sterling Bancorp.....	380,904	10,013,966
* Sterling Bancorp, Inc.....	6,151	36,598
Stewart Information Services Corp.....	59,741	4,267,300
Stifel Financial Corp.....	184,922	13,850,658
Stock Yards Bancorp, Inc.....	53,081	3,162,566
* StoneX Group, Inc.....	34,586	2,269,187
Summit Financial Group, Inc.....	8,032	224,253
Summit State Bank.....	7,605	122,745

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* SVB Financial Group.....	53,597	\$ 31,295,288
Synchrony Financial.....	682,283	29,058,433
Synovus Financial Corp.....	258,458	12,860,870
T Rowe Price Group, Inc.....	219,350	33,874,220
Territorial Bancorp, Inc.....	19,133	473,350
* Texas Capital Bancshares, Inc.....	92,017	5,769,466
TFS Financial Corp.....	212,789	3,698,273
Timberland Bancorp, Inc.....	15,487	430,229
Tiptree, Inc.....	80,023	991,485
Tompkins Financial Corp.....	29,901	2,378,924
Towne Bank.....	146,572	4,599,429
Tradeweb Markets, Inc., Class A.....	3,183	269,823
Travelers Cos., Inc.....	318,553	52,937,138
TriCo Bancshares.....	64,648	2,810,249
* TriState Capital Holdings, Inc.....	62,192	1,964,645
* Triumph Bancorp, Inc.....	58,000	5,073,840
Truist Financial Corp.....	679,774	42,703,403
#* Trupanion, Inc.....	15,062	1,434,656
TrustCo Bank Corp. NY.....	45,497	1,542,348
Trustmark Corp.....	139,495	4,544,747
U.S. Bancorp.....	1,008,583	58,689,445
UMB Financial Corp.....	80,523	7,927,489
Umpqua Holdings Corp.....	408,555	8,285,495
#* Unico American Corp.....	100	290
Union Bankshares, Inc.....	863	26,796
# United Bancorp, Inc.....	5,663	97,404
United Bancshares, Inc.....	3,436	104,489
United Bankshares, Inc.....	238,391	8,422,354
United Community Banks, Inc.....	175,219	6,201,000
United Fire Group, Inc.....	55,466	1,383,322
United Insurance Holdings Corp.....	105,911	427,880
United Security Bancshares.....	37,670	308,517
Unity Bancorp, Inc.....	24,003	713,849
Universal Insurance Holdings, Inc.....	88,091	1,518,689
Univest Financial Corp.....	60,261	1,815,664
Unum Group.....	281,779	7,151,551
Valley National Bancorp.....	704,111	9,801,225
# Value Line, Inc.....	6,620	390,448
Veritex Holdings, Inc.....	64,925	2,606,739
# Victory Capital Holdings, Inc., Class A.....	10,266	335,390
Virtu Financial, Inc., Class A.....	147,051	4,548,287
Virtus Investment Partners, Inc.....	18,144	4,747,922
# Voya Financial, Inc.....	206,569	14,038,429
Walker & Dunlop, Inc.....	78,369	10,376,839
Washington Federal, Inc.....	160,091	5,606,387
Washington Trust Bancorp, Inc.....	37,135	2,119,666
Waterstone Financial, Inc.....	56,696	1,157,732
Webster Financial Corp.....	164,857	9,365,526
Wells Fargo & Co.....	2,169,645	116,726,901
WesBanco, Inc.....	125,906	4,468,404
West BanCorp, Inc.....	35,687	1,053,480
# Westamerica BanCorp.....	48,164	2,797,365
Western Alliance Bancorp.....	177,448	17,601,067
Western New England Bancorp, Inc.....	58,206	528,510
Westwood Holdings Group, Inc.....	15,688	299,641
White Mountains Insurance Group Ltd.....	6,648	6,920,302
Willis Towers Watson PLC.....	87,059	20,368,324
Wintrust Financial Corp.....	100,877	9,893,007
# WisdomTree Investments, Inc.....	239,622	1,344,279

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
#* World Acceptance Corp.....	18,404	\$ 3,477,988
WR Berkley Corp.....	175,792	14,854,424
WSFS Financial Corp.....	133,292	6,981,835
WVS Financial Corp.....	803	12,406
Zions Bancorp NA.....	248,921	16,881,822
TOTAL FINANCIALS.....		<u>4,519,672,625</u>
HEALTH CARE — (11.4%)		
* 10X Genomics, Inc., Class A.....	15,582	1,500,079
#* 2seventy bio, Inc.....	12,743	237,912
Abbott Laboratories.....	827,295	105,447,021
AbbVie, Inc.....	1,217,399	166,649,749
* ABIOMED, Inc.....	27,121	8,024,290
* Acadia Healthcare Co., Inc.....	173,062	9,111,714
#* ACADIA Pharmaceuticals, Inc.....	78,477	1,764,948
#* Accuray, Inc.....	69,870	255,026
#† Achillion Pharmaceuticals, Inc.....	281,426	408,068
#* Adaptive Biotechnologies Corp.....	5,971	104,134
* Addus HomeCare Corp.....	22,272	1,777,974
* Adverum Biotechnologies, Inc.....	75,135	123,973
#* Aeglea BioTherapeutics, Inc.....	41,751	179,529
Agilent Technologies, Inc.....	129,989	18,110,067
* Agios Pharmaceuticals, Inc.....	48,519	1,498,752
#* Akebia Therapeutics, Inc.....	174,854	347,959
#* Albireo Pharma, Inc.....	26,621	758,432
* Aldeyra Therapeutics, Inc.....	32,429	119,014
* AlerisLife, Inc.....	36	106
* Align Technology, Inc.....	25,063	12,405,182
* Alkermes PLC.....	89,787	2,289,569
#* Allakos, Inc.....	4,006	27,081
#* Allogene Therapeutics, Inc.....	4,236	48,502
* Allscripts Healthcare Solutions, Inc.....	263,469	5,327,343
* Alnylam Pharmaceuticals, Inc.....	30,629	4,214,550
#* Alpine Immune Sciences, Inc.....	6,024	51,204
#* Amedisys, Inc.....	48,850	6,599,635
* American Shared Hospital Services.....	797	1,737
AmerisourceBergen Corp.....	190,937	26,005,619
Amgen, Inc.....	485,497	110,275,789
* AMN Healthcare Services, Inc.....	97,550	9,885,717
* Amneal Pharmaceuticals, Inc.....	25,370	112,389
* Amphastar Pharmaceuticals, Inc.....	76,141	1,758,096
* AnaptysBio, Inc.....	38,863	1,242,450
* AngioDynamics, Inc.....	70,529	1,525,542
#* ANI Pharmaceuticals, Inc.....	27,938	1,129,254
* Anika Therapeutics, Inc.....	32,173	1,023,101
Anthem, Inc.....	134,124	59,147,343
#* Apollo Medical Holdings, Inc.....	5,979	307,799
#* Applied Genetic Technologies Corp.....	28,810	56,180
* Apyx Medical Corp.....	42,178	485,047
#* Aravive, Inc.....	14,052	30,352
* Arena Pharmaceuticals, Inc.....	81,180	7,466,936
* Artivion, Inc.....	61,870	1,101,286
#* Assembly Biosciences, Inc.....	17,002	31,624
#* Atara Biotherapeutics, Inc.....	84,543	1,298,580
* AtriCure, Inc.....	24,142	1,584,681
Atrion Corp.....	2,868	1,736,316
* Avanos Medical, Inc.....	92,905	2,811,305
* Avantor, Inc.....	395,318	14,757,221
#* Axonics, Inc.....	4,421	209,688

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
Baxter International, Inc.....	336,906	\$ 28,785,249
Becton Dickinson & Co.....	120,495	30,622,599
* Biogen, Inc.....	130,456	29,483,056
#* Biohaven Pharmaceutical Holding Co. Ltd.....	8,101	1,076,380
* BioMarin Pharmaceutical, Inc.....	94,931	8,413,735
* Bio-Rad Laboratories, Inc., Class A.....	22,033	13,213,851
Bio-Techne Corp.....	25,746	9,691,052
* Bioventus, Inc., Class A.....	1,448	18,867
#* Bluebird Bio, Inc.....	38,230	301,635
* Blueprint Medicines Corp.....	12,372	953,881
* Boston Scientific Corp.....	510,328	21,893,071
Bristol-Myers Squibb Co.....	1,254,713	81,418,327
* Brookdale Senior Living, Inc.....	767,534	4,060,255
Bruker Corp.....	256,526	17,084,632
#* Calithera Biosciences, Inc.....	64,536	41,948
Cardinal Health, Inc.....	333,195	17,182,866
Cardiovascular Systems, Inc.....	44,475	781,426
* CareDx, Inc.....	1,900	79,420
#* Castlight Health, Inc., Class B.....	119,969	244,737
* Catalent, Inc.....	165,748	17,226,190
* Celldex Therapeutics, Inc.....	65,454	2,029,729
* Centene Corp.....	359,764	27,975,249
Cerner Corp.....	328,799	29,986,469
* Change Healthcare, Inc.....	311,690	6,134,059
* Charles River Laboratories International, Inc.....	36,391	12,000,296
Chemed Corp.....	21,802	10,223,176
#* ChemoCentryx, Inc.....	17,035	458,071
#* Chimerix, Inc.....	188,129	1,074,217
Cigna Corp.....	265,948	61,290,376
* Codexis, Inc.....	5,229	107,195
#* Collegium Pharmaceutical, Inc.....	28,620	510,867
* Community Health Systems, Inc.....	155,550	1,973,930
* Computer Programs & Systems, Inc.....	26,388	747,308
* Concert Pharmaceuticals, Inc.....	91,890	278,427
# CONMED Corp.....	44,605	6,136,756
†† Contra Aduro Biotech I.....	7,016	12,699
†† Contra Pfenex, Inc.....	18,448	13,836
Cooper Cos., Inc.....	33,854	13,484,048
* Corcept Therapeutics, Inc.....	123,457	2,317,288
* CorVel Corp.....	38,331	6,750,856
* Covetrus, Inc.....	106,066	1,916,613
#* CRISPR Therapeutics AG.....	26,936	1,717,170
* Cross Country Healthcare, Inc.....	75,856	1,631,663
#* Cue Biopharma, Inc.....	66,029	487,954
* Cumberland Pharmaceuticals, Inc.....	22,381	75,200
#* Cutera, Inc.....	11,803	429,747
CVS Health Corp.....	1,042,089	110,992,899
#* Cymabay Therapeutics, Inc.....	94,257	280,886
#* CytomX Therapeutics, Inc.....	69,353	319,024
Danaher Corp.....	249,608	71,335,470
* DaVita, Inc.....	230,799	25,011,688
#* Denali Therapeutics, Inc.....	31,792	1,087,922
* DENTSPLY SIRONA, Inc.....	166,483	8,893,522
* DexCom, Inc.....	30,255	13,024,172
* Eagle Pharmaceuticals, Inc.....	13,359	613,712
* Edwards Lifesciences Corp.....	221,790	24,219,468
#* Eiger BioPharmaceuticals, Inc.....	10,178	43,969
* Elanco Animal Health, Inc.....	415,064	10,808,267
#>> Elanco Animal Health, Inc.....	82,237	0

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Electromed, Inc.....	5,226	\$ 67,677
Eli Lilly & Co.....	520,601	127,750,279
* Emergent BioSolutions, Inc.....	97,613	4,568,288
* Enanta Pharmaceuticals, Inc.....	33,647	1,999,305
Encompass Health Corp.....	169,770	10,532,531
#* Endo International PLC.....	329,061	1,049,705
#* Enochian Biosciences, Inc.....	1,776	8,720
Ensign Group, Inc.....	94,348	7,116,670
#* Envista Holdings Corp.....	109,634	4,740,574
#* Enzo Biochem, Inc.....	88,965	286,467
#* Evolent Health, Inc., Class A.....	161,116	3,820,060
#* Exact Sciences Corp.....	80,526	6,148,965
* Exelixis, Inc.....	485,528	8,788,057
#* Fate Therapeutics, Inc.....	20,493	850,664
* FibroGen, Inc.....	51,116	771,340
* FONAR Corp.....	20,622	320,260
#* G1 Therapeutics, Inc.....	107,517	1,083,771
Gilead Sciences, Inc.....	911,296	62,587,809
#* Global Blood Therapeutics, Inc.....	78,924	2,276,957
* Globus Medical, Inc., Class A.....	111,760	7,457,745
#* GlycoMimetics, Inc.....	10,738	12,778
* Great Elm Group, Inc.....	33,083	61,534
#* Guardant Health, Inc.....	51,611	3,589,545
* Haemonetics Corp.....	76,775	3,712,071
#* Halozyme Therapeutics, Inc.....	13,290	459,967
* Hanger, Inc.....	39,560	717,223
* Harvard Bioscience, Inc.....	100,799	586,650
HCA Healthcare, Inc.....	143,946	34,554,237
* HealthEquity, Inc.....	8,447	451,408
* HealthStream, Inc.....	51,968	1,265,421
* Henry Schein, Inc.....	139,654	10,515,946
#* Heron Therapeutics, Inc.....	39,619	345,081
#* Heska Corp.....	12,412	1,707,643
* Hologic, Inc.....	277,824	19,514,358
* Horizon Therapeutics PLC.....	210,517	19,647,552
Humana, Inc.....	72,592	28,492,360
* ICU Medical, Inc.....	22,190	4,734,458
* IDEXX Laboratories, Inc.....	57,965	29,405,644
* Illumina, Inc.....	44,816	15,632,717
* Incyte Corp.....	81,536	6,060,571
#* InfuSystem Holdings, Inc.....	25,741	388,689
#* Innoviva, Inc.....	213,696	3,425,547
* Inogen, Inc.....	36,834	1,095,075
* Insulet Corp.....	17,168	4,257,664
* Integer Holdings Corp.....	58,442	4,582,437
#* Integra LifeSciences Holdings Corp.....	120,856	7,824,217
* Intellia Therapeutics, Inc.....	81,574	7,714,453
#* Intra-Cellular Therapies, Inc.....	102,888	4,886,151
* IntriCon Corp.....	16,863	246,706
* Intuitive Surgical, Inc.....	122,442	34,795,568
#* Invacare Corp.....	97,601	219,602
* Ionis Pharmaceuticals, Inc.....	103,810	3,301,158
* IQVIA Holdings, Inc.....	114,955	28,152,479
* iRadimed Corp.....	1,881	74,901
* IRIDEX Corp.....	6,830	36,062
* Ironwood Pharmaceuticals, Inc.....	138,661	1,546,070
* IVERIC bio, Inc.....	18,707	260,776
* Jazz Pharmaceuticals PLC.....	88,712	12,322,984
Johnson & Johnson.....	1,898,557	327,102,386

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Jounce Therapeutics, Inc.....	68,543	\$ 512,702
#* KalVista Pharmaceuticals, Inc.....	19,552	246,746
#* Karuna Therapeutics, Inc.....	6,403	711,117
* Kewaunee Scientific Corp.....	3,487	51,085
#* Kiniksa Pharmaceuticals Ltd., Class A.....	6,941	77,947
#* Krystal Biotech, Inc.....	6,500	383,500
#* Kura Oncology, Inc.....	42,808	603,165
* Laboratory Corp. of America Holdings.....	140,181	38,039,516
#* Lannett Co., Inc.....	68,351	104,577
* Lantheus Holdings, Inc.....	103,840	2,638,574
* LeMaitre Vascular, Inc.....	34,567	1,462,530
* LENSAR, Inc.....	23,475	139,911
#* LHC Group, Inc.....	47,241	5,862,608
* Ligand Pharmaceuticals, Inc.....	28,828	3,592,834
#* LivaNova PLC.....	79,123	5,942,929
* Lumos Pharma, Inc.....	950	9,500
* MacroGenics, Inc.....	72,299	892,893
* Madrigal Pharmaceuticals, Inc.....	23,338	1,343,802
#* Marinus Pharmaceuticals, Inc.....	2,939	29,978
* Masimo Corp.....	44,429	9,768,604
* McKesson Corp.....	105,465	27,074,975
*,» MedCath Corp.....	11,283	0
* MEDNAX, Inc.....	160,546	3,925,350
* Medpace Holdings, Inc.....	54,695	9,706,175
* Medtronic PLC.....	487,115	50,411,531
* Merck & Co., Inc.....	1,553,125	126,548,625
* Meridian Bioscience, Inc.....	80,414	1,676,632
* Merit Medical Systems, Inc.....	83,744	4,643,605
#* Merrimack Pharmaceuticals, Inc.....	26,708	138,347
#* Mersana Therapeutics, Inc.....	2,783	13,275
* Mettler-Toledo International, Inc.....	21,757	32,041,099
#* Minerva Neurosciences, Inc.....	35,198	29,052
#* Mirati Therapeutics, Inc.....	11,704	1,396,287
* Moderna, Inc.....	150,897	25,551,389
* ModivCare, Inc.....	27,418	3,178,569
#* Molecular Templates, Inc.....	39,645	122,107
* Molina Healthcare, Inc.....	116,698	33,898,435
* Myriad Genetics, Inc.....	140,407	3,691,300
#* Natera, Inc.....	2,495	176,272
* National HealthCare Corp.....	32,630	2,134,002
* National Research Corp.....	19,822	824,595
* Natus Medical, Inc.....	56,655	1,305,331
#* Nektar Therapeutics.....	57,234	636,442
* Neogen Corp.....	117,338	4,279,317
#* NeoGenomics, Inc.....	118,547	2,672,049
* Neurocrine Biosciences, Inc.....	68,974	5,450,325
* Nevro Corp.....	15,427	1,013,554
* NextGen Healthcare, Inc.....	111,018	2,143,758
#* NGM Biopharmaceuticals, Inc.....	940	14,861
#* Novavax, Inc.....	21,415	2,006,586
#* Novocure Ltd.....	26,789	1,839,065
* NuVasive, Inc.....	78,467	4,081,069
#* Omnicell, Inc.....	48,839	7,332,687
* Opiant Pharmaceuticals, Inc.....	3,087	77,144
#* OPKO Health, Inc.....	332,514	1,040,769
* Option Care Health, Inc.....	13,202	308,531
* OraSure Technologies, Inc.....	132,784	1,175,138
# Organon & Co.....	221,782	7,077,064
* Orthofix Medical, Inc.....	35,988	1,094,035

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* OrthoPediatrics Corp.....	2,923	\$ 138,229
#* Otonomy, Inc.....	48,825	98,138
Owens & Minor, Inc.....	182,492	7,681,088
#* Pacira BioSciences, Inc.....	42,539	2,670,173
Patterson Cos., Inc.....	145,341	4,169,833
#*†† PDL BioPharma, Inc.....	309,383	1,061,184
* Pennant Group, Inc.....	57,609	957,462
#* Penumbra, Inc.....	20,139	4,551,615
# PerkinElmer, Inc.....	102,415	17,632,791
Perrigo Co. PLC.....	195,123	7,428,333
#* PetIQ, Inc.....	35,949	734,798
Pfizer, Inc.....	3,028,207	159,556,227
Phibro Animal Health Corp., Class A.....	53,607	1,034,615
Premier, Inc., Class A.....	147,531	5,638,635
* Prestige Consumer Healthcare, Inc.....	105,313	5,944,919
#* Pro-Dex, Inc.....	7,945	200,850
†† Progenic Pharmaceuticals, Inc.....	48,282	18,347
#* Progyny, Inc.....	1,751	70,916
* Protagonist Therapeutics, Inc.....	48,977	1,434,536
* Prothena Corp. PLC.....	98,078	3,342,498
Psychemedics Corp.....	5,773	41,335
Quest Diagnostics, Inc.....	173,102	23,372,232
* Quidel Corp.....	67,971	7,025,483
* R1 RCM, Inc.....	164,313	3,907,363
* RadNet, Inc.....	69,278	1,783,909
* Regeneron Pharmaceuticals, Inc.....	59,132	35,987,144
#* REGENXBIO, Inc.....	57,160	1,509,024
* Repligen Corp.....	36,574	7,254,087
#* Replimune Group, Inc.....	3,300	65,439
ResMed, Inc.....	98,784	22,582,022
#* Rhythm Pharmaceuticals, Inc.....	10,598	78,531
* Rigel Pharmaceuticals, Inc.....	146,330	374,605
* Rocket Pharmaceuticals, Inc.....	25,622	426,350
# Royalty Pharma PLC, Class A.....	10,502	420,185
#* Sangamo Therapeutics, Inc.....	340,519	2,053,330
* Sarepta Therapeutics, Inc.....	64,379	4,607,605
* Seagen, Inc.....	59,998	8,070,331
#* SeaSpine Holdings Corp.....	42,767	512,349
Select Medical Holdings Corp.....	276,790	6,429,832
* Sensus Healthcare, Inc.....	9,865	76,059
* Sharps Compliance Corp.....	8,960	60,480
* Shockwave Medical, Inc.....	6,175	895,190
#* SIGA Technologies, Inc.....	2,600	16,926
# Simulations Plus, Inc.....	8,299	352,873
#* Spectrum Pharmaceuticals, Inc.....	30,138	21,136
#* Spero Therapeutics, Inc.....	25,932	307,813
#* SpringWorks Therapeutics, Inc.....	14,674	817,048
* STAAR Surgical Co.....	39,979	2,907,273
STERIS PLC.....	86,275	19,360,110
Stryker Corp.....	134,011	33,241,429
* Supernus Pharmaceuticals, Inc.....	93,580	2,886,943
#* Surface Oncology, Inc.....	900	3,375
#* Surgalign Holdings, Inc.....	60,583	41,802
#* Surgery Partners, Inc.....	101,550	4,333,138
* Surmodics, Inc.....	21,748	993,449
* Syndax Pharmaceuticals, Inc.....	40,982	669,646
* Syneos Health, Inc.....	150,835	13,659,618
* Synlogic, Inc.....	62,889	131,438
#* Syros Pharmaceuticals, Inc.....	45,196	89,488

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Tactile Systems Technology, Inc.....	24,077	\$ 379,694
* Tandem Diabetes Care, Inc.....	20,684	2,442,987
* Taro Pharmaceutical Industries Ltd.....	49,694	2,326,673
#* Teladoc Health, Inc.....	74,409	5,707,914
Teleflex, Inc.....	34,639	10,744,671
* Tenet Healthcare Corp.....	161,661	11,982,313
Thermo Fisher Scientific, Inc.....	201,713	117,255,767
#* Tivity Health, Inc.....	70,723	1,799,193
#* TransMedics Group, Inc.....	5,300	84,111
* Travers Therapeutics, Inc.....	72,219	1,986,023
* Triple-S Management Corp.....	52,955	1,905,850
#* Twist Bioscience Corp.....	115	6,833
# U.S. Physical Therapy, Inc.....	21,315	2,062,653
#* Ultragenyx Pharmaceutical, Inc.....	29,749	2,080,348
* United Therapeutics Corp.....	68,414	13,810,734
UnitedHealth Group, Inc.....	557,641	263,524,407
Universal Health Services, Inc., Class B.....	130,442	16,965,287
Utah Medical Products, Inc.....	6,686	628,952
* Vanda Pharmaceuticals, Inc.....	89,127	1,351,165
#* Varex Imaging Corp.....	64,112	1,673,323
#* VBI Vaccines, Inc.....	6,513	11,072
* Veeva Systems, Inc., Class A.....	48,960	11,580,998
* Verastem, Inc.....	73,481	112,426
* Vericel Corp.....	34,242	1,218,330
* Vertex Pharmaceuticals, Inc.....	109,638	26,647,516
Viatis, Inc.....	977,307	14,630,286
* Vocera Communications, Inc.....	8,173	645,749
* Waters Corp.....	51,456	16,472,095
West Pharmaceutical Services, Inc.....	60,620	23,836,996
XBiotech, Inc.....	1,680	18,094
#* Xencor, Inc.....	86,563	2,975,170
* Xenon Pharmaceuticals, Inc.....	4,086	110,812
Zimmer Biomet Holdings, Inc.....	161,548	19,873,635
Zoetis, Inc.....	339,960	67,920,608
#* Zogenix, Inc.....	68,863	1,791,127
* Zynerva Pharmaceuticals, Inc.....	7,495	19,562
TOTAL HEALTH CARE.....		<u>3,727,717,989</u>
INDUSTRIALS — (11.6%)		
3M Co.....	495,848	82,320,685
AAON, Inc.....	81,819	5,256,871
* AAR Corp.....	82,816	3,335,000
ABM Industries, Inc.....	124,088	5,173,229
* Acacia Research Corp.....	9,276	41,742
ACCO Brands Corp.....	254,566	2,072,167
Acme United Corp.....	3,771	124,443
Acuity Brands, Inc.....	66,751	12,784,819
# ADT, Inc.....	230,548	1,749,859
# Advanced Drainage Systems, Inc.....	120,704	13,650,415
AECOM.....	236,623	16,357,748
Aerojet Rocketdyne Holdings, Inc.....	154,966	5,980,138
* AeroVironment, Inc.....	39,958	2,274,409
AGCO Corp.....	150,039	17,584,571
Air Lease Corp.....	233,162	9,282,179
#* Air T, Inc.....	3,463	78,610
* Air Transport Services Group, Inc.....	157,441	4,227,291
Alamo Group, Inc.....	22,524	3,172,505
* Alaska Air Group, Inc.....	188,155	10,299,605
Albany International Corp., Class A.....	55,813	4,672,106

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Allegiant Travel Co.....	22,158	\$ 3,958,748
Allegion PLC.....	88,656	10,880,751
Allied Motion Technologies, Inc.....	31,080	1,114,218
Allison Transmission Holdings, Inc.....	246,474	9,363,547
#* Alpha Pro Tech Ltd.....	8,900	41,474
Altra Industrial Motion Corp.....	81,648	3,941,965
AMERCO.....	32,920	20,046,634
#* Ameresco, Inc., Class A.....	50,423	2,551,908
#* American Airlines Group, Inc.....	124,911	2,057,284
#* American Superconductor Corp.....	24,704	202,573
* American Woodmark Corp.....	37,408	2,241,861
AMETEK, Inc.....	208,510	28,517,913
AO Smith Corp.....	212,406	16,232,067
* API Group Corp.....	17,085	380,996
Apogee Enterprises, Inc.....	48,726	2,175,616
Applied Industrial Technologies, Inc.....	54,332	5,323,449
ArcBest Corp.....	41,022	3,627,986
Arcosa, Inc.....	99,103	4,624,146
Argan, Inc.....	35,110	1,304,337
* Armstrong Flooring, Inc.....	44,042	85,441
Armstrong World Industries, Inc.....	87,624	8,676,528
* ASGN, Inc.....	92,025	10,570,912
Astec Industries, Inc.....	48,033	3,040,009
* Astronics Corp.....	43,816	527,106
* Astronics Corp., Class B.....	10,587	124,821
* Atkore, Inc.....	102,243	11,019,751
* Atlas Air Worldwide Holdings, Inc.....	62,101	4,988,573
* Avalon Holdings Corp., Class A.....	6,700	22,244
#* Avis Budget Group, Inc.....	88,706	15,628,223
* Axon Enterprise, Inc.....	59,856	8,375,650
* AZEK Co., Inc.....	35,846	1,183,993
AZZ, Inc.....	47,647	2,267,044
Barnes Group, Inc.....	94,127	4,251,717
Barrett Business Services, Inc.....	14,347	918,208
* Beacon Roofing Supply, Inc.....	125,285	6,874,388
BGSF, Inc.....	22,090	300,645
#* Blue Bird Corp.....	9,063	140,567
* Boeing Co.....	293,933	58,857,144
Boise Cascade Co.....	96,903	6,804,529
Booz Allen Hamilton Holding Corp., Class A.....	174,375	13,379,794
Brady Corp., Class A.....	82,315	4,273,795
Brink's Co.....	56,820	3,964,900
#* Broadwind, Inc.....	37,600	66,552
* Builders FirstSource, Inc.....	341,227	23,200,024
BWX Technologies, Inc.....	127,681	5,683,081
* CACI International, Inc., Class A.....	45,785	11,329,956
Canadian Pacific Railway Ltd.....	240,750	17,189,550
Carlisle Cos., Inc.....	80,867	18,068,923
Carrier Global Corp.....	716,173	34,147,129
* Casella Waste Systems, Inc., Class A.....	59,354	4,509,717
Caterpillar, Inc.....	362,978	73,161,846
* CBIZ, Inc.....	101,190	3,908,970
* CECO Environmental Corp.....	68,343	431,244
# CH Robinson Worldwide, Inc.....	179,472	18,781,745
#* Chart Industries, Inc.....	69,429	8,461,312
Chicago Rivet & Machine Co.....	474	12,443
* Cimpress PLC.....	37,142	2,496,685
Cintas Corp.....	82,968	32,484,461
* CIRCOR International, Inc.....	42,763	1,187,529

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Civeo Corp.....	8,328	\$ 179,635
#* Clarivate PLC.....	33,422	550,126
* Clean Harbors, Inc.....	106,173	9,826,311
* Cofax Corp.....	190,894	7,849,561
Columbus McKinnon Corp.....	45,169	1,954,914
Comfort Systems USA, Inc.....	74,989	6,732,512
* Commercial Vehicle Group, Inc.....	60,558	468,719
CompX International, Inc.....	5,126	115,694
* Construction Partners, Inc., Class A.....	67,152	1,762,068
#* Copa Holdings SA, Class A.....	55,407	4,630,917
* Copart, Inc.....	177,103	22,890,563
* Cornerstone Building Brands, Inc.....	160,128	2,361,888
Costamare, Inc.....	192,002	2,522,906
* CoStar Group, Inc.....	177,750	12,470,940
* Covenant Logistics Group, Inc.....	45,000	977,400
* CPI Aerostructures, Inc.....	14,667	33,441
CRA International, Inc.....	15,631	1,329,573
Crane Co.....	96,286	9,966,564
CSW Industrials, Inc.....	32,483	3,605,613
CSX Corp.....	1,530,662	52,379,254
Cummins, Inc.....	189,349	41,823,407
Curtiss-Wright Corp.....	81,866	10,870,986
* Daseke, Inc.....	9,684	108,267
Deere & Co.....	212,846	80,115,234
* Delta Air Lines, Inc.....	305,134	12,110,768
Deluxe Corp.....	65,997	1,986,510
#* Desktop Metal, Inc., Class A.....	14,635	59,857
#* DLH Holdings Corp.....	17,566	329,538
Donaldson Co., Inc.....	237,172	13,200,994
Douglas Dynamics, Inc.....	48,640	1,776,819
Dover Corp.....	148,675	25,261,369
* Ducommun, Inc.....	24,955	1,091,781
* DXP Enterprises, Inc.....	35,665	1,018,236
* Dycom Industries, Inc.....	74,706	6,296,969
# Eagle Bulk Shipping, Inc.....	15,618	699,999
Eastern Co.....	10,629	253,714
Eaton Corp. PLC.....	220,266	34,896,742
EMCOR Group, Inc.....	112,370	13,395,628
Emerson Electric Co.....	410,926	37,784,646
Encore Wire Corp.....	46,521	5,242,452
#* Energy Recovery, Inc.....	2,624	51,378
Enerpac Tool Group Corp.....	107,805	1,924,319
EnerSys.....	76,542	5,735,292
Eneti, Inc.....	14,946	102,231
Ennis, Inc.....	54,680	1,035,092
EnPro Industries, Inc.....	41,288	4,336,066
Equifax, Inc.....	67,418	16,164,140
ESCO Technologies, Inc.....	42,104	3,359,057
Espey Manufacturing & Electronics Corp.....	1,489	19,431
#* EVI Industries, Inc.....	100	2,211
* Evoqua Water Technologies Corp.....	51,529	2,086,925
Expeditors International of Washington, Inc.....	169,307	19,382,265
Exponent, Inc.....	77,477	7,358,765
Fastenal Co.....	518,063	29,363,811
Federal Signal Corp.....	129,836	5,066,201
FedEx Corp.....	203,438	50,017,267
Flowserve Corp.....	217,411	7,091,947
* Forrester Research, Inc.....	33,301	1,832,221
Fortive Corp.....	210,263	14,831,952

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	232,918	\$21,933,888
	46,562	4,949,541
*	22,463	1,051,493
	82,295	7,143,206
#*	65,963	9,618,065
	70,939	7,409,579
	79,689	1,239,961
*	20,887	233,517
*	55,327	15,623,238
	131,153	27,817,551
	385,532	36,425,063
*	53,145	2,912,346
	75,437	2,637,278
*	79,138	4,050,283
#	57,516	2,306,967
	255,112	18,510,927
	190,704	1,998,578
	16,735	206,510
	88,551	3,186,065
*	228,135	3,123,168
#	69,018	2,785,566
	122,556	2,744,029
*	186,001	15,105,141
	94,834	3,947,939
*	146,327	2,297,334
*	88,838	1,519,130
#	89,501	1,628,023
	174,654	2,612,824
#	35,914	4,898,310
	55,799	6,121,150
	43,173	1,889,682
	64,285	4,926,160
	72,161	11,578,232
*	40,929	1,170,979
*	142,430	7,430,573
*	110,429	224,171
	159,607	7,418,533
	92,850	3,894,129
	399,419	81,673,197
	334,507	10,399,823
*	71,789	5,435,863
	102,869	19,266,335
#*	15,507	463,349
	68,352	12,795,494
	16,016	515,875
*	60,255	2,658,451
#*	1,912	17,437
	23,842	1,070,267
*	162,063	7,443,554
	35,088	3,311,956
	54,755	11,796,417
*	6,920	341,156
	23,400	2,732,886
	216,242	50,583,329
	360,811	20,281,186
*	12,502	85,139
	52,909	5,689,305
	46,239	1,749,221
	142,557	1,890,306

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
ITT, Inc.....	153,866	\$14,143,363
Jacobs Engineering Group, Inc.....	91,834	11,954,950
JB Hunt Transport Services, Inc.....	113,434	21,840,582
* JELD-WEN Holding, Inc.....	195,893	4,623,075
* JetBlue Airways Corp.....	489,957	7,168,071
John Bean Technologies Corp.....	59,934	8,091,090
Johnson Controls International PLC.....	286,100	20,790,887
Kadant, Inc.....	23,674	4,947,393
Kaman Corp.....	50,031	1,999,739
#* KAR Auction Services, Inc.....	232,415	3,304,941
# KBR, Inc.....	267,728	11,619,395
Kelly Services, Inc., Class A.....	67,205	1,147,861
Kennametal, Inc.....	171,147	5,916,552
Kforce, Inc.....	62,201	4,271,343
Kimball International, Inc., Class B.....	91,756	901,044
* Kirby Corp.....	103,353	6,736,549
Knight-Swift Transportation Holdings, Inc.....	278,609	15,763,697
Korn Ferry.....	119,716	7,946,748
* Kratos Defense & Security Solutions, Inc.....	175,939	2,948,738
L3Harris Technologies, Inc.....	104,146	21,796,716
Landstar System, Inc.....	72,887	11,661,920
* Lawson Products, Inc.....	15,719	764,887
* LB Foster Co., Class A.....	19,948	301,614
Leidos Holdings, Inc.....	198,992	17,799,834
Lennox International, Inc.....	38,309	10,865,199
* Limbach Holdings, Inc.....	8,154	68,901
Lincoln Electric Holdings, Inc.....	110,830	14,168,507
Lindsay Corp.....	18,041	2,277,676
Lockheed Martin Corp.....	186,232	72,468,458
* LS Starrett Co., Class A.....	90,794	822,594
LSI Industries, Inc.....	73,480	546,691
#* Lyft, Inc., Class A.....	100,941	3,888,247
* Manitex International, Inc.....	31,987	227,428
* Manitowoc Co., Inc.....	71,737	1,309,200
ManpowerGroup, Inc.....	110,436	11,581,423
ManTech International Corp., Class A.....	51,563	3,724,911
Marten Transport Ltd.....	176,079	2,938,759
Masco Corp.....	170,498	10,797,638
* Masonite International Corp.....	51,520	5,112,845
#* MasTec, Inc.....	174,343	15,016,163
* Mastech Digital, Inc.....	14,713	260,420
* Matrix Service Co.....	52,921	384,206
Matson, Inc.....	104,665	10,221,584
Matthews International Corp., Class A.....	59,295	2,082,440
Maxar Technologies, Inc.....	12,200	317,322
McGrath RentCorp.....	52,725	4,018,172
* Mercury Systems, Inc.....	79,052	4,499,640
* Meritor, Inc.....	187,058	4,311,687
* Mesa Air Group, Inc.....	55,281	276,405
* Middleby Corp.....	87,826	16,265,375
Miller Industries, Inc.....	14,667	461,571
MillerKnoll, Inc.....	170,273	6,575,943
* Mistras Group, Inc.....	54,077	363,397
Moog, Inc., Class A.....	60,150	4,585,836
* MRC Global, Inc.....	152,455	1,129,692
MSA Safety, Inc.....	59,486	8,173,376
MSC Industrial Direct Co., Inc., Class A.....	90,348	7,376,011
Mueller Industries, Inc.....	123,214	6,365,235
Mueller Water Products, Inc., Class A.....	312,626	4,017,244

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* MYR Group, Inc.....	39,987	\$ 3,759,978
National Presto Industries, Inc.....	14,955	1,230,049
Nielsen Holdings PLC.....	633,041	11,939,153
NL Industries, Inc.....	260,217	1,691,411
* NN, Inc.....	80,710	307,505
Nordson Corp.....	50,827	11,819,311
Norfolk Southern Corp.....	156,816	42,652,384
Northrop Grumman Corp.....	116,050	42,926,895
* Northwest Pipe Co.....	9,070	257,316
* NOW, Inc.....	217,437	1,933,015
* NV5 Global, Inc.....	22,888	2,393,856
nVent Electric PLC.....	241,846	8,365,453
Old Dominion Freight Line, Inc.....	130,802	39,493,048
# Omega Flex, Inc.....	6,188	878,448
#* Orion Energy Systems, Inc.....	5,003	16,110
* Orion Group Holdings, Inc.....	85,460	273,472
Oshkosh Corp.....	130,416	14,842,645
Otis Worldwide Corp.....	270,834	23,137,349
Owens Corning.....	161,285	14,305,980
#* P&F Industries, Inc., Class A.....	504	3,084
PACCAR, Inc.....	349,145	32,466,994
* PAM Transportation Services, Inc.....	31,192	2,178,137
# Pangaea Logistics Solutions Ltd.....	45,179	180,716
Park Aerospace Corp.....	47,012	636,072
Parker-Hannifin Corp.....	153,041	47,444,240
Park-Ohio Holdings Corp.....	24,296	491,751
Patriot Transportation Holding, Inc.....	3,354	27,469
Pentair PLC.....	274,046	17,456,730
#* Perma-Fix Environmental Services, Inc.....	9,203	54,206
* Perma-Pipe International Holdings, Inc.....	8,588	76,004
* PGT Innovations, Inc.....	113,912	2,163,189
Pitney Bowes, Inc.....	217,515	1,339,892
#* Plug Power, Inc.....	102,767	2,247,514
# Powell Industries, Inc.....	29,898	892,754
Preformed Line Products Co.....	9,850	597,304
Primoris Services Corp.....	107,379	2,761,788
* Proto Labs, Inc.....	39,420	1,978,096
* Quad/Graphics, Inc.....	93,200	413,808
Quanex Building Products Corp.....	72,949	1,589,559
Quanta Services, Inc.....	203,621	20,915,949
* Radiant Logistics, Inc.....	103,930	645,405
Raytheon Technologies Corp.....	782,005	70,529,031
#* RBC Bearings, Inc.....	37,463	6,760,948
* RCM Technologies, Inc.....	7,192	49,337
#* Red Violet, Inc.....	3,537	94,756
Regal Rexnord Corp.....	136,352	21,609,065
Republic Services, Inc.....	273,176	34,873,648
* Resideo Technologies, Inc.....	85,646	2,122,308
Resources Connection, Inc.....	62,602	1,091,153
REV Group, Inc.....	120,030	1,612,003
Robert Half International, Inc.....	228,120	25,836,871
Rockwell Automation, Inc.....	108,143	31,277,118
Rollins, Inc.....	311,938	9,623,287
Roper Technologies, Inc.....	44,930	19,641,599
Rush Enterprises, Inc., Class A.....	103,642	5,474,370
Rush Enterprises, Inc., Class B.....	11,071	561,743
Ryder System, Inc.....	136,567	9,995,339
* Saia, Inc.....	57,953	16,474,879
Schneider National, Inc., Class B.....	162,889	4,169,958

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	113,078	\$ 9,275,788
* Science Applications International Corp.....	260,401	14,936,601
* Sensata Technologies Holding PLC.....	389	5,135
* Servotronics, Inc.....	69,362	2,909,042
* Shyft Group, Inc.....	3,251	19,828
* SIFCO Industries, Inc.....	77,914	8,787,920
* Simpson Manufacturing Co., Inc.....	61,370	11,053,964
* SiteOne Landscape Supply, Inc.....	120,880	4,611,572
* SkyWest, Inc.....	88,981	18,530,293
* Snap-on, Inc.....	430,236	19,257,363
* SP Plus Corp.....	50,772	1,430,755
* Spirit AeroSystems Holdings, Inc., Class A.....	98,511	4,317,737
* Spirit Airlines, Inc.....	155,695	3,342,772
* SPX Corp.....	80,175	4,183,532
* SPX FLOW, Inc.....	94,518	8,147,452
* Standex International Corp.....	25,488	2,532,233
* Stanley Black & Decker, Inc.....	144,791	25,287,748
* Steelcase, Inc., Class A.....	190,439	2,350,017
* Stericycle, Inc.....	131,206	7,707,040
* Sterling Construction Co., Inc.....	62,906	1,598,441
#* Sunrun, Inc.....	264,505	6,858,615
* Taylor Devices, Inc.....	100	1,060
* Team, Inc.....	31,897	22,739
# Tecnoglass, Inc.....	16,317	336,130
* Tennant Co.....	40,156	3,098,839
* Terex Corp.....	139,460	5,818,271
* Tetra Tech, Inc.....	78,447	10,919,038
* Textainer Group Holdings Ltd.....	114,026	4,193,876
* Textron, Inc.....	259,868	17,686,616
* Thermon Group Holdings, Inc.....	63,420	1,087,653
* Timken Co.....	149,714	10,000,895
* Titan International, Inc.....	216,752	2,113,332
* Titan Machinery, Inc.....	49,817	1,534,364
* Toro Co.....	146,278	14,127,529
#* TPI Composites, Inc.....	57,018	688,207
* Trane Technologies PLC.....	149,585	25,893,164
* Transcat, Inc.....	14,702	1,395,367
* TransDigm Group, Inc.....	38,163	23,515,659
* TransUnion.....	149,425	15,408,706
#* Trex Co., Inc.....	141,580	12,950,323
* TriNet Group, Inc.....	123,118	10,489,654
# Trinity Industries, Inc.....	228,697	6,570,465
* Triton International Ltd.....	159,067	9,610,828
* TrueBlue, Inc.....	79,353	2,110,790
* Tutor Perini Corp.....	130,929	1,558,055
* Twin Disc, Inc.....	24,297	279,658
* U.S. Ecology, Inc.....	48,288	1,380,071
#* U.S. Xpress Enterprises, Inc., Class A.....	34,593	156,014
* Uber Technologies, Inc.....	205,036	7,668,346
* UFP Industries, Inc.....	110,846	8,852,162
* Ultralife Corp.....	26,332	140,876
* UniFirst Corp.....	26,576	5,051,832
* Union Pacific Corp.....	458,821	112,204,676
* United Airlines Holdings, Inc.....	237,811	10,197,336
* United Parcel Service, Inc., Class B.....	506,541	102,427,656
* United Rentals, Inc.....	133,757	42,818,291
* Univar Solutions, Inc.....	262,523	6,956,860
* Universal Logistics Holdings, Inc.....	63,922	1,088,592
#* Upwork, Inc.....	76,029	2,067,989

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* USA Truck, Inc.....	19,734	\$ 372,381
Valmont Industries, Inc.....	37,586	8,164,807
* Vectrus, Inc.....	21,780	1,002,098
Verisk Analytics, Inc.....	134,242	26,328,883
* Veritiv Corp.....	49,822	4,637,432
* Viad Corp.....	37,433	1,410,101
* Vicor Corp.....	27,067	2,553,230
* Vidler Water Resources, Inc.....	35,211	414,433
* Virco Mfg. Corp.....	14,468	43,404
* Volt Information Sciences, Inc.....	243,406	757,650
VSE Corp.....	23,879	1,231,679
# Wabash National Corp.....	118,253	2,320,124
Waste Management, Inc.....	314,321	47,286,451
Watsco, Inc.....	47,367	13,384,020
#» Watsco, Inc., Class B.....	2,268	633,452
Watts Water Technologies, Inc., Class A.....	47,397	7,261,694
* Welbilt, Inc.....	187,572	4,454,835
Werner Enterprises, Inc.....	154,083	6,870,561
* WESCO International, Inc.....	106,557	12,988,233
Westinghouse Air Brake Technologies Corp.....	165,917	14,750,021
#* Willdan Group, Inc.....	18,461	580,783
* Willis Lease Finance Corp.....	4,420	158,103
* WillScot Mobile Mini Holdings Corp.....	418,008	15,483,016
Woodward, Inc.....	100,229	11,052,252
WW Grainger, Inc.....	50,698	25,101,087
* XPO Logistics, Inc.....	186,001	12,307,686
Xylem, Inc.....	129,051	13,552,936
* Yellow Corp.....	20,558	214,626
Zurn Water Solutions Corp.....	221,032	6,750,317
TOTAL INDUSTRIALS.....		<u>3,784,040,474</u>
INFORMATION TECHNOLOGY — (24.3%)		
#* 3D Systems Corp.....	190,732	3,414,103
Accenture PLC, Class A.....	444,857	157,292,538
* ACI Worldwide, Inc.....	198,943	6,837,671
#* ACM Research, Inc., Class A.....	11,326	902,116
#* ADDvantage Technologies Group, Inc.....	3,642	4,516
* Adobe, Inc.....	257,391	137,524,011
ADTRAN, Inc.....	158,563	3,045,995
Advanced Energy Industries, Inc.....	60,751	5,235,521
* Advanced Micro Devices, Inc.....	588,655	67,253,834
* Agilysys, Inc.....	32,445	1,234,857
* Airgain, Inc.....	10,681	102,004
* Akamai Technologies, Inc.....	148,639	17,026,597
#*» Akazoo SA.....	1,631	0
* Alarm.com Holdings, Inc.....	52,235	3,895,164
* Alithya Group, Inc., Class A.....	19,215	47,077
Alliance Data Systems Corp.....	81,515	5,627,796
* Alpha & Omega Semiconductor Ltd.....	72,667	3,272,195
#* Altair Engineering, Inc., Class A.....	13,164	828,279
#* Alteryx, Inc., Class A.....	18,008	1,027,717
* Ambarella, Inc.....	49,679	6,962,512
Amdocs Ltd.....	148,537	11,272,473
American Software, Inc., Class A.....	48,020	1,103,980
Amkor Technology, Inc.....	538,854	11,865,565
Amphenol Corp., Class A.....	380,732	30,302,460
* Amtech Systems, Inc.....	28,269	253,856
Analog Devices, Inc.....	311,577	51,089,281
* ANSYS, Inc.....	49,330	16,772,693

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#*	Appfolio, Inc., Class A.....	13,609
	Apple, Inc.....	9,880,023
	Applied Materials, Inc.....	605,876
#*	Applied Optoelectronics, Inc.....	18,185
*	Arista Networks, Inc.....	237,288
*	Arlo Technologies, Inc.....	150,424
*	Arrow Electronics, Inc.....	121,388
*	Asana, Inc., Class A.....	3,082
*	Aspen Technology, Inc.....	82,932
*	AstroNova, Inc.....	10,455
*	Asure Software, Inc.....	18,562
*	Atlassian Corp. PLC, Class A.....	25,965
*	Autodesk, Inc.....	118,624
	Automatic Data Processing, Inc.....	341,430
#*	Avalara, Inc.....	34,754
#*	Avaya Holdings Corp.....	161,848
*	Aviat Networks, Inc.....	44,312
*	Avid Technology, Inc.....	61,557
*	Avnet, Inc.....	173,801
*	Aware, Inc.....	26,185
*	Axcelis Technologies, Inc.....	62,487
*	AXT, Inc.....	96,951
	Azenta, Inc.....	106,339
	Badger Meter, Inc.....	50,934
	Bel Fuse, Inc., Class A.....	1,700
	Bel Fuse, Inc., Class B.....	19,194
	Belden, Inc.....	82,311
	Benchmark Electronics, Inc.....	68,774
#*	Bill.Com Holdings, Inc.....	14,848
	BK Technologies Corp.....	6,762
*	Black Knight, Inc.....	116,435
*	Blackbaud, Inc.....	60,698
#*	Blackline, Inc.....	12,284
*	Block, Inc., Class A.....	63,840
#*	BM Technologies, Inc.....	9,173
*	Bottomline Technologies De, Inc.....	37,717
*	Box, Inc., Class A.....	91,742
*	Brightcove, Inc.....	5,600
	Broadcom, Inc.....	323,073
	Broadridge Financial Solutions, Inc.....	131,951
#*	BSQUARE Corp.....	17,115
*	Cadence Design Systems, Inc.....	178,680
*	CalAmp Corp.....	73,042
*	Calix, Inc.....	102,448
*	Cambium Networks Corp.....	18,700
	Cass Information Systems, Inc.....	28,092
	CDK Global, Inc.....	154,754
	CDW Corp.....	121,804
#*	Cerence, Inc.....	57,043
#*	Ceridian HCM Holding, Inc.....	57,326
*	CEVA, Inc.....	27,938
*	ChannelAdvisor Corp.....	39,118
*	Ciena Corp.....	268,852
*	Cirrus Logic, Inc.....	91,803
	Cisco Systems, Inc.....	2,696,369
	Citrix Systems, Inc.....	91,409
#*	Clearfield, Inc.....	21,492
*	ClearOne, Inc.....	8,800
*	Cloudflare, Inc., Class A.....	42,253
		\$ 1,568,573
		1,726,830,420
		83,719,946
		74,559
		29,497,271
		1,307,185
		15,052,112
		161,743
		12,453,069
		143,652
		134,575
		8,421,488
		29,631,089
		70,392,623
		3,809,733
		2,948,871
		1,285,934
		1,930,428
		7,014,608
		75,675
		3,912,311
		726,163
		8,968,631
		5,152,993
		26,826
		238,389
		4,605,300
		1,660,204
		2,794,542
		15,823
		8,686,051
		4,135,962
		1,128,531
		7,806,994
		86,593
		2,126,862
		2,397,218
		52,808
		189,282,009
		21,009,238
		27,213
		27,184,375
		433,869
		5,151,085
		452,166
		1,142,783
		6,649,779
		23,027,046
		3,621,660
		4,346,457
		1,052,424
		826,955
		17,827,576
		8,210,860
		150,106,862
		9,318,233
		1,385,589
		8,800
		4,073,189

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
	50,111	\$ 9,064,078
#*	10,231	68,752
	94,237	6,262,991
	444,586	37,976,536
*	103,080	1,118,418
*	39,119	10,111,479
*	80,407	2,651,823
*	185,440	1,741,282
	21,690	44,465
*	30,682	2,069,808
*	36,691	326,917
	70,327	1,429,748
	106,089	21,322,828
*	433,302	2,049,518
*	33,567	1,903,249
	623,539	26,213,580
#*	26,453	3,551,844
*	30,883	5,578,705
	73,745	4,186,504
*	1,909	15,654
	62,834	2,108,081
*	12,288	461,537
*	101,797	498,805
*	13,075	65,375
*	49,838	7,281,830
*	205,246	11,660,025
*	53,587	1,197,134
*	95,808	8,890,024
*	31,545	3,967,415
	97,283	8,546,312
*	169,039	4,183,715
*	371,237	11,166,809
*	44,212	2,425,470
#*	39,128	572,834
#	57,425	1,745,146
*	35,687	368,647
#*	32,766	3,055,429
#*	47,148	273,930
*	63,767	8,957,350
	119,549	14,326,752
#*	47,975	3,547,271
*	29,979	14,274,201
*	62,070	2,853,358
*	71,012	9,507,797
#*	7,700	393,624
	117,392	5,122,987
*	45,014	1,085,738
*	59,695	7,194,441
*	18,200	230,958
*	69,270	14,381,837
*	62,413	7,062,655
*	27,636	13,679,544
*	31,005	1,683,882
	318,277	38,167,778
#*	156,531	12,268,900
*	278,547	29,442,418
*	17,328	2,178,130
*	91,416	21,780,776
*	1,019,030	16,487,905

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* FormFactor, Inc.....	125,085	\$ 5,346,133
* Fortinet, Inc.....	109,230	32,467,525
* Frequency Electronics, Inc.....	11,552	105,008
* Gartner, Inc.....	97,311	28,598,730
* Genasys, Inc.....	28,220	109,211
Genpact Ltd.....	324,927	16,165,118
Global Payments, Inc.....	149,441	22,398,217
* Globant SA.....	46,298	11,814,324
* GoDaddy, Inc., Class A.....	109,951	8,324,390
* GSI Technology, Inc.....	38,386	169,666
#* Guidewire Software, Inc.....	54,204	5,465,931
Hackett Group, Inc.....	55,623	1,064,624
#* Harmonic, Inc.....	189,187	2,035,652
Hewlett Packard Enterprise Co.....	1,228,466	20,060,850
HP, Inc.....	867,899	31,877,930
#* HubSpot, Inc.....	12,544	6,131,507
#* I3 Verticals, Inc., Class A.....	1,200	27,768
* Ichor Holdings Ltd.....	38,178	1,619,511
* Identiv, Inc.....	15,673	302,802
#* II-VI, Inc.....	13,264	840,938
#* Immersion Corp.....	51,298	265,211
#* Infinera Corp.....	274,773	2,313,589
Information Services Group, Inc.....	73,262	473,273
#* Innodata, Inc.....	35,954	203,859
#* Insight Enterprises, Inc.....	75,946	7,150,316
Intel Corp.....	4,067,165	198,558,995
InterDigital, Inc.....	47,938	3,309,160
International Business Machines Corp.....	798,816	106,697,853
* inTEST Corp.....	11,556	123,071
* Intevac, Inc.....	37,250	210,090
Intuit, Inc.....	139,905	77,679,453
* IPG Photonics Corp.....	69,066	10,668,625
* Issuer Direct Corp.....	1,400	43,988
* Iteris, Inc.....	49,178	195,728
* Itron, Inc.....	65,936	4,088,032
Jabil, Inc.....	399,040	24,536,970
Jack Henry & Associates, Inc.....	72,497	12,165,722
Juniper Networks, Inc.....	345,665	12,036,055
* Key Tronic Corp.....	11,279	69,027
* Keysight Technologies, Inc.....	198,454	33,503,004
* Kimball Electronics, Inc.....	24,551	485,864
KLA Corp.....	142,097	55,314,099
* Knowles Corp.....	194,455	4,124,391
Kulicke & Soffa Industries, Inc.....	134,547	7,358,375
* KVH Industries, Inc.....	31,726	285,534
* Kyndryl Holdings, Inc.....	159,763	2,696,799
Lam Research Corp.....	123,729	72,990,212
* Lantronix, Inc.....	13,349	96,513
* Lattice Semiconductor Corp.....	160,251	8,849,060
#* LGL Group, Inc.....	1,687	17,545
#* Limelight Networks, Inc.....	175,677	750,141
Littelfuse, Inc.....	40,097	10,824,987
* LiveRamp Holdings, Inc.....	101,656	4,538,940
#* Lumentum Holdings, Inc.....	83,057	8,428,624
* Luna Innovations, Inc.....	49,988	364,413
* MACOM Technology Solutions Holdings, Inc.....	115,182	7,050,290
* Magnachip Semiconductor Corp.....	35,188	625,995
#* Mandiant, Inc.....	109,475	1,651,978
* Manhattan Associates, Inc.....	70,038	9,375,987

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Marvell Technology, Inc.....	570,775	\$ 40,753,335
Mastercard, Inc., Class A.....	587,619	227,044,229
Maximus, Inc.....	117,123	9,055,950
* MaxLinear, Inc.....	110,742	6,646,735
Methode Electronics, Inc.....	73,464	3,234,620
Microchip Technology, Inc.....	340,407	26,374,734
Micron Technology, Inc.....	884,291	72,750,621
Microsoft Corp.....	4,150,122	1,290,604,940
* Mimecast Ltd.....	43,350	3,455,428
#* Mitek Systems, Inc.....	53,036	868,199
# MKS Instruments, Inc.....	90,339	14,032,357
#* MoneyGram International, Inc.....	161,600	1,417,232
#* MongoDB, Inc.....	19,934	8,075,463
Monolithic Power Systems, Inc.....	27,747	11,180,099
Motorola Solutions, Inc.....	103,220	23,940,847
* N-Able, Inc.....	15,567	173,728
* Napco Security Technologies, Inc.....	56,420	1,172,972
National Instruments Corp.....	168,151	6,931,184
* NCR Corp.....	240,074	9,137,216
* NeoPhotonics Corp.....	96,042	1,475,205
NetApp, Inc.....	197,406	17,077,593
#* NETGEAR, Inc.....	61,594	1,704,306
* NetScout Systems, Inc.....	141,609	4,467,764
* NetSol Technologies, Inc.....	15,653	60,577
Network-1 Technologies, Inc.....	28,392	74,668
* New Relic, Inc.....	37,022	3,892,493
# NortonLifeLock, Inc.....	415,838	10,815,946
* Novanta, Inc.....	45,796	6,324,428
#* Nuance Communications, Inc.....	290,153	16,030,953
# NVE Corp.....	5,648	349,442
NVIDIA Corp.....	1,138,596	278,796,617
NXP Semiconductors NV.....	29,485	6,057,398
* Okta, Inc.....	36,811	7,284,529
* ON Semiconductor Corp.....	448,097	26,437,723
#* One Stop Systems, Inc.....	700	3,101
#* OneSpan, Inc.....	56,751	911,421
* Onto Innovation, Inc.....	87,794	8,036,663
* Optical Cable Corp.....	3,696	17,316
Oracle Corp.....	879,910	71,413,496
* OSI Systems, Inc.....	39,760	3,297,694
* Palantir Technologies, Inc., Class A.....	282,680	3,875,543
#* Palo Alto Networks, Inc.....	23,533	12,175,974
#* PAR Technology Corp.....	16,096	603,600
Paychex, Inc.....	284,346	33,484,585
* Paycom Software, Inc.....	48,320	16,201,696
* Paylocity Holding Corp.....	36,212	7,386,524
* PayPal Holdings, Inc.....	414,542	71,276,351
PC Connection, Inc.....	56,955	2,468,999
PC-Tel, Inc.....	205,594	1,081,424
* PDF Solutions, Inc.....	64,721	1,924,155
# Pegasystems, Inc.....	39,495	3,918,694
#* Perficient, Inc.....	57,321	6,008,387
* PFSweb, Inc.....	35,131	410,681
* Photronics, Inc.....	363,549	6,500,256
#* Pixelworks, Inc.....	42,541	142,512
* Plexus Corp.....	46,821	3,629,564
Power Integrations, Inc.....	91,633	7,395,699
# Progress Software Corp.....	90,120	4,101,361
* PTC, Inc.....	83,656	9,725,847

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Pure Storage, Inc., Class A.....	224,117	\$ 5,936,859
#* Q2 Holdings, Inc.....	8,000	522,000
* Qorvo, Inc.....	110,976	15,234,785
* QUALCOMM, Inc.....	829,776	145,841,430
* Qualys, Inc.....	51,401	6,586,524
#* QuickLogic Corp.....	2,500	11,975
* Rambus, Inc.....	211,363	5,336,916
#* RealNetworks, Inc.....	447,050	372,348
* RF Industries Ltd.....	9,040	65,269
* Ribbon Communications, Inc.....	234,020	1,053,090
* Richardson Electronics Ltd.....	16,123	204,762
* RingCentral, Inc., Class A.....	21,106	3,724,998
* Rogers Corp.....	29,975	8,181,676
#* Sailpoint Technologies Holdings, Inc.....	73,881	2,858,456
* salesforce.com, Inc.....	267,063	62,126,866
* Sanmina Corp.....	143,556	5,429,288
* Sapiens International Corp. NV.....	13,138	418,314
* ScanSource, Inc.....	54,764	1,707,542
* Seagate Technology Holdings PLC.....	213,303	22,855,416
* Semtech Corp.....	69,575	4,946,782
* ServiceNow, Inc.....	38,459	22,528,513
* ServiceSource International, Inc.....	54,518	56,154
#* SigmaTron International, Inc.....	3,900	31,863
#* Silicon Laboratories, Inc.....	48,623	8,032,033
* Skyworks Solutions, Inc.....	179,788	26,342,538
#* SMART Global Holdings, Inc.....	51,113	2,931,842
* Smartsheet, Inc., Class A.....	13,400	833,748
* SolarEdge Technologies, Inc.....	27,040	6,441,469
* SolarWinds Corp.....	15,567	211,711
#* Splunk, Inc.....	50,785	6,293,277
* SPS Commerce, Inc.....	37,852	4,687,970
* SS&C Technologies Holdings, Inc.....	230,527	18,412,191
* StarTek, Inc.....	56,562	287,901
* Stratasys Ltd.....	102,111	2,434,326
* Super Micro Computer, Inc.....	17,992	729,036
* Switch, Inc., Class A.....	50,993	1,306,951
* Synaptics, Inc.....	55,016	11,572,616
#* Synchronoss Technologies, Inc.....	67,228	137,145
* Synopsys, Inc.....	67,051	20,819,335
* TD SYNEX Corp.....	106,389	11,125,098
* TE Connectivity Ltd.....	181,858	26,007,513
* Teledyne Technologies, Inc.....	37,357	15,743,361
* Teradata Corp.....	184,108	7,426,917
* Teradyne, Inc.....	146,614	17,216,882
* TESSCO Technologies, Inc.....	14,267	80,609
* Texas Instruments, Inc.....	750,861	134,772,041
* Trade Desk, Inc., Class A.....	193,380	13,447,645
* TransAct Technologies, Inc.....	8,492	76,343
* Trimble, Inc.....	199,370	14,386,539
* Trio-Tech International.....	1,525	10,645
#* TSR, Inc.....	210	2,999
* TTEC Holdings, Inc.....	96,834	7,755,435
* TTM Technologies, Inc.....	195,450	2,630,757
#* Turtle Beach Corp.....	15,946	324,023
* Twilio, Inc., Class A.....	50,024	10,310,947
* Tyler Technologies, Inc.....	22,321	10,575,690
# Ubiquiti, Inc.....	12,043	3,492,952
* Ultra Clean Holdings, Inc.....	75,131	3,788,105
* Unisys Corp.....	88,886	1,622,170

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
	44,000	\$ 6,754,440
*	16,499	323,380
#*	110,864	3,047,651
*	97,926	5,026,542
*	77,009	16,724,815
#*	18,647	295,368
*	88,635	3,901,713
*	378,130	6,224,020
#	999,910	226,149,645
	247,054	5,116,488
*	25,485	816,285
	76,529	9,832,446
*	338,242	7,048,963
	134,771	3,788,413
	4,700	149,977
*	273,423	14,146,906
	329,202	6,225,210
*	41,975	6,757,135
*	37,817	71,096
#*	131,980	12,437,795
*	35,169	8,898,109
	352,253	7,436,061
	183,453	35,507,328
	214,925	3,625,785
*	48,859	24,875,094
#*	30,944	3,048,293
*	42,034	6,485,006
#*	33,761	8,680,291
TOTAL INFORMATION TECHNOLOGY.....		7,941,529,251
MATERIALS — (4.1%)		
*	5,237	32,679
	53,013	2,231,317
*	5,000	9,900
	122,513	34,563,368
	83,168	18,358,504
	332,293	18,844,336
*	195,478	3,575,293
#	1,139,637	13,687,040
*	17	3,422
	52,596	797,881
#*	199,817	1,140,955
	104,911	12,306,060
*	125,586	3,884,375
	104,374	10,024,079
	98,454	20,224,421
	150,801	7,505,366
*	548,217	16,232,705
	51,796	7,610,904
	286,513	27,820,412
*	303,278	20,447,003
	123,272	6,778,727
	87,213	2,504,757
	119,087	18,543,037
*	171,987	2,638,281
	305,398	21,032,760
	19,162	1,818,091
	298,747	9,772,014
*	266,641	8,431,188

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
#*	Cleveland-Cliffs, Inc.....	580,031 \$ 9,941,731
*	Coeur Mining, Inc.....	372,862 1,748,723
	Commercial Metals Co.....	265,048 8,863,205
	Compass Minerals International, Inc.....	63,025 3,365,535
*	Core Molding Technologies, Inc.....	12,521 100,293
	Corteva, Inc.....	583,755 28,066,940
	Crown Holdings, Inc.....	211,403 24,184,503
	Dow, Inc.....	989,555 59,106,120
	DuPont de Nemours, Inc.....	199,677 15,295,258
	Eagle Materials, Inc.....	68,709 10,021,208
	Eastman Chemical Co.....	128,492 15,281,554
	Ecolab, Inc.....	142,606 27,016,707
	Ecovyst, Inc.....	6,030 61,687
	Element Solutions, Inc.....	473,049 10,615,220
*	Ferro Corp.....	166,450 3,628,610
*	Ferroglobe PLC.....	151,743 770,854
>>	Ferroglobe Representation & Warranty Insurance Trust.....	80,632 0
#*	Flotek Industries, Inc.....	872,814 710,471
	FMC Corp.....	130,597 14,413,991
	Fortitude Gold Corp.....	38,385 245,664
	Freeport-McMoRan, Inc.....	1,066,679 39,701,792
	Friedman Industries, Inc.....	7,421 70,425
	FutureFuel Corp.....	149,608 1,166,942
*	GCP Applied Technologies, Inc.....	140,194 4,472,189
	Glatfelter Corp.....	87,500 1,519,000
#	Gold Resource Corp.....	134,351 220,336
	Graphic Packaging Holding Co.....	694,617 13,135,208
	Greif, Inc., Class A.....	69,652 4,120,612
	Greif, Inc., Class B.....	22,007 1,307,216
	Hawkins, Inc.....	47,316 1,765,833
	Haynes International, Inc.....	27,644 1,039,967
	HB Fuller Co.....	102,295 7,341,712
	Hecla Mining Co.....	1,065,069 5,282,742
	Huntsman Corp.....	449,482 16,104,940
*	Ingevity Corp.....	54,126 3,567,445
	Innospec, Inc.....	44,386 4,126,123
	International Flavors & Fragrances, Inc.....	213,300 28,138,536
	International Paper Co.....	418,307 20,183,313
*	Intrepid Potash, Inc.....	24,670 956,703
	Kaiser Aluminum Corp.....	20,375 1,950,906
*	Koppers Holdings, Inc.....	40,044 1,196,515
*	Kraton Corp.....	66,041 3,062,982
	Kronos Worldwide, Inc.....	145,361 2,085,930
	Linde PLC.....	225,284 71,793,505
#*	Livent Corp.....	248,043 5,707,469
	Louisiana-Pacific Corp.....	181,376 12,050,622
*	LSB Industries, Inc.....	232,203 2,257,013
	LyondellBasell Industries NV, Class A.....	441,431 42,699,621
	Martin Marietta Materials, Inc.....	55,426 21,567,365
	Materion Corp.....	44,374 3,676,386
#*	McEwen Mining, Inc.....	79,245 67,548
	Mercer International, Inc.....	163,115 1,981,847
	Minerals Technologies, Inc.....	71,470 5,000,756
	Mosaic Co.....	385,150 15,386,743
	Myers Industries, Inc.....	79,847 1,442,835
	Neenah, Inc.....	38,086 1,755,765
	NewMarket Corp.....	20,121 6,802,307
	Newmont Corp.....	592,176 36,223,406
#	Nexa Resources SA.....	7,300 60,517

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
Northern Technologies International Corp.....	11,400	\$ 153,900
Nucor Corp.....	386,790	39,220,506
* O-I Glass, Inc.....	349,557	4,652,604
Olin Corp.....	343,766	17,418,623
Olympic Steel, Inc.....	42,024	894,691
Packaging Corp. of America.....	167,162	25,179,612
PPG Industries, Inc.....	234,770	36,671,074
# Quaker Chemical Corp.....	641	134,078
* Ramaco Resources, Inc.....	2,300	27,094
* Rayonier Advanced Materials, Inc.....	117,687	733,190
Reliance Steel & Aluminum Co.....	121,609	18,591,584
Resolute Forest Products, Inc.....	163,412	2,225,671
Royal Gold, Inc.....	91,793	9,321,579
RPM International, Inc.....	154,445	13,685,372
Ryerson Holding Corp.....	91,981	1,885,611
Schnitzer Steel Industries, Inc., Class A.....	57,115	2,235,481
Schweitzer-Mauduit International, Inc.....	68,859	2,084,362
# Scotts Miracle-Gro Co.....	94,284	14,255,741
Sealed Air Corp.....	200,334	13,606,685
Sensient Technologies Corp.....	66,018	5,594,365
Sherwin-Williams Co.....	179,881	51,537,705
Silgan Holdings, Inc.....	283,667	12,702,608
Sonoco Products Co.....	194,662	11,025,656
# Southern Copper Corp.....	86,188	5,506,551
Steel Dynamics, Inc.....	489,571	27,180,982
Stepan Co.....	37,766	4,160,303
* Summit Materials, Inc., Class A.....	236,923	8,424,982
SunCoke Energy, Inc.....	153,758	1,053,242
* Sylvamo Corp.....	38,027	1,132,824
* Synalloy Corp.....	19,475	324,454
* TimkenSteel Corp.....	139,370	1,955,361
* Trecora Resources.....	49,155	411,427
Tredegar Corp.....	100,294	1,178,455
TriMas Corp.....	95,214	3,309,639
Trinseo PLC.....	79,655	4,264,729
Tronox Holdings PLC, Class A.....	332,041	7,537,331
# U.S. Steel Corp.....	348,671	7,224,463
* UFP Technologies, Inc.....	11,541	818,949
United States Lime & Minerals, Inc.....	9,696	1,226,447
* Universal Stainless & Alloy Products, Inc.....	19,376	169,540
Valvoline, Inc.....	252,797	8,327,133
* Venator Materials PLC.....	62,639	151,586
Verso Corp., Class A.....	139,039	3,737,368
Vulcan Materials Co.....	117,856	22,429,175
Warrior Met Coal, Inc.....	117,737	3,084,709
Westlake Chemical Corp.....	139,612	13,772,724
WestRock Co.....	255,189	11,779,524
Worthington Industries, Inc.....	90,166	4,885,194
TOTAL MATERIALS.....		<u>1,343,133,105</u>
REAL ESTATE — (0.3%)		
* AMREP Corp.....	6,773	81,276
* CBRE Group, Inc., Class A.....	302,427	30,647,952
* CKX Lands, Inc.....	743	8,600
# CTO Realty Growth, Inc.....	3,482	204,010
#* Cushman & Wakefield PLC.....	9,080	190,589
Douglas Elliman, Inc.....	112,841	875,646
# eXp World Holdings, Inc.....	26,351	715,166
* Forestar Group, Inc.....	7,963	158,862

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
* FRP Holdings, Inc.....	18,316	\$ 1,034,488
* Howard Hughes Corp.....	66,665	6,420,506
# Indus Realty Trust, Inc.....	5,767	452,998
* InterGroup Corp.....	200	10,800
* Jones Lang LaSalle, Inc.....	78,414	19,665,447
*» JW Mays, Inc.....	900	34,641
Kennedy-Wilson Holdings, Inc.....	246,549	5,537,491
* Marcus & Millichap, Inc.....	65,326	3,057,910
* Maui Land & Pineapple Co., Inc.....	20,394	200,881
Newmark Group, Inc., Class A.....	327,979	5,021,358
#* Rafael Holdings, Inc., Class B.....	23,666	97,977
RE/MAX Holdings, Inc., Class A.....	48,302	1,437,468
* Realogy Holdings Corp.....	214,101	3,532,667
#* Redfin Corp.....	25,339	749,274
RMR Group, Inc., Class A.....	24,138	772,657
St. Joe Co.....	101,317	4,914,888
#* Stratus Properties, Inc.....	14,910	546,302
* Tejon Ranch Co.....	65,816	1,145,857
* Trinity Place Holdings, Inc.....	53,127	95,629
#* Zillow Group, Inc., Class A.....	46,959	2,341,376
#* Zillow Group, Inc., Class C.....	110,115	5,558,605
TOTAL REAL ESTATE.....		<u>95,511,321</u>
UTILITIES — (2.4%)		
AES Corp.....	445,524	9,881,722
ALLETE, Inc.....	67,880	4,332,780
Alliant Energy Corp.....	178,183	10,666,034
Ameren Corp.....	176,424	15,655,866
American Electric Power Co., Inc.....	250,817	22,673,857
# American States Water Co.....	56,525	5,213,301
American Water Works Co., Inc.....	113,895	18,314,316
Artesian Resources Corp., Class A.....	12,735	613,827
# Atlantica Sustainable Infrastructure PLC.....	153,959	5,023,682
Atmos Energy Corp.....	102,918	11,034,868
# Avangrid, Inc.....	64,111	2,995,266
Avista Corp.....	88,378	3,929,286
Black Hills Corp.....	79,892	5,411,884
Brookfield Renewable Corp., Class A.....	38,245	1,308,744
California Water Service Group.....	72,894	4,525,988
CenterPoint Energy, Inc.....	464,681	13,178,353
Chesapeake Utilities Corp.....	25,608	3,488,066
Clearway Energy, Inc., Class A.....	54,538	1,682,497
# Clearway Energy, Inc., Class C.....	120,901	4,071,946
CMS Energy Corp.....	200,108	12,882,953
Consolidated Edison, Inc.....	200,215	17,308,587
Consolidated Water Co. Ltd.....	26,390	268,122
Dominion Energy, Inc.....	426,520	34,403,103
DTE Energy Co.....	122,301	14,728,709
Duke Energy Corp.....	383,805	40,322,553
Edison International.....	235,986	14,817,561
Entergy Corp.....	137,734	15,394,529
Essential Utilities, Inc.....	227,520	11,089,325
Evergy, Inc.....	160,004	10,393,860
Eversource Energy.....	198,030	17,721,705
Exelon Corp.....	517,662	29,998,513
FirstEnergy Corp.....	327,337	13,735,061
Genie Energy Ltd., Class B.....	42,689	214,726
Hawaiian Electric Industries, Inc.....	158,012	6,715,510
IDACORP, Inc.....	72,282	7,966,922

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
Macquarie Infrastructure Holdings LLC.....	117,892	\$ 425,590
MDU Resources Group, Inc.....	343,412	10,086,010
MGE Energy, Inc.....	53,745	4,161,475
# Middlesex Water Co.....	29,937	3,030,822
National Fuel Gas Co.....	127,617	7,750,180
New Jersey Resources Corp.....	158,829	6,386,514
NextEra Energy, Inc.....	957,284	74,783,026
NiSource, Inc.....	304,888	8,896,632
Northwest Natural Holding Co.....	46,612	2,206,612
# NorthWestern Corp.....	68,394	3,975,059
NRG Energy, Inc.....	447,369	17,863,444
OGE Energy Corp.....	276,540	10,486,397
ONE Gas, Inc.....	75,164	5,854,524
# Ormat Technologies, Inc.....	94,696	6,454,479
Otter Tail Corp.....	63,286	4,012,332
* PG&E Corp.....	530,888	6,790,058
Pinnacle West Capital Corp.....	101,793	7,085,811
PNM Resources, Inc.....	122,521	5,490,166
Portland General Electric Co.....	125,713	6,604,961
PPL Corp.....	527,612	15,659,524
Public Service Enterprise Group, Inc.....	300,038	19,961,528
* Pure Cycle Corp.....	35,231	451,661
RGC Resources, Inc.....	10,999	248,357
Sempra Energy.....	153,873	21,259,094
SJW Group.....	41,008	2,823,811
# South Jersey Industries, Inc.....	143,684	3,594,974
Southern Co.....	540,332	37,547,671
Southwest Gas Holdings, Inc.....	82,487	5,623,964
# Spire, Inc.....	74,843	4,933,651
* Sunnova Energy International, Inc.....	99,339	1,953,005
UGI Corp.....	236,810	10,739,333
Unitil Corp.....	29,333	1,376,891
# Via Renewables, Inc.....	18,700	213,928
Vistra Corp.....	726,486	15,844,660
WEC Energy Group, Inc.....	187,363	18,181,706
Xcel Energy, Inc.....	308,463	21,487,533
York Water Co.....	20,352	924,388
TOTAL UTILITIES.....		<u>767,133,793</u>
TOTAL COMMON STOCKS.....		<u>31,796,812,997</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	15,532	<u>449,651</u>
CONSUMER DISCRETIONARY — (0.0%)		
Qurate Retail, Inc., 8.000%.....	17,457	<u>1,678,316</u>
INDUSTRIALS — (0.0%)		
(r) WESCO International, Inc., Floating Rate Note, 5-Yr. CMT + 10.325%, FRN, 10.625%.....	54,095	<u>1,648,816</u>
TOTAL PREFERRED STOCKS.....		<u>3,776,783</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$13,233,038,225).....		<u>31,800,589,780</u>
TEMPORARY CASH INVESTMENTS — (1.0%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	321,618,995	<u>321,618,995</u>

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (1.7%)		
@§ The DFA Short Term Investment Fund	48,607,240	\$ 562,337,158
TOTAL INVESTMENTS — (100.0%)		
(Cost \$14,116,971,742)^.....		<u>\$32,684,545,933</u>

As of January 31, 2022, U.S. Core Equity 1 Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	1,222	03/18/22	\$285,853,650	\$275,209,675	\$(10,643,975)
Total Futures Contracts.....			<u>\$285,853,650</u>	<u>\$275,209,675</u>	<u>\$(10,643,975)</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 2,564,074,252	\$ 6,573	—	\$ 2,564,080,825
Consumer Discretionary.....	3,849,750,043	—	\$ 9,472	3,849,759,515
Consumer Staples.....	1,966,646,969	70,014	—	1,966,716,983
Energy.....	1,237,517,116	—	—	1,237,517,116
Financials.....	4,519,666,625	6,000	—	4,519,672,625
Health Care.....	3,726,203,855	—	1,514,134	3,727,717,989
Industrials.....	3,783,407,022	633,452	—	3,784,040,474
Information Technology.....	7,941,529,251	—	—	7,941,529,251
Materials.....	1,343,133,105	—	—	1,343,133,105
Real Estate.....	95,476,680	34,641	—	95,511,321
Utilities.....	767,133,793	—	—	767,133,793
Preferred Stocks				
Communication Services.....	449,651	—	—	449,651
Consumer Discretionary.....	1,678,316	—	—	1,678,316
Industrials.....	1,648,816	—	—	1,648,816
Temporary Cash Investments.....	321,618,995	—	—	321,618,995
Securities Lending Collateral.....	—	562,337,158	—	562,337,158
Futures Contracts**.....	(10,643,975)	—	—	(10,643,975)
TOTAL.....	<u>\$32,109,290,514</u>	<u>\$563,087,838</u>	<u>\$1,523,606[^]</u>	<u>\$32,673,901,958</u>

** Valued at the unrealized appreciation/(depreciation) on the investment.

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

U.S. CORE EQUITY 2 PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (97.6%)		
COMMUNICATION SERVICES — (6.7%)		
Activision Blizzard, Inc.....	310,270	\$ 24,514,433
* Alphabet, Inc., Class A.....	120,299	325,537,515
* Alphabet, Inc., Class C.....	118,065	320,424,868
* Altice USA, Inc., Class A.....	298,013	4,297,347
#* AMC Networks, Inc., Class A.....	77,092	3,286,432
* Angi, Inc.....	48,151	413,136
#* Anterix, Inc.....	35,176	1,803,122
AT&T, Inc.....	4,477,834	114,184,767
ATN International, Inc.....	51,772	2,054,313
* Audacy, Inc.....	250,975	607,360
* Ballantyne Strong, Inc.....	5,733	17,199
#* Bandwidth, Inc., Class A.....	11,588	725,525
* Boston Omaha Corp., Class A.....	923	24,358
# Cable One, Inc.....	12,624	19,500,672
* Cargurus, Inc.....	61,719	1,968,836
* Cars.com, Inc.....	161,509	2,516,310
#* Charter Communications, Inc., Class A.....	120,783	71,665,385
* Chicken Soup For The Soul Entertainment, Inc.....	3,771	38,351
#* Cinemark Holdings, Inc.....	153,849	2,323,120
# Cogent Communications Holdings, Inc.....	89,199	5,673,948
Comcast Corp., Class A.....	3,103,081	155,123,019
#* comScore, Inc.....	180,641	547,342
* Consolidated Communications Holdings, Inc.....	190,075	1,366,639
* Cumulus Media, Inc., Class A.....	27,317	279,999
* Daily Journal Corp.....	426	138,020
* DallasNews Corp.....	6,262	44,084
* DHI Group, Inc.....	750,413	4,037,222
#* Discovery, Inc., Class A.....	150,037	4,187,533
* Discovery, Inc., Class C.....	455,276	12,451,799
* DISH Network Corp., Class A.....	336,650	10,570,810
* EchoStar Corp., Class A.....	103,450	2,450,730
* Electronic Arts, Inc.....	128,832	17,090,853
#* Emerald Holding, Inc.....	72,486	236,304
Entravision Communications Corp., Class A.....	179,258	1,086,303
* EW Scripps Co., Class A.....	197,172	4,042,026
* Facebook, Inc., Class A.....	1,083,119	339,297,858
#* Fluent, Inc.....	11,731	18,770
Fox Corp., Class A.....	426,052	17,301,972
Fox Corp., Class B.....	309,023	11,489,475
* Gaia, Inc.....	23,801	174,699
* Gannett Co., Inc.....	258,245	1,255,071
Gray Television, Inc.....	211,353	4,406,710
Gray Television, Inc., Class A.....	3,160	62,726
* Hemisphere Media Group, Inc.....	50,118	325,266
#* IDT Corp., Class B.....	253,897	9,528,754
* iHeartMedia, Inc., Class A.....	9,585	193,138
* IMAX Corp.....	124,166	2,141,864
Interpublic Group of Cos., Inc.....	754,483	26,814,326
* Iridium Communications, Inc.....	309,905	11,119,391
John Wiley & Sons, Inc., Class A.....	93,469	4,743,552
John Wiley & Sons, Inc., Class B.....	7,502	372,849
* Liberty Broadband Corp., Class A.....	24,602	3,600,503
*» Liberty Broadband Corp., Class B.....	1,306	186,268

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Liberty Broadband Corp., Class C.....	149,382	\$ 22,169,783
* Liberty Latin America Ltd., Class A.....	7,360	80,518
* Liberty Latin America Ltd., Class C.....	271,869	2,938,904
#* Liberty Media Corp.-Liberty Braves, Class A.....	24,483	686,748
*» Liberty Media Corp.-Liberty Braves, Class B.....	522	14,355
* Liberty Media Corp.-Liberty Braves, Class C.....	73,292	1,978,884
#* Liberty Media Corp.-Liberty Formula One, Class A.....	46,668	2,557,406
#* Liberty Media Corp.-Liberty Formula One, Class C.....	323,601	19,490,488
* Liberty Media Corp.-Liberty SiriusXM, Class A.....	95,225	4,404,156
* Liberty Media Corp.-Liberty SiriusXM, Class B.....	4,292	202,239
* Liberty Media Corp.-Liberty SiriusXM, Class C.....	240,787	11,203,819
* Lions Gate Entertainment Corp., Class A.....	199,290	3,124,867
* Lions Gate Entertainment Corp., Class B.....	279,643	4,077,195
#* Live Nation Entertainment, Inc.....	149,029	16,320,166
* Loyalty Ventures, Inc.....	36,789	1,078,286
# Lumen Technologies, Inc.....	1,649,416	20,386,782
#* Madison Square Garden Entertainment Corp.....	59,085	4,184,991
* Marchex, Inc., Class B.....	7,366	17,163
#* Marcus Corp.....	58,680	988,758
* Match Group, Inc.....	174,316	19,645,413
* Mediaco Holding, Inc., Class A.....	2,910	15,219
# National CineMedia, Inc.....	104,188	275,056
* Netflix, Inc.....	160,842	68,702,052
* New York Times Co., Class A.....	249,625	9,992,489
* News Corp., Class A.....	427,879	9,516,029
* News Corp., Class B.....	280,427	6,236,696
* Nexstar Media Group, Inc., Class A.....	114,781	18,982,482
* Omnicom Group, Inc.....	358,574	27,022,137
* Pinterest, Inc., Class A.....	68,016	2,010,553
* QuinStreet, Inc.....	113,207	1,821,501
#* Reading International, Inc., Class A.....	50,900	226,505
*» Reading International, Inc., Class B.....	300	6,108
#* Roku, Inc.....	9,859	1,617,369
* Saga Communications, Inc., Class A.....	5,094	112,985
* Scholastic Corp.....	83,005	3,404,865
* Shenandoah Telecommunications Co.....	186,559	4,247,948
# Sirius XM Holdings, Inc.....	1,147,825	7,300,167
#* Snap, Inc., Class A.....	77,553	2,523,575
* Spok Holdings, Inc.....	72,102	712,368
* Spotify Technology SA.....	7,850	1,540,641
† SRAX, Inc.....	3,513	597
* Take-Two Interactive Software, Inc.....	104,960	17,144,166
#* TechTarget, Inc.....	61,558	5,105,621
* TEGNA, Inc.....	555,794	10,760,172
* Telephone & Data Systems, Inc.....	255,994	5,068,681
#* Telesat Corp.....	26,642	603,441
* T-Mobile U.S., Inc.....	420,494	45,484,836
* Townsquare Media, Inc., Class A.....	44,674	588,803
#* Travelzoo.....	64,626	605,546
#* TripAdvisor, Inc.....	143,268	3,889,726
* TrueCar, Inc.....	240,109	825,975
* Twitter, Inc.....	155,648	5,838,356
* U.S. Cellular Corp.....	61,066	1,869,841
* Urban One, Inc.....	139,944	629,048
* Verizon Communications, Inc.....	3,894,696	207,314,668
# ViacomCBS, Inc., Class A.....	19,160	700,873
* ViacomCBS, Inc., Class B.....	560,715	18,755,917
* Walt Disney Co.....	494,040	70,632,899
# Warner Music Group Corp., Class A.....	18,220	774,350

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
# World Wrestling Entertainment, Inc., Class A.....	79,408	\$ 3,965,636
* Yelp, Inc.....	109,147	3,769,937
* Zedge, Inc., Class B.....	5,460	41,278
#* Ziff Davis, Inc.....	135,280	14,212,517
* Zynga, Inc., Class A.....	1,698,577	15,406,093
TOTAL COMMUNICATION SERVICES.....		<u>2,284,069,515</u>
CONSUMER DISCRETIONARY — (12.0%)		
#* 1-800-Flowers.com, Inc., Class A.....	98,553	1,678,358
#* 2U, Inc.....	77,678	1,253,723
Aaron's Co., Inc.....	90,572	1,917,409
* Abercrombie & Fitch Co., Class A.....	173,759	6,776,601
* Acushnet Holdings Corp.....	167,733	7,833,131
* Adient PLC.....	150,277	6,307,126
* Adtalem Global Education, Inc.....	130,670	3,844,311
* Advance Auto Parts, Inc.....	84,420	19,544,074
* Amazon.com, Inc.....	284,829	852,057,409
AMCON Distributing Co.....	1,168	182,850
* American Axle & Manufacturing Holdings, Inc.....	290,600	2,365,484
# American Eagle Outfitters, Inc.....	470,294	10,736,812
* American Outdoor Brands, Inc.....	51,143	847,951
* American Public Education, Inc.....	40,872	874,252
* America's Car-Mart, Inc.....	20,880	1,981,930
* Aptiv PLC.....	178,266	24,347,570
Aramark.....	369,099	12,656,405
* Ark Restaurants Corp.....	7,366	118,151
* Asbury Automotive Group, Inc.....	67,885	10,927,448
#* Aspen Group, Inc.....	28,483	63,802
Autoliv, Inc.....	200,725	19,879,804
* AutoNation, Inc.....	257,829	28,103,361
* AutoZone, Inc.....	14,016	27,840,682
* Barnes & Noble Education, Inc.....	127,814	769,440
Bassett Furniture Industries, Inc.....	18,048	334,971
Bath & Body Works, Inc.....	125,058	7,012,002
#* BBQ Holdings, Inc.....	12,707	184,887
* Beazer Homes USA, Inc.....	75,578	1,378,543
#* Bed Bath & Beyond, Inc.....	253,518	4,117,132
Best Buy Co., Inc.....	589,142	58,490,018
# Big 5 Sporting Goods Corp.....	320,032	6,301,430
# Big Lots, Inc.....	84,094	3,524,380
* Biglari Holdings, Inc., Class A.....	475	296,866
* Biglari Holdings, Inc., Class B.....	5,247	621,770
#* BJ's Restaurants, Inc.....	50,941	1,532,815
#* Bloomin' Brands, Inc.....	197,620	4,017,615
* Bluegreen Vacations Holding Corp.....	20,047	600,809
* Booking Holdings, Inc.....	3,740	9,185,926
* Boot Barn Holdings, Inc.....	94,067	8,651,342
BorgWarner, Inc.....	444,198	19,478,082
* Boyd Gaming Corp.....	77,977	4,636,512
* Bright Horizons Family Solutions, Inc.....	68,676	8,818,685
#* Brinker International, Inc.....	67,537	2,242,904
Brunswick Corp.....	244,212	22,172,007
# Buckle, Inc.....	89,767	3,378,830
Build-A-Bear Workshop, Inc.....	39,547	705,518
#* Burlington Stores, Inc.....	35,421	8,392,298
* Caesars Entertainment, Inc.....	45,189	3,440,690
Caleres, Inc.....	79,999	1,918,376
# Camping World Holdings, Inc., Class A.....	41,769	1,386,731
* Capri Holdings Ltd.....	336,852	20,234,700

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* CarMax, Inc.....	269,258	\$29,933,412
#* Carnival Corp.....	471,076	9,332,016
#* CarParts.com, Inc.....	19,745	181,654
Carriage Services, Inc.....	55,751	2,805,390
Carrols Restaurant Group, Inc.....	129,579	320,060
Carter's, Inc.....	118,012	10,989,277
#* Carvana Co.....	6,616	1,072,189
Cato Corp., Class A.....	51,677	853,704
* Cavco Industries, Inc.....	18,713	5,042,031
Century Communities, Inc.....	84,771	5,582,170
Cheesecake Factory, Inc.....	77,533	2,766,377
#* Chegg, Inc.....	39,654	1,049,641
#* Chewy, Inc., Class A.....	30,675	1,460,437
* Chico's FAS, Inc.....	256,014	1,205,826
* Children's Place, Inc.....	25,940	1,835,255
* Chipotle Mexican Grill, Inc.....	9,636	14,315,049
Choice Hotels International, Inc.....	71,757	10,289,954
Churchill Downs, Inc.....	41,421	8,710,836
* Chuy's Holdings, Inc.....	47,295	1,192,307
#* Citi Trends, Inc.....	41,220	2,008,238
# Clarus Corp.....	74,545	1,679,499
Columbia Sportswear Co.....	148,332	13,775,593
#* Conn's, Inc.....	73,082	1,773,700
* Container Store Group, Inc.....	99,925	1,019,235
† Contra Zagg, Inc.....	75,640	6,808
* Cooper-Standard Holdings, Inc.....	49,035	1,009,631
# Cracker Barrel Old Country Store, Inc.....	60,179	7,169,726
* Crocs, Inc.....	199,042	20,425,690
# Crown Crafts, Inc.....	22,116	152,158
Culp, Inc.....	32,546	294,541
Dana, Inc.....	387,502	8,393,293
Darden Restaurants, Inc.....	152,658	21,352,274
* Dave & Buster's Entertainment, Inc.....	73,720	2,638,439
* Deckers Outdoor Corp.....	83,980	26,892,915
Del Taco Restaurants, Inc.....	91,293	1,138,424
* Delta Apparel, Inc.....	15,491	467,828
#* Denny's Corp.....	91,530	1,418,715
* Designer Brands, Inc., Class A.....	137,389	1,809,413
# Dick's Sporting Goods, Inc.....	205,560	23,721,624
Dillard's, Inc., Class A.....	58,162	14,756,863
Dollar General Corp.....	206,922	43,139,099
* Dollar Tree, Inc.....	305,601	40,100,963
Domino's Pizza, Inc.....	31,727	14,424,681
* Dorman Products, Inc.....	84,113	7,875,500
DR Horton, Inc.....	472,989	42,200,079
* Duluth Holdings, Inc., Class B.....	3,601	54,303
eBay, Inc.....	747,182	44,883,223
Educational Development Corp.....	13,726	99,651
* El Pollo Loco Holdings, Inc.....	106,505	1,420,777
Escalade, Inc.....	37,461	535,692
# Ethan Allen Interiors, Inc.....	63,310	1,596,045
#* Etsy, Inc.....	102,813	16,149,866
* Everi Holdings, Inc.....	13,173	260,430
* Expedia Group, Inc.....	23,139	4,241,147
* Fiesta Restaurant Group, Inc.....	80,799	765,167
* Five Below, Inc.....	89,778	14,723,592
* Flanigan's Enterprises, Inc.....	2,891	82,220
Flexsteel Industries, Inc.....	20,065	499,819
* Floor & Decor Holdings, Inc., Class A.....	152,299	16,557,947

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	281,727	\$ 12,587,562
	2,081,479	42,254,024
*	130,115	1,442,975
*	98,149	13,060,687
#	2,300	115,161
*	133,045	4,829,533
#*	23,954	211,514
#*	62,496	1,079,931
	536,785	9,699,705
	161,695	20,118,092
	1,050,213	55,377,731
*	49,175	3,163,428
	597,830	18,771,862
*	104,316	9,116,175
	171,216	22,811,108
*	124,762	3,389,784
*	434,994	9,017,426
#*	106,952	947,595
	10,480	6,236,858
*	101,162	8,465,236
*	15,871	375,825
	47,152	8,006,881
#	162,949	3,751,086
	272,291	6,224,572
#	31,592	437,865
	587,770	9,463,097
	335,871	11,611,060
	137,392	12,706,012
#	59,491	1,756,174
	2,523	66,960
#*	61,809	12,938,478
	58,833	3,627,054
*	143,710	7,021,671
#*	170,393	24,725,728
	482,263	176,980,876
	28,522	628,625
#*	46,138	352,494
*	269,859	4,860,161
*	76,915	7,046,183
	85,113	9,429,669
#	98,836	2,645,840
#*	57,564	3,771,593
#	34,385	3,130,754
	5,937	36,809
	26,407	2,382,440
	157,600	6,658,600
	346,159	20,669,154
#	48,616	2,396,283
*	18,417	387,125
*	78,612	1,440,958
*	39,122	1,713,544
	47,057	595,271
*††	3,667	516
	110,915	4,071,690
#*	11,759	190,966
#	77,616	9,559,963
	133,921	22,407,662
#	310,557	12,375,696
	341,640	32,835,020

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Lennar Corp., Class B.....	39,269	\$ 3,170,186
Levi Strauss & Co., Class A.....	22,772	499,390
* LGI Homes, Inc.....	69,991	8,714,579
Lifetime Brands, Inc.....	55,205	855,678
* Lincoln Educational Services Corp.....	56,293	385,607
#* Liquidity Services, Inc.....	113,568	2,161,199
Lithia Motors, Inc.....	75,478	22,049,388
LKQ Corp.....	404,335	22,193,948
* LL Flooring Holdings, Inc.....	72,700	1,049,788
#* Lovesac Co.....	11,792	634,999
Lowe's Cos., Inc.....	265,133	62,929,318
* Lululemon Athletica, Inc.....	75,152	25,082,732
* M/I Homes, Inc.....	73,907	3,916,332
Macy's, Inc.....	774,979	19,839,462
#* Malibu Boats, Inc., Class A.....	65,250	4,284,315
# Marine Products Corp.....	27,683	339,394
* MarineMax, Inc.....	61,282	2,883,931
* Marriott International, Inc., Class A.....	223,050	35,937,816
Marriott Vacations Worldwide Corp.....	98,481	15,991,345
#* MasterCraft Boat Holdings, Inc.....	42,254	1,074,519
* Mattel, Inc.....	488,577	10,221,031
McDonald's Corp.....	168,336	43,674,775
MDC Holdings, Inc.....	218,161	11,058,581
†† Media General, Inc.....	96,518	11,939
* Meritage Homes Corp.....	110,232	11,246,971
MGM Resorts International.....	467,004	19,950,411
* Modine Manufacturing Co.....	129,827	1,187,917
* Mohawk Industries, Inc.....	119,467	18,860,255
* Monarch Casino & Resort, Inc.....	6,743	417,392
Monro, Inc.....	67,924	3,377,861
* Motorcar Parts of America, Inc.....	53,386	882,471
Movado Group, Inc.....	41,980	1,556,199
Murphy USA, Inc.....	109,241	21,483,335
# Nathan's Famous, Inc.....	8,885	478,724
#* National Vision Holdings, Inc.....	172,545	7,053,640
* Nautilus, Inc.....	75,979	387,493
Newell Brands, Inc.....	710,735	16,496,159
NIKE, Inc., Class B.....	783,135	115,958,799
Nobility Homes, Inc.....	2,557	81,824
#* Nordstrom, Inc.....	71,884	1,617,390
* Norwegian Cruise Line Holdings Ltd.....	353,541	7,364,259
* NVR, Inc.....	5,545	29,539,435
* ODP Corp.....	128,231	5,671,657
#* Ollie's Bargain Outlet Holdings, Inc.....	118,573	5,684,390
* O'Reilly Automotive, Inc.....	45,240	29,485,170
Oxford Industries, Inc.....	49,171	4,051,199
Papa John's International, Inc.....	49,539	6,115,590
# Patrick Industries, Inc.....	70,798	4,559,391
#* Peloton Interactive, Inc., Class A.....	69,775	1,906,951
#* Penn National Gaming, Inc.....	146,037	6,660,748
Penske Automotive Group, Inc.....	241,111	24,504,111
* Perdoceo Education Corp.....	168,167	1,853,200
# PetMed Express, Inc.....	39,873	1,029,920
* Planet Fitness, Inc., Class A.....	113,210	10,034,934
* Playa Hotels & Resorts NV.....	77,700	592,851
# Polaris, Inc.....	127,470	14,351,847
Pool Corp.....	62,833	29,924,216
* Potbelly Corp.....	63,716	350,438
PulteGroup, Inc.....	452,420	23,838,010

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	129,967	\$ 12,348,165
#*	4,328	72,234
*	213,866	1,520,587
	689,320	4,845,920
	80,996	8,977,597
	15,909	1,111,562
#*	29,845	440,214
	153,369	6,827,988
#	160,780	6,776,877
*	9,896	488,071
#*	53,640	21,607,265
	11,845	506,729
	244,735	23,922,846
#*	190,799	14,846,070
#*	93,539	1,873,586
#*	202,961	3,484,840
*	120,879	6,974,718
*	155,945	9,291,203
	493,717	30,472,213
#*	44,856	2,963,636
	72,122	2,463,688
	77,574	7,522,351
	152,601	13,143,524
*	282,853	11,879,826
*	149,453	10,064,165
#*	62,361	4,458,811
#	127,572	2,178,930
	84,938	4,332,687
#*	119,025	3,001,811
*	131,729	1,443,750
	68,016	3,255,926
	261,927	25,752,663
	203,023	8,352,366
#*	14,052	230,874
*	95,048	1,793,556
	64,691	3,859,465
*	8,355	316,571
*	101,879	3,572,897
	41,255	842,840
*	142,929	633,175
*	26,478	132,390
	405,302	15,381,211
	489,359	107,869,404
*	329,873	10,123,802
	509,963	20,301,627
*	92,762	974,001
*	266,091	11,479,166
*	80,200	75,124,944
	125,353	10,703,893
#	90,094	8,521,991
	59,084	778,727
	447,165	32,182,465
	283,295	16,705,906
*	118,884	27,658,363
	200,653	43,804,556
	144,276	8,194,877
*	20,953	955,038
*	343,264	8,173,116
*	17,349	267,522

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Ulta Beauty, Inc.....	80,995	\$ 29,461,121
* Under Armour, Inc., Class A.....	239,786	4,515,170
* Under Armour, Inc., Class C.....	273,802	4,378,094
* Unifi, Inc.....	60,733	1,154,534
#* Unique Fabricating, Inc.....	17,320	35,489
* Universal Electronics, Inc.....	35,567	1,262,273
* Universal Technical Institute, Inc.....	67,732	491,734
* Urban Outfitters, Inc.....	240,516	6,907,620
Vail Resorts, Inc.....	48,344	13,396,122
* Veoneer, Inc.....	101,973	3,590,469
* Vera Bradley, Inc.....	114,970	941,604
VF Corp.....	347,732	22,675,604
#* Victoria's Secret & Co.....	41,686	2,327,329
#* Vince Holding Corp.....	3,562	32,058
* Vista Outdoor, Inc.....	153,804	5,933,758
* Visteon Corp.....	64,748	6,572,569
* VOXX International Corp.....	82,262	908,995
#* Wayfair, Inc., Class A.....	42,533	6,631,745
Wendy's Co.....	622,228	14,329,911
Weyco Group, Inc.....	26,365	616,941
# Whirlpool Corp.....	138,144	29,036,487
# Williams-Sonoma, Inc.....	224,034	35,966,418
Wingstop, Inc.....	59,480	9,115,310
Winmark Corp.....	7,748	1,669,074
Winnebago Industries, Inc.....	85,156	5,494,265
Wolverine World Wide, Inc.....	194,591	5,154,716
#* WW International, Inc.....	98,895	1,246,077
Wyndham Hotels & Resorts, Inc.....	105,274	8,837,752
#* Wynn Resorts Ltd.....	73,771	6,303,732
#* YETI Holdings, Inc.....	111,288	7,298,267
Yum! Brands, Inc.....	109,405	13,694,224
* Zovio, Inc.....	111,556	138,329
* Zumiez, Inc.....	62,630	2,815,219
TOTAL CONSUMER DISCRETIONARY.....		4,076,626,674
CONSUMER STAPLES — (5.9%)		
Alico, Inc.....	18,879	679,078
Altria Group, Inc.....	539,937	27,471,995
Andersons, Inc.....	70,614	2,690,393
Archer-Daniels-Midland Co.....	529,075	39,680,625
B&G Foods, Inc.....	155,718	4,842,830
* BJ's Wholesale Club Holdings, Inc.....	194,754	11,971,528
#* Blue Apron Holdings, Inc., Class A.....	3,626	28,029
* Boston Beer Co., Inc., Class A.....	19,989	8,411,971
* Bridgford Foods Corp.....	11,491	140,075
Brown-Forman Corp., Class A.....	59,147	3,704,968
Brown-Forman Corp., Class B.....	310,975	20,969,044
Bunge Ltd.....	265,643	26,261,467
Calavo Growers, Inc.....	44,360	1,836,948
Cal-Maine Foods, Inc.....	110,521	4,310,319
Campbell Soup Co.....	496,520	21,906,462
Casey's General Stores, Inc.....	110,874	20,823,246
#* Central Garden & Pet Co.....	40,949	1,899,624
* Central Garden & Pet Co., Class A.....	134,388	5,823,032
#* Chefs' Warehouse, Inc.....	86,602	2,584,204
Church & Dwight Co., Inc.....	236,607	24,287,709
Clorox Co.....	132,095	22,173,467
Coca-Cola Co.....	2,377,278	145,037,731
Coca-Cola Consolidated, Inc.....	26,301	15,070,473

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
* Coffee Holding Co., Inc.....	5,400	\$ 23,760
Colgate-Palmolive Co.....	256,442	21,143,643
Conagra Brands, Inc.....	476,275	16,555,319
Constellation Brands, Inc., Class A.....	68,555	16,298,951
Costco Wholesale Corp.....	257,234	129,936,610
* Coty, Inc., Class A.....	1,143,253	9,694,785
* Cyanotech Corp.....	2,301	6,489
* Darling Ingredients, Inc.....	422,245	26,926,564
Edgewell Personal Care Co.....	129,184	5,916,627
#* elf Beauty, Inc.....	100,557	2,972,465
# Energizer Holdings, Inc.....	114,948	4,323,194
Estee Lauder Cos., Inc., Class A.....	116,511	36,326,965
* Farmer Bros Co.....	45,135	288,413
Flowers Foods, Inc.....	629,426	17,705,753
Fresh Del Monte Produce, Inc.....	120,866	3,363,701
#* Freshpet, Inc.....	23,335	2,170,855
General Mills, Inc.....	588,402	40,411,449
#* Grocery Outlet Holding Corp.....	12,666	321,463
#* Hain Celestial Group, Inc.....	201,957	7,377,489
* Herbalife Nutrition Ltd.....	217,988	9,266,670
Hershey Co.....	161,039	31,735,956
# Hormel Foods Corp.....	474,828	22,540,085
* Hostess Brands, Inc.....	313,386	6,430,681
Ingles Markets, Inc., Class A.....	34,084	2,622,082
Ingredion, Inc.....	167,740	15,884,978
Inter Parfums, Inc.....	72,071	7,132,867
J M Smucker Co.....	123,946	17,424,329
J&J Snack Foods Corp.....	41,145	6,241,285
John B. Sanfilippo & Son, Inc.....	34,146	2,700,949
# Kellogg Co.....	444,347	27,993,861
Keurig Dr Pepper, Inc.....	203,351	7,717,170
Kimberly-Clark Corp.....	118,509	16,312,764
Kraft Heinz Co.....	292,880	10,485,104
Kroger Co.....	1,328,188	57,895,715
Lamb Weston Holdings, Inc.....	183,430	11,778,040
Lancaster Colony Corp.....	61,956	9,836,754
* Landec Corp.....	84,530	908,697
* Lifevantage Corp.....	21,105	135,705
#* Lifeway Foods, Inc.....	20,990	106,629
# Limoneira Co.....	41,918	622,901
# McCormick & Co., Inc.....	253,668	25,445,437
# McCormick & Co., Inc.....	6,660	664,535
Medifast, Inc.....	40,157	7,979,597
# MGP Ingredients, Inc.....	67,874	5,135,347
Molson Coors Beverage Co., Class A.....	1,020	60,364
Molson Coors Beverage Co., Class B.....	236,351	11,264,489
Mondelez International, Inc., Class A.....	545,190	36,544,086
* Monster Beverage Corp.....	158,262	13,724,481
# National Beverage Corp.....	156,420	6,987,281
* Natural Alternatives International, Inc.....	16,951	221,973
Natural Grocers by Vitamin Cottage, Inc.....	59,159	863,721
Natural Health Trends Corp.....	16,960	124,317
Nature's Sunshine Products, Inc.....	48,329	852,524
Nu Skin Enterprises, Inc., Class A.....	127,464	6,142,490
Ocean Bio-Chem, Inc.....	12,000	107,040
Oil-Dri Corp. of America.....	13,370	454,847
PepsiCo, Inc.....	1,083,200	187,956,864
* Performance Food Group Co.....	140,615	5,932,547
Philip Morris International, Inc.....	329,158	33,853,900

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
* Pilgrim's Pride Corp.....	308,227	\$ 8,621,109
* Post Holdings, Inc.....	224,452	23,751,511
PriceSmart, Inc.....	68,603	4,898,940
Procter & Gamble Co.....	1,572,189	252,257,725
#* Rite Aid Corp.....	62,051	658,361
Rocky Mountain Chocolate Factory, Inc.....	12,203	95,672
#* S&W Seed Co.....	68,983	160,041
Sanderson Farms, Inc.....	53,583	9,859,272
Seaboard Corp.....	1,240	4,736,788
* Seneca Foods Corp., Class A.....	23,166	1,083,010
*» Seneca Foods Corp., Class B.....	1,999	93,743
* Simply Good Foods Co.....	215,676	7,598,265
SpartanNash Co.....	86,901	2,135,158
Spectrum Brands Holdings, Inc.....	102,961	9,202,654
* Sprouts Farmers Market, Inc.....	287,252	7,796,019
Sysco Corp.....	441,566	34,508,383
# Tootsie Roll Industries, Inc.....	85,215	2,893,049
* TreeHouse Foods, Inc.....	134,179	5,196,753
# Turning Point Brands, Inc.....	30,879	1,087,867
Tyson Foods, Inc., Class A.....	343,534	31,223,805
* U.S. Foods Holding Corp.....	450,353	15,879,447
* United Natural Foods, Inc.....	135,125	5,240,147
United-Guardian, Inc.....	4,655	87,980
Universal Corp.....	61,655	3,355,882
* USANA Health Sciences, Inc.....	79,031	7,553,783
Vector Group Ltd.....	248,808	2,764,257
# Village Super Market, Inc., Class A.....	29,418	672,201
Walgreens Boots Alliance, Inc.....	536,001	26,671,410
Walmart, Inc.....	1,082,813	151,388,086
# WD-40 Co.....	31,901	7,090,316
# Weis Markets, Inc.....	64,746	3,900,299
* Willamette Valley Vineyards, Inc.....	6,260	54,838
TOTAL CONSUMER STAPLES.....		1,996,975,546
ENERGY — (3.7%)		
Adams Resources & Energy, Inc.....	7,057	211,639
Antero Midstream Corp.....	287,601	2,861,630
* Antero Resources Corp.....	525,341	10,259,910
APA Corp.....	137,496	4,566,242
# Arch Resources, Inc.....	36,473	3,451,805
Archrock, Inc.....	526,128	4,440,520
* Ardmore Shipping Corp.....	125,062	427,712
* Aspen Aerogels, Inc.....	52,539	1,560,408
Baker Hughes Co.....	508,327	13,948,493
Berry Corp.....	123,270	1,071,216
* Bristow Group, Inc.....	27,501	903,408
Cabot Oil & Gas Corp.....	1,379,626	30,213,809
# Cactus, Inc., Class A.....	81,136	3,931,851
California Resources Corp.....	16,651	709,666
#* Callon Petroleum Co.....	90,875	4,492,860
* Centennial Resource Development, Inc., Class A.....	121,100	945,791
* ChampionX Corp.....	377,253	8,450,467
Cheniere Energy, Inc.....	176,992	19,805,405
# Chesapeake Energy Corp.....	12,965	883,824
Chevron Corp.....	943,305	123,884,246
Civitas Resources, Inc.....	62,433	3,402,598
#* Clean Energy Fuels Corp.....	521,664	3,166,500
#* CNX Resources Corp.....	605,909	8,985,630
ConocoPhillips.....	1,162,116	102,986,720

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* CONSOL Energy, Inc.....	66,033	\$ 1,435,557
# Continental Resources, Inc.....	239,717	12,450,901
Core Laboratories NV.....	78,289	2,087,968
#* Crescent Energy, Inc., Class A.....	2,099	27,854
CVR Energy, Inc.....	139,965	2,733,516
* Delek U.S. Holdings, Inc.....	184,212	2,858,970
* Denbury, Inc.....	60,200	4,523,428
Devon Energy Corp.....	754,413	38,150,665
DHT Holdings, Inc.....	464,918	2,268,800
Diamondback Energy, Inc.....	111,510	14,068,102
#* DMC Global, Inc.....	37,548	1,514,686
Dorian LPG Ltd.....	90,644	1,077,757
* Dril-Quip, Inc.....	85,013	2,149,979
* DTE Midstream LLC.....	62,017	3,206,279
* Earthstone Energy, Inc., Class A.....	89,672	1,224,920
EnLink Midstream LLC.....	441,566	3,514,865
EOG Resources, Inc.....	381,641	42,545,339
* Epsilon Energy Ltd.....	67,458	374,392
* EQT Corp.....	429,275	9,122,094
Equitrans Midstream Corp.....	448,029	3,633,515
Evolution Petroleum Corp.....	76,644	440,703
#* Expro Group Holdings NV.....	95,857	1,501,121
* Exterran Corp.....	80,319	438,542
Exxon Mobil Corp.....	2,184,870	165,962,725
#* Forum Energy Technologies, Inc.....	14,058	274,412
* Geospace Technologies Corp.....	34,657	303,249
#* Green Plains, Inc.....	105,467	3,220,962
* Gulf Island Fabrication, Inc.....	72,244	285,364
Halliburton Co.....	1,019,970	31,353,878
#* Helix Energy Solutions Group, Inc.....	529,795	1,870,176
Helmerich & Payne, Inc.....	252,374	7,243,134
Hess Corp.....	300,060	27,692,537
HollyFrontier Corp.....	407,621	14,331,954
* Independence Contract Drilling, Inc.....	738	2,450
# International Seaways, Inc.....	67,341	982,505
Kinder Morgan, Inc.....	1,099,600	19,089,056
#* Laredo Petroleum, Inc.....	17,785	1,194,441
#* Liberty Oilfield Services, Inc., Class A.....	121,398	1,468,916
# Magnolia Oil & Gas Corp., Class A.....	34,118	737,972
* Mammoth Energy Services, Inc.....	31,577	54,628
Marathon Oil Corp.....	1,307,315	25,453,423
Marathon Petroleum Corp.....	577,227	41,416,037
Matador Resources Co.....	296,353	13,267,724
* MIND Technology, Inc.....	50,830	70,654
Murphy Oil Corp.....	384,123	12,138,287
* Nabors Industries Ltd.....	22,079	2,285,397
NACCO Industries, Inc., Class A.....	11,718	357,399
* Natural Gas Services Group, Inc.....	34,598	372,620
* Newport Resources, Inc.....	252,070	894,848
* NexTier Oilfield Solutions, Inc.....	437,541	2,633,997
Nordic American Tankers Ltd.....	34,305	53,173
NOV, Inc.....	657,730	10,799,927
Occidental Petroleum Corp.....	1,281,270	48,265,441
* Oceaneering International, Inc.....	250,908	3,269,331
* Oil States International, Inc.....	146,957	921,420
ONEOK, Inc.....	497,674	30,198,858
#* Overseas Shipholding Group, Inc., Class A.....	297,712	515,042
Ovintiv, Inc.....	49,264	1,911,443
* Par Pacific Holdings, Inc.....	131,086	1,848,313

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
	321,216	\$ 3,199,311
*	298,441	4,727,305
	276,995	16,417,494
*	193,825	2,093,310
	262,444	22,252,627
#	2,371	5,643
	148,679	32,544,346
#*	3,139	239,349
*	255,918	2,689,698
*	704,611	13,563,762
*	17,872	182,294
*	38,492	1,193,637
*	108,709	4,376,624
*	14,981	1,444,618
#*	342,480	2,024,057
*	46,447	534,141
	730,852	28,554,388
	139,397	1,897,193
#*	85,466	358,103
*	233,195	1,555,411
	348,685	2,859,217
#*	20,279	472,298
	124,620	4,088,782
#*	51,796	101,520
	81,121	625,443
#*	1,699,754	7,478,918
*	138,909	1,477,992
	414,652	24,497,640
*	59,932	912,764
*	473,724	3,074,469
#*	163,206	505,939
#*	90,656	967,300
*	61,518	180,248
#	4,409	4,739,675
*	102,784	1,458,505
#*	119,721	377,121
*	187,416	1,789,823
	367,416	30,484,506
*	17,498	1,299,226
	1,015,944	30,417,363
	175,133	4,940,502
TOTAL ENERGY.....		<u>1,242,256,558</u>
FINANCIALS — (14.5%)		
	73,157	3,649,071
	20,654	668,983
	75,159	10,988,997
*	7,887	123,116
	427,496	26,855,299
*	20,575	13,661,800
	48,406	2,131,316
	380,303	45,891,163
	643,804	30,722,327
	17,533	1,085,293
*	64,306	911,216
	227,817	9,372,391
	617,346	111,011,158
	167,502	21,822,161
	481,742	27,820,600

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
American National Bankshares, Inc.....	26,536	\$ 1,003,061
American National Group, Inc.....	43,227	8,160,825
Ameriprise Financial, Inc.....	134,654	40,976,559
Ameris Bancorp.....	201,627	9,942,227
AMERISAFE, Inc.....	58,101	3,051,465
AmeriServ Financial, Inc.....	18,864	80,927
Ames National Corp.....	21,956	534,189
Aon PLC, Class A.....	227,368	62,853,610
Apollo Global Management, Inc.....	244,690	17,128,300
* Arch Capital Group Ltd.....	457,069	21,171,436
Ares Management Corp., Class A.....	72,067	5,745,181
Argo Group International Holdings Ltd.....	89,352	5,073,407
Arrow Financial Corp.....	43,095	1,524,701
Arthur J Gallagher & Co.....	155,115	24,498,863
Artisan Partners Asset Management, Inc., Class A.....	138,390	5,979,832
Associated Banc-Corp.....	338,868	8,098,945
Associated Capital Group, Inc., Class A.....	6,655	298,809
Assurant, Inc.....	119,482	18,222,200
Assured Guaranty Ltd.....	194,273	10,352,808
Atlantic American Corp.....	17,563	44,961
* Atlantic Capital Bancshares, Inc.....	80,075	2,411,859
Atlantic Union Bankshares Corp.....	208,582	8,493,459
* Atlanticus Holdings Corp.....	36,049	2,318,311
Auburn National Bancorp, Inc.....	5,123	172,850
Axis Capital Holdings Ltd.....	186,997	10,655,089
* Axos Financial, Inc.....	164,349	8,463,973
Banc of California, Inc.....	161,667	3,123,406
# BancFirst Corp.....	85,674	6,421,266
* Bancorp, Inc.....	188,264	5,614,032
Bank of America Corp.....	3,352,939	154,704,605
Bank of Hawaii Corp.....	108,068	9,301,413
Bank of Marin Bancorp.....	38,351	1,430,109
Bank of New York Mellon Corp.....	389,555	23,085,029
Bank of NT Butterfield & Son Ltd.....	147,963	5,422,844
# Bank of Princeton.....	15,499	470,240
# Bank of South Carolina Corp.....	10,128	203,573
Bank of the James Financial Group, Inc.....	8,408	130,072
Bank OZK.....	282,555	13,237,702
BankFinancial Corp.....	41,987	452,620
BankUnited, Inc.....	253,844	10,597,987
Bankwell Financial Group, Inc.....	15,051	509,175
Banner Corp.....	83,217	5,168,608
Bar Harbor Bankshares.....	36,327	1,109,427
* Baycom Corp.....	12,706	264,285
BCB Bancorp, Inc.....	42,624	724,608
* Berkshire Hathaway, Inc., Class B.....	840,748	263,170,939
Berkshire Hills Bancorp, Inc.....	122,741	3,631,906
# BGC Partners, Inc., Class A.....	757,773	3,197,802
BlackRock, Inc.....	82,921	68,239,008
Blackstone, Inc.....	108,362	14,300,533
* Blucora, Inc.....	75,507	1,224,724
BOK Financial Corp.....	128,635	13,191,519
* Bridgewater Bancshares, Inc.....	38,692	688,331
* BrightHouse Financial, Inc.....	52,344	2,850,131
BrightSphere Investment Group, Inc.....	115,744	2,497,756
Brookline Bancorp, Inc.....	251,461	4,299,983
Brown & Brown, Inc.....	346,735	22,981,596
Business First Bancshares, Inc.....	2,673	73,374
Byline Bancorp, Inc.....	9,550	248,300

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	9,438	\$ 482,942
	468,029	14,588,464
»	4,858	86,982
	6,983	625,258
	46,551	2,311,723
*	219,986	6,570,982
	40,730	1,126,592
	245,337	35,998,298
	449,698	5,005,139
	52,453	1,125,117
	191,815	8,662,365
	76,244	9,037,201
#	34,416	1,012,863
*»	4	24,000
	56,777	1,652,211
	24,647	552,093
#	6,476	131,592
	460,262	40,364,977
	10,517	481,994
	224,710	44,330,789
	188,721	22,236,995
	998,090	64,995,621
	25,465	639,681
	24,520	354,069
	403,537	20,770,049
	5,685	102,557
#*	80,221	381,050
	39,096	3,135,890
	35,622	858,846
	130,742	30,005,289
	112,747	5,176,215
	40,786	1,089,394
	170,411	4,250,050
*	12,903	624,763
	25,045	542,976
	131,992	11,025,292
	20,874	351,727
	201,099	6,992,212
*	80,139	1,696,543
	255,711	23,724,867
	258,309	17,800,073
#	149,412	10,671,005
	15,436	611,266
	45,101	1,993,013
	17,906	249,610
	104,657	3,350,071
*	175,197	2,076,084
#	61,407	1,945,374
	87,761	667,861
	71,397	540,475
#*	55,438	29,912,127
	113,352	15,983,766
*	95,711	5,579,951
	371,695	8,188,441
	13,525	2,525,794
	139,043	4,860,943
	389,048	45,032,306
	64,223	921,600
	5,678	77,845

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Donnelley Financial Solutions, Inc.....	98,704	\$ 3,673,763
Eagle Bancorp Montana, Inc.....	17,152	391,066
Eagle Bancorp, Inc.....	93,270	5,593,402
East West Bancorp, Inc.....	257,210	22,207,511
#* eHealth, Inc.....	61,247	1,338,247
#* Elevate Credit, Inc.....	56,257	165,396
Elmira Savings Bank.....	7,695	175,831
Emclaire Financial Corp.....	2,399	68,372
Employers Holdings, Inc.....	68,332	2,671,781
#* Encore Capital Group, Inc.....	75,381	4,862,074
* Enova International, Inc.....	130,591	5,260,205
* Enstar Group Ltd.....	32,385	8,584,616
Enterprise Bancorp, Inc.....	18,776	801,547
Enterprise Financial Services Corp.....	97,648	4,837,482
Equitable Holdings, Inc.....	195,493	6,576,385
Equity Bancshares, Inc., Class A.....	40,149	1,287,177
# Erie Indemnity Co., Class A.....	58,701	10,806,854
* Esquire Financial Holdings, Inc.....	17,523	604,018
ESSA Bancorp, Inc.....	19,001	335,368
Essent Group Ltd.....	178,380	8,141,263
Evans Bancorp, Inc.....	13,748	585,390
Evercore, Inc., Class A.....	111,649	13,936,028
Everest Re Group Ltd.....	57,189	16,207,363
* EZCORP, Inc., Class A.....	255,528	1,525,502
FactSet Research Systems, Inc.....	60,961	25,718,836
Farmers & Merchants Bancorp, Inc.....	8,932	282,162
Farmers National Banc Corp.....	51,416	897,209
FB Financial Corp.....	139,020	6,189,170
Federal Agricultural Mortgage Corp., Class A.....	2,460	279,813
Federal Agricultural Mortgage Corp., Class C.....	26,328	3,206,750
Federated Hermes, Inc.....	265,579	8,793,321
* FedNat Holding Co.....	42,906	58,352
* FFBW, Inc.....	15,405	181,163
#* FG Financial Group, Inc.....	8,932	26,081
# Fidelity D&D Bancorp, Inc.....	5,497	289,307
Fidelity National Financial, Inc.....	416,952	20,993,533
Fifth Third Bancorp.....	780,570	34,836,839
Financial Institutions, Inc.....	49,837	1,606,745
First American Financial Corp.....	308,149	22,960,182
First BanCorp.....	714,381	10,394,244
First BanCorp.....	109,334	4,800,856
First Bancorp, Inc.....	28,285	909,080
First Bancshares, Inc.....	29,331	1,057,969
First Bancshares, Inc.....	569	9,687
First Bank.....	36,002	527,429
First Busey Corp.....	141,151	3,935,290
First Business Financial Services, Inc.....	19,875	669,390
First Capital, Inc.....	6,938	275,785
First Citizens BancShares, Inc., Class A.....	33,389	26,012,702
First Commonwealth Financial Corp.....	289,300	4,790,808
First Community Bankshares, Inc.....	47,059	1,468,711
First Community Corp.....	19,898	420,644
First Financial Bancorp.....	232,813	5,869,216
First Financial Bankshares, Inc.....	268,216	12,603,470
First Financial Corp.....	23,250	1,043,692
First Financial Northwest, Inc.....	22,460	373,061
First Foundation, Inc.....	135,512	3,543,639
First Guaranty Bancshares, Inc.....	6,919	142,670
First Hawaiian, Inc.....	20,596	583,897

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	1,308,440	\$22,387,408
	23,535	1,182,869
#	117,143	4,305,005
	159,364	6,761,815
	33,744	1,388,566
	273,585	5,682,360
#	4,411	99,248
	27,220	606,734
	57,058	1,250,141
	146,675	25,461,313
	10,533	277,439
	11,301	123,181
	18,660	371,894
*	5,714	186,848
	104,652	7,294,244
	131,022	5,928,745
	77,621	1,832,632
	855,788	11,056,786
	2,735	91,623
	285,638	9,131,847
	25,306	840,665
	389,814	6,997,161
#*	7,445	150,389
	31,662	712,712
*	715,120	2,788,968
#	79,577	3,151,249
	250,107	12,988,057
#	793	9,548
	35,994	936,564
	159,563	16,323,295
	185,527	65,802,716
	36,452	2,163,062
	144,576	4,464,507
*	132,386	4,197,960
#	1,937	73,180
	39,752	663,063
*	68,485	495,831
	23,127	821,934
	9,816	320,002
*	79,845	340,140
	46,666	4,221,406
	226,032	11,916,407
	106,232	2,855,516
	95,739	13,208,152
	93,608	1,329,234
	503,807	36,208,609
	17,843	454,996
	32,040	2,174,555
	105,977	5,513,983
#	19,696	204,346
	143,853	1,792,408
	86,202	2,091,261
	95,790	596,772
	296,569	9,795,674
#	5,536	2,147,027
*	11,368	275,674
	19,761	767,715
#	415,260	9,783,526
	5,228	108,220

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
HomeStreet, Inc.....	57,218	\$ 2,789,377
HomeTrust Bancshares, Inc.....	14,545	452,786
Hope Bancorp, Inc.....	339,148	5,680,729
Horace Mann Educators Corp.....	99,530	3,783,135
Horizon Bancorp, Inc.....	112,389	2,397,257
Houlihan Lokey, Inc.....	94,105	10,001,479
Huntington Bancshares, Inc.....	1,813,776	27,315,467
* HV Bancorp, Inc.....	1,600	33,504
* ICC Holdings, Inc.....	4,514	76,061
IF Bancorp, Inc.....	6,461	166,694
# Independence Holding Co.....	33,517	1,908,793
Independent Bank Corp.....	121,719	10,266,998
Independent Bank Corp.....	57,752	1,413,769
Independent Bank Group, Inc.....	116,438	8,839,973
Interactive Brokers Group, Inc., Class A.....	62,586	4,267,739
Intercontinental Exchange, Inc.....	244,598	30,980,783
International Bancshares Corp.....	202,040	8,491,741
Invesco Ltd.....	599,951	13,594,890
Investar Holding Corp.....	26,149	502,584
Investors Bancorp, Inc.....	601,778	9,821,017
Investors Title Co.....	5,686	1,137,143
James River Group Holdings Ltd.....	118,333	3,351,191
Janus Henderson Group PLC.....	257,303	9,494,481
Jefferies Financial Group, Inc.....	486,320	17,818,765
JPMorgan Chase & Co.....	1,979,363	294,133,342
Kearny Financial Corp.....	222,528	2,879,512
Kemper Corp.....	165,791	9,944,144
# Kentucky First Federal Bancorp.....	16,790	126,765
KeyCorp.....	1,039,211	26,042,628
Kingstone Cos., Inc.....	26,663	144,513
Kinsale Capital Group, Inc.....	24,672	4,942,295
KKR & Co., Inc.....	280,744	19,977,743
Lake Shore Bancorp, Inc.....	8,295	122,434
Lakeland Bancorp, Inc.....	160,464	3,037,584
# Lakeland Financial Corp.....	73,806	5,899,314
Landmark Bancorp, Inc.....	12,461	355,138
Lazard Ltd., Class A.....	299,807	13,083,577
LCNB Corp.....	30,267	606,853
#* LendingClub Corp.....	181,392	3,402,914
* LendingTree, Inc.....	7,865	958,272
Level One Bancorp, Inc.....	14,563	576,986
* Limestone Bancorp, Inc.....	14,697	279,831
Lincoln National Corp.....	253,699	17,753,856
# Live Oak Bancshares, Inc.....	114,349	6,730,582
Loews Corp.....	302,222	18,030,565
LPL Financial Holdings, Inc.....	261,625	45,083,220
Luther Burbank Corp.....	6,429	82,484
# M&T Bank Corp.....	129,445	21,925,394
Macatawa Bank Corp.....	96,432	871,745
Magyar Bancorp, Inc.....	10,243	122,814
* Maiden Holdings Ltd.....	216,792	604,850
* MainStreet Bancshares, Inc.....	3,548	89,019
* Malvern Bancorp, Inc.....	21,444	331,524
Manning & Napier, Inc.....	37,193	304,611
* Markel Corp.....	14,157	17,451,900
MarketAxess Holdings, Inc.....	36,476	12,565,252
Marsh & McLennan Cos., Inc.....	278,297	42,757,551
#* MBIA, Inc.....	460,050	6,288,883
Mercantile Bank Corp.....	39,357	1,514,064

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	5,262	\$ 153,387
	145,686	7,963,197
	4,438	156,440
	128,221	7,624,021
	350,736	23,520,356
*	10,356	1,035,600
	277,958	4,219,402
	5,767	172,145
#	15,418	394,315
	50,496	1,457,820
	27,498	878,011
	84,833	4,790,520
	113,811	39,037,173
	939,887	96,376,013
	84,700	24,343,627
*	52,741	2,117,551
	25,759	13,809,915
	27,926	1,117,599
	196,407	35,198,098
	90,788	4,121,775
	7,777	279,505
#	2,402	38,072
	11,616	2,484,314
	510,368	8,895,714
	136,557	5,282,025
	93,672	8,292,782
	689,481	8,039,348
*	24,329	469,550
*	18,462	198,467
*	32,862	3,059,124
*	207,959	5,144,906
	24,203	883,894
	238,095	27,771,401
	136,701	2,154,408
	16,807	738,500
	323,458	4,563,992
	10,571	293,874
#	15,008	270,744
	151,741	3,444,521
	2,225	50,930
*	1,835	67,308
	146,742	4,060,351
	8,757	258,332
	443,795	8,134,762
#	7,052	169,248
	628,536	16,109,378
	13,666	183,534
	391,295	20,214,300
*	1,209	22,959
	16,285	690,321
	23,289	994,906
	28,231	698,717
	266,404	10,189,953
	193,140	8,967,490
#*	3,188	168,167
#	41,386	5,606,148
	27,897	675,665
	8,118	139,548
*	5,433	80,082

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#	PCB Bancorp.....	22,984	\$ 516,910
	PCSB Financial Corp.....	36,841	688,190
	Peapack-Gladstone Financial Corp.....	57,003	2,099,991
	Penns Woods Bancorp, Inc.....	18,588	455,034
	Peoples Bancorp of North Carolina, Inc.....	12,220	348,270
	Peoples Bancorp, Inc.....	69,426	2,301,472
	Peoples Financial Services Corp.....	8,101	410,964
	People's United Financial, Inc.....	861,950	16,704,591
	Pinnacle Financial Partners, Inc.....	156,641	15,148,751
	Piper Sandler Cos.....	47,791	7,370,328
	PJT Partners, Inc., Class A.....	32,020	2,219,626
#	Plumas Bancorp.....	13,751	515,250
	PNC Financial Services Group, Inc.....	200,864	41,375,975
	Ponce Financial Group, Inc.....	60,281	646,815
	Popular, Inc.....	209,318	18,664,886
*	PRA Group, Inc.....	109,231	5,079,241
	Preferred Bank.....	47,770	3,728,926
	Premier Financial Corp.....	102,494	3,059,446
	Primerica, Inc.....	149,337	23,048,673
	Primis Financial Corp.....	59,841	889,237
	Principal Financial Group, Inc.....	289,869	21,177,829
	ProAssurance Corp.....	128,826	3,086,671
*	PROG Holdings, Inc.....	181,144	7,211,343
	Progressive Corp.....	355,649	38,644,820
	Prosperity Bancshares, Inc.....	189,642	13,891,276
	Provident Bancorp, Inc.....	43,546	787,312
	Provident Financial Holdings, Inc.....	18,377	309,285
	Provident Financial Services, Inc.....	196,552	4,750,662
	Prudential Bancorp, Inc.....	22,902	320,628
	Prudential Financial, Inc.....	255,959	28,557,346
#	Pzena Investment Management, Inc., Class A.....	7,981	80,927
	QCR Holdings, Inc.....	40,209	2,293,521
	Radian Group, Inc.....	195,407	4,375,163
	Randolph Bancorp, Inc.....	14,267	354,892
	Raymond James Financial, Inc.....	252,801	26,764,042
	RBB Bancorp.....	23,880	644,521
	Regional Management Corp.....	33,931	1,722,338
	Regions Financial Corp.....	1,012,946	23,236,981
	Reinsurance Group of America, Inc.....	94,766	10,881,980
	RenaissanceRe Holdings Ltd.....	85,190	13,389,312
	Renasant Corp.....	139,847	5,143,573
	Republic Bancorp, Inc., Class A.....	43,711	2,142,713
#*	Republic First Bancorp, Inc.....	146,531	630,083
	Riverview Bancorp, Inc.....	55,458	418,708
	RLI Corp.....	99,196	10,393,757
	S&P Global, Inc.....	119,120	49,461,006
	S&T Bancorp, Inc.....	107,626	3,315,957
*	Safeguard Scientifics, Inc.....	52,212	333,113
	Safety Insurance Group, Inc.....	43,285	3,563,654
	Salisbury Bancorp, Inc.....	7,079	393,168
	Sandy Spring Bancorp, Inc.....	115,455	5,462,176
	SB Financial Group, Inc.....	18,348	353,560
	Seacoast Banking Corp. of Florida.....	71,438	2,607,487
*	Security National Financial Corp., Class A.....	38,871	362,666
	SEI Investments Co.....	277,051	16,237,959
	Selective Insurance Group, Inc.....	167,611	13,224,508
	ServisFirst Bancshares, Inc.....	135,057	11,462,288
	Shore Bancshares, Inc.....	48,711	961,555
	Sierra Bancorp.....	56,383	1,495,841

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Signature Bank.....	75,773	\$23,082,729
Silvercrest Asset Management Group, Inc., Class A.....	27,562	463,042
Simmons First National Corp., Class A.....	259,569	7,423,673
* SiriusPoint Ltd.....	315,513	2,672,395
SLM Corp.....	1,050,366	19,263,712
SmartFinancial, Inc.....	22,886	613,574
Sound Financial Bancorp, Inc.....	5,599	244,844
South State Corp.....	174,227	14,706,501
* Southern First Bancshares, Inc.....	22,117	1,296,056
Southern Missouri Bancorp, Inc.....	15,829	875,344
Southside Bancshares, Inc.....	105,817	4,433,732
Spirit of Texas Bancshares, Inc.....	29,059	809,003
State Auto Financial Corp.....	115,700	5,981,690
State Street Corp.....	310,280	29,321,460
Sterling Bancorp.....	471,980	12,408,354
#* Sterling Bancorp, Inc.....	22,217	132,191
Stewart Information Services Corp.....	78,705	5,621,898
Stifel Financial Corp.....	208,668	15,629,233
Stock Yards Bancorp, Inc.....	59,637	3,553,172
* StoneX Group, Inc.....	46,863	3,074,681
Summit Financial Group, Inc.....	17,934	500,717
Summit State Bank.....	14,814	239,098
* SVB Financial Group.....	64,740	37,801,686
Synchrony Financial.....	927,351	39,495,879
Synovus Financial Corp.....	379,709	18,894,320
T Rowe Price Group, Inc.....	209,783	32,396,789
Territorial Bancorp, Inc.....	24,002	593,809
* Texas Capital Bancshares, Inc.....	126,929	7,958,448
TFS Financial Corp.....	316,921	5,508,087
Timberland Bancorp, Inc.....	20,578	571,657
Tiptree, Inc.....	128,893	1,596,984
Tompkins Financial Corp.....	39,573	3,148,428
Towne Bank.....	226,260	7,100,039
Tradeweb Markets, Inc., Class A.....	6,193	524,981
Travelers Cos., Inc.....	304,649	50,626,571
TriCo Bancshares.....	97,972	4,258,843
* TriState Capital Holdings, Inc.....	78,072	2,466,294
* Triumph Bancorp, Inc.....	89,285	7,810,652
Truist Financial Corp.....	625,854	39,316,148
#* Trupanion, Inc.....	1,537	146,399
TrustCo Bank Corp. NY.....	49,603	1,681,542
Trustmark Corp.....	178,638	5,820,026
U.S. Bancorp.....	909,248	52,909,141
UMB Financial Corp.....	116,592	11,478,482
Umpqua Holdings Corp.....	547,964	11,112,710
#* Unico American Corp.....	5,450	15,805
# Union Bankshares, Inc.....	2,439	75,731
# United Bancorp, Inc.....	11,080	190,576
United Bancshares, Inc.....	6,375	193,864
United Bankshares, Inc.....	342,448	12,098,688
United Community Banks, Inc.....	240,321	8,504,960
United Fire Group, Inc.....	76,239	1,901,401
United Insurance Holdings Corp.....	130,769	528,307
United Security Bancshares.....	42,847	350,917
Unity Bancorp, Inc.....	24,920	741,121
Universal Insurance Holdings, Inc.....	125,081	2,156,396
Univest Financial Corp.....	85,860	2,586,962
Unum Group.....	324,774	8,242,764
Valley National Bancorp.....	865,224	12,043,918

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
# Value Line, Inc.....	11,063	\$ 652,496
Veritex Holdings, Inc.....	91,340	3,667,301
# Victory Capital Holdings, Inc., Class A.....	8,635	282,105
Virtu Financial, Inc., Class A.....	207,544	6,419,336
# Virtus Investment Partners, Inc.....	23,333	6,105,779
# Voya Financial, Inc.....	272,673	18,530,857
Walker & Dunlop, Inc.....	110,689	14,656,330
Washington Federal, Inc.....	175,486	6,145,520
Washington Trust Bancorp, Inc.....	45,156	2,577,504
Waterstone Financial, Inc.....	88,635	1,809,927
Webster Financial Corp.....	242,976	13,803,467
Wells Fargo & Co.....	1,742,572	93,750,374
WesBanco, Inc.....	164,070	5,822,844
West BanCorp, Inc.....	53,638	1,583,394
Westamerica BanCorp.....	64,359	3,737,971
Western Alliance Bancorp.....	239,629	23,768,801
Western New England Bancorp, Inc.....	80,953	735,053
Westwood Holdings Group, Inc.....	21,421	409,141
White Mountains Insurance Group Ltd.....	7,435	7,739,538
Willis Towers Watson PLC.....	101,246	23,687,514
Wintrust Financial Corp.....	150,048	14,715,207
# WisdomTree Investments, Inc.....	331,125	1,857,611
#* World Acceptance Corp.....	29,908	5,652,014
WR Berkley Corp.....	219,982	18,588,479
WSFS Financial Corp.....	176,837	9,262,722
WVS Financial Corp.....	2,157	33,326
Zions Bancorp NA.....	271,529	18,415,097
TOTAL FINANCIALS.....		4,921,354,489
HEALTH CARE — (11.3%)		
* 10X Genomics, Inc., Class A.....	3,100	298,437
#* 2seventy bio, Inc.....	15,925	297,320
Abbott Laboratories.....	620,994	79,151,895
AbbVie, Inc.....	1,169,550	160,099,699
* ABIOMED, Inc.....	33,375	9,874,661
* Acadia Healthcare Co., Inc.....	265,631	13,985,472
#* ACADIA Pharmaceuticals, Inc.....	50,252	1,130,167
#* Accuray, Inc.....	79,188	289,036
#†† Achillion Pharmaceuticals, Inc.....	448,234	649,939
#* Adaptive Biotechnologies Corp.....	16,344	285,039
* Addus HomeCare Corp.....	31,656	2,527,098
#* Adverum Biotechnologies, Inc.....	188,597	311,185
#* Aeglea BioTherapeutics, Inc.....	65,850	283,155
Agilent Technologies, Inc.....	116,277	16,199,712
#* Agios Pharmaceuticals, Inc.....	24,906	769,346
#* Akebia Therapeutics, Inc.....	207,619	413,162
#* Albireo Pharma, Inc.....	29,788	848,660
* Aldeyra Therapeutics, Inc.....	60,566	222,277
* AlerisLife, Inc.....	204	600
* Align Technology, Inc.....	12,790	6,330,538
* Alkermes PLC.....	116,216	2,963,508
* Allscripts Healthcare Solutions, Inc.....	336,013	6,794,183
* Alnylam Pharmaceuticals, Inc.....	21,324	2,934,182
#* Alpine Immune Sciences, Inc.....	19,427	165,130
#* Amedisys, Inc.....	67,149	9,071,830
* American Shared Hospital Services.....	3,958	8,628
AmerisourceBergen Corp.....	188,916	25,730,359
Amgen, Inc.....	465,289	105,685,743
#* Amicus Therapeutics, Inc.....	7,731	72,749

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* AMN Healthcare Services, Inc.....	162,758	\$16,493,896
* Amphastar Pharmaceuticals, Inc.....	120,491	2,782,137
* AnaptysBio, Inc.....	60,000	1,918,200
* AngioDynamics, Inc.....	120,664	2,609,962
* ANI Pharmaceuticals, Inc.....	39,922	1,613,647
* Anika Therapeutics, Inc.....	34,330	1,091,694
Anthem, Inc.....	165,540	73,001,485
#* Applied Genetic Technologies Corp.....	47,982	93,565
* Apyx Medical Corp.....	71,717	824,746
#* Aravive, Inc.....	28,295	61,117
#* Arcus Biosciences, Inc.....	4,650	143,220
* Arena Pharmaceuticals, Inc.....	104,842	9,643,367
* Artivion, Inc.....	84,102	1,497,016
#* Assembly Biosciences, Inc.....	60,512	112,552
#* Atara Biotherapeutics, Inc.....	136,874	2,102,385
* AtriCure, Inc.....	19,789	1,298,950
Atrion Corp.....	4,902	2,967,720
* Avanos Medical, Inc.....	129,097	3,906,475
* Avantor, Inc.....	477,162	17,812,457
#* AxoGen, Inc.....	70,302	612,330
#* Axonics, Inc.....	8,500	403,155
Baxter International, Inc.....	296,235	25,310,318
Becton Dickinson & Co.....	85,776	21,799,113
* BioDelivery Sciences International, Inc.....	17,342	63,472
* Biogen, Inc.....	124,621	28,164,346
#* Biohaven Pharmaceutical Holding Co. Ltd.....	2,517	334,434
* BioMarin Pharmaceutical, Inc.....	91,526	8,111,949
* Bio-Rad Laboratories, Inc., Class A.....	26,353	15,804,685
Bio-Techne Corp.....	32,108	12,085,772
* Bioventus, Inc., Class A.....	1,485	19,350
#* Bluebird Bio, Inc.....	47,776	376,953
* Blueprint Medicines Corp.....	8,774	676,475
* Boston Scientific Corp.....	348,414	14,946,961
Bristol-Myers Squibb Co.....	1,357,737	88,103,554
* Brookdale Senior Living, Inc.....	462,190	2,444,985
Bruker Corp.....	255,048	16,986,197
#* Calithera Biosciences, Inc.....	83,488	54,267
#* Cara Therapeutics, Inc.....	16,136	186,855
Cardinal Health, Inc.....	489,813	25,259,656
* Cardiovascular Systems, Inc.....	47,539	835,260
#* CareDx, Inc.....	18,015	753,027
#* Castlight Health, Inc., Class B.....	163,791	334,134
* Catalent, Inc.....	191,872	19,941,257
* Catalyst Biosciences, Inc.....	5,351	3,104
* Catalyst Pharmaceuticals, Inc.....	81,892	471,698
* Celldex Therapeutics, Inc.....	70,854	2,197,183
* Centene Corp.....	375,289	29,182,473
Cerner Corp.....	369,523	33,700,498
* Change Healthcare, Inc.....	312,164	6,143,388
* Charles River Laboratories International, Inc.....	63,518	20,945,696
Chemed Corp.....	40,979	19,215,463
#* ChemoCentryx, Inc.....	16,807	451,940
#* Chimerix, Inc.....	189,397	1,081,457
Cigna Corp.....	249,677	57,540,561
* Codexis, Inc.....	3,161	64,801
#* Collegium Pharmaceutical, Inc.....	38,512	687,439
* Community Health Systems, Inc.....	187,097	2,374,261
* Computer Programs & Systems, Inc.....	35,295	999,554
* Concert Pharmaceuticals, Inc.....	73,255	221,963

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
# CONMED Corp.....	58,634	\$ 8,066,866
#† Contra Aduro Biotech I.....	19,543	35,373
» Contra Clementia Pharm, Inc.....	1,000	0
† Contra Pfenex, Inc.....	44,829	33,622
Cooper Cos., Inc.....	41,817	16,655,711
* Corcept Therapeutics, Inc.....	180,148	3,381,378
* CorVel Corp.....	59,204	10,427,008
#* Corvus Pharmaceuticals, Inc.....	39,229	70,612
* Covetrus, Inc.....	108,318	1,957,306
#* CRISPR Therapeutics AG.....	18,935	1,207,106
* Cross Country Healthcare, Inc.....	112,414	2,418,025
#* Cue Biopharma, Inc.....	104,535	772,514
* Cumberland Pharmaceuticals, Inc.....	37,326	125,415
#* Cutera, Inc.....	12,065	439,287
CVS Health Corp.....	829,846	88,386,897
#* Cymbay Therapeutics, Inc.....	126,914	378,204
#* CytomX Therapeutics, Inc.....	75,485	347,231
Danaher Corp.....	251,761	71,950,776
* DaVita, Inc.....	282,677	30,633,706
#* Denali Therapeutics, Inc.....	100,778	3,448,623
DENTSPLY SIRONA, Inc.....	218,160	11,654,107
* DexCom, Inc.....	14,342	6,173,944
* Eagle Pharmaceuticals, Inc.....	15,105	693,924
#* Editas Medicine, Inc.....	2,974	56,625
* Edwards Lifesciences Corp.....	102,426	11,184,919
* Elanco Animal Health, Inc.....	337,955	8,800,348
#» Elanco Animal Health, Inc.....	131,780	0
* Electromed, Inc.....	13,044	168,920
Eli Lilly & Co.....	538,596	132,166,072
#* Emergent BioSolutions, Inc.....	78,653	3,680,960
* Enanta Pharmaceuticals, Inc.....	42,258	2,510,970
Encompass Health Corp.....	293,851	18,230,516
* Endo International PLC.....	358,147	1,142,489
#* Enochian Biosciences, Inc.....	36,985	181,596
Ensign Group, Inc.....	168,474	12,707,994
* Envista Holdings Corp.....	196,246	8,485,677
#* Enzo Biochem, Inc.....	103,745	334,059
#* Evolent Health, Inc., Class A.....	185,347	4,394,577
#* Exact Sciences Corp.....	63,961	4,884,062
* Exelixis, Inc.....	456,537	8,263,320
#* Fate Therapeutics, Inc.....	35,189	1,460,695
#* FibroGen, Inc.....	56,657	854,954
* FONAR Corp.....	17,120	265,874
#* G1 Therapeutics, Inc.....	146,726	1,478,998
Gilead Sciences, Inc.....	912,518	62,671,736
#* Glaukos Corp.....	5,398	287,390
#* Global Blood Therapeutics, Inc.....	66,950	1,931,508
* Globus Medical, Inc., Class A.....	148,608	9,916,612
* GlycoMimetics, Inc.....	27,033	32,169
* Great Elm Group, Inc.....	61,827	114,998
#* Guardant Health, Inc.....	23,733	1,650,630
* Haemonetics Corp.....	109,830	5,310,281
* Halozyme Therapeutics, Inc.....	38,545	1,334,042
* Hanger, Inc.....	70,228	1,273,234
* Harvard Bioscience, Inc.....	104,293	606,985
HCA Healthcare, Inc.....	72,477	17,398,104
#* Health Catalyst, Inc.....	926	27,641
* HealthEquity, Inc.....	27,235	1,455,438
* HealthStream, Inc.....	75,703	1,843,368

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Henry Schein, Inc.....	175,487	\$ 13,214,171
#* Heron Therapeutics, Inc.....	36,977	322,070
#* Heska Corp.....	12,145	1,670,909
* Hologic, Inc.....	394,615	27,717,758
* Horizon Therapeutics PLC.....	246,779	23,031,884
* Humana, Inc.....	80,713	31,679,852
* ICU Medical, Inc.....	41,541	8,863,188
* IDEXX Laboratories, Inc.....	70,833	35,933,581
* Illumina, Inc.....	17,609	6,142,371
* ImmuCell Corp.....	6,242	50,872
* Incyte Corp.....	61,966	4,605,933
#* InfuSystem Holdings, Inc.....	40,643	613,709
* Innoviva, Inc.....	204,485	3,277,895
* Inogen, Inc.....	52,269	1,553,957
#* Insmed, Inc.....	2,434	55,203
* Insulet Corp.....	8,002	1,984,496
* Integer Holdings Corp.....	75,875	5,949,359
#* Integra LifeSciences Holdings Corp.....	157,654	10,206,520
#* Intellia Therapeutics, Inc.....	124,669	11,789,947
* Intra-Cellular Therapies, Inc.....	147,126	6,987,014
* IntriCon Corp.....	22,660	331,516
* Intuitive Surgical, Inc.....	63,150	17,945,967
#* Invacare Corp.....	81,904	184,284
#* Ionis Pharmaceuticals, Inc.....	75,712	2,407,642
#* Iovance Biotherapeutics, Inc.....	5,128	85,381
* IQVIA Holdings, Inc.....	110,810	27,137,369
* iRadimed Corp.....	2,040	81,233
* IRIDEX Corp.....	15,940	84,163
#* Ironwood Pharmaceuticals, Inc.....	129,702	1,446,177
* IVERIC bio, Inc.....	62,378	869,549
* Jazz Pharmaceuticals PLC.....	85,223	11,838,327
* Johnson & Johnson.....	2,037,810	351,094,285
#* Joint Corp.....	14,513	784,283
* Jounce Therapeutics, Inc.....	95,220	712,246
* KalVista Pharmaceuticals, Inc.....	34,070	429,963
#* Karuna Therapeutics, Inc.....	2,337	259,547
* Kewaunee Scientific Corp.....	6,314	92,500
#* Kiniksa Pharmaceuticals Ltd., Class A.....	23,728	266,465
#* Krystal Biotech, Inc.....	4,200	247,800
#* Kura Oncology, Inc.....	78,799	1,110,278
#* Kymera Therapeutics, Inc.....	3,777	158,634
* Laboratory Corp. of America Holdings.....	125,960	34,180,506
#* Lannett Co., Inc.....	78,283	119,773
#* Lantheus Holdings, Inc.....	141,578	3,597,497
# LeMaitre Vascular, Inc.....	45,634	1,930,775
* LENSAR, Inc.....	35,748	213,058
#* LHC Group, Inc.....	70,958	8,805,888
* Ligand Pharmaceuticals, Inc.....	33,228	4,141,206
#* LivaNova PLC.....	114,567	8,605,127
#* Lumos Pharma, Inc.....	2,606	26,060
#* MacroGenics, Inc.....	115,420	1,425,437
#* Madrigal Pharmaceuticals, Inc.....	30,682	1,766,670
#* Marinus Pharmaceuticals, Inc.....	7,043	71,839
* Masimo Corp.....	49,872	10,965,357
* McKesson Corp.....	127,517	32,736,164
*,» MedCath Corp.....	26,258	0
* MEDNAX, Inc.....	181,784	4,444,619
* Medpace Holdings, Inc.....	64,490	11,444,395
* Medtronic PLC.....	420,257	43,492,397

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
	1,673,637	\$136,367,943
	108,174	2,255,428
*	118,231	6,555,909
#*	34,774	180,129
#*	44,631	212,890
*	25,652	37,777,187
#*	64,823	53,505
*	361	43,067
*	101,840	17,244,567
*	44,020	5,103,239
#*	66,461	204,700
*	156,113	45,347,704
#*	174	7,383
*	210,588	5,536,359
#*	7,189	507,903
	36,892	2,412,737
	41,021	1,706,474
*	81,306	1,873,290
#*	71,399	793,957
*	137,226	5,004,632
#*	126,762	2,857,215
*	42,269	3,340,096
*	8,408	552,406
*	150,138	2,899,165
*	442	41,415
#*	16,434	1,128,194
*	104,060	5,412,161
#*	67,043	10,065,836
*	5,178	129,398
#*	148,435	464,602
#*	1,871	84,064
*	33,186	775,557
*	180,640	1,598,664
#	203,829	6,504,183
*	46,834	1,423,754
#*	84,471	169,787
	195,119	8,212,559
*	53,983	3,388,513
	201,895	5,792,368
#*††	458,319	1,572,034
*	85,823	1,426,378
#*	9,215	2,082,682
#	140,161	24,131,519
	159,410	6,068,739
#*	55,757	1,139,673
	3,366,832	177,398,378
	50,585	976,291
	232,042	8,868,645
*	119,463	6,743,686
#*	6,861	173,446
††	132,661	50,411
#*	78,791	2,307,788
*	147,751	5,035,354
#	7,568	54,187
	173,654	23,446,763
*	70,615	7,298,766
*	196,513	4,673,079
*	97,644	2,514,333
*	57,889	35,230,667

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* REGENXBIO, Inc.....	84,994	\$ 2,243,842
* Repligen Corp.....	45,396	9,003,843
ResMed, Inc.....	118,984	27,199,742
#* Rhythm Pharmaceuticals, Inc.....	43,899	325,292
* Rigel Pharmaceuticals, Inc.....	191,559	490,391
#* Rocket Pharmaceuticals, Inc.....	61,848	1,029,151
# Royalty Pharma PLC, Class A.....	24,444	978,004
#* Sage Therapeutics, Inc.....	11,719	461,963
* Sangamo Therapeutics, Inc.....	497,058	2,997,260
* Sarepta Therapeutics, Inc.....	33,318	2,384,569
#* scPharmaceuticals, Inc.....	9,561	41,208
* Seagen, Inc.....	48,429	6,514,185
#* SeaSpine Holdings Corp.....	65,310	782,414
Select Medical Holdings Corp.....	486,830	11,309,061
#* Sensus Healthcare, Inc.....	26,485	204,199
* Sharps Compliance Corp.....	23,834	160,880
* Shockwave Medical, Inc.....	1,007	145,985
#* SI-BONE, Inc.....	35,466	698,680
#* SIGA Technologies, Inc.....	14,990	97,585
# Simulations Plus, Inc.....	9,442	401,474
#* Spectrum Pharmaceuticals, Inc.....	59,364	41,632
#* Spero Therapeutics, Inc.....	48,483	575,493
#* SpringWorks Therapeutics, Inc.....	3,424	190,648
* STAAR Surgical Co.....	16,877	1,227,295
#» Steadymed Ltd.....	10,116	0
STERIS PLC.....	111,763	25,079,617
* Strata Skin Sciences, Inc.....	15,712	22,468
Stryker Corp.....	83,305	20,663,805
* Supernus Pharmaceuticals, Inc.....	129,288	3,988,535
* Surface Oncology, Inc.....	18,978	71,168
#* Surgalign Holdings, Inc.....	194,049	133,894
#* Surgery Partners, Inc.....	113,663	4,850,000
* Surmodics, Inc.....	43,052	1,966,615
* Syndax Pharmaceuticals, Inc.....	58,949	963,227
* Syneos Health, Inc.....	210,296	19,044,406
* Synlogic, Inc.....	86,658	181,115
#* Syros Pharmaceuticals, Inc.....	44,318	87,750
* Tactile Systems Technology, Inc.....	30,971	488,413
* Tandem Diabetes Care, Inc.....	10,635	1,256,100
* Taro Pharmaceutical Industries Ltd.....	58,647	2,745,853
#* Teladoc Health, Inc.....	18,231	1,398,500
Teleflex, Inc.....	32,713	10,147,245
* Tenet Healthcare Corp.....	212,055	15,717,517
Thermo Fisher Scientific, Inc.....	217,248	126,286,262
#* Tivity Health, Inc.....	86,638	2,204,071
#* Traveer Therapeutics, Inc.....	85,964	2,364,010
* Triple-S Management Corp.....	56,731	2,041,749
#* Twist Bioscience Corp.....	4,304	255,744
# U.S. Physical Therapy, Inc.....	25,867	2,503,150
* Ultragenyx Pharmaceutical, Inc.....	34,414	2,406,571
* United Therapeutics Corp.....	101,684	20,526,949
UnitedHealth Group, Inc.....	523,974	247,614,393
Universal Health Services, Inc., Class B.....	140,010	18,209,701
Utah Medical Products, Inc.....	8,679	816,434
* Vanda Pharmaceuticals, Inc.....	130,996	1,985,899
#* Varex Imaging Corp.....	94,062	2,455,018
* Veeva Systems, Inc., Class A.....	22,665	5,361,179
* Verastem, Inc.....	33,906	51,876
* Vericel Corp.....	35,671	1,269,174

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Vertex Pharmaceuticals, Inc.....	127,699	\$ 31,037,242
Viatis, Inc.....	1,114,599	16,685,547
#* ViewRay, Inc.....	55,142	239,868
#* Viking Therapeutics, Inc.....	15,900	58,989
* Vir Biotechnology, Inc.....	6,156	211,335
* Vocera Communications, Inc.....	11,567	913,909
* Waters Corp.....	45,107	14,439,653
West Pharmaceutical Services, Inc.....	70,826	27,850,200
XBiotech, Inc.....	9,859	106,181
#* Xencor, Inc.....	114,762	3,944,370
* Y-mAbs Therapeutics, Inc.....	3,142	31,074
Zimmer Biomet Holdings, Inc.....	131,131	16,131,736
Zoetis, Inc.....	347,296	69,386,268
#* Zogenix, Inc.....	65,323	1,699,051
* Zynherba Pharmaceuticals, Inc.....	7,863	20,522
TOTAL HEALTH CARE.....		<u>3,846,449,655</u>
INDUSTRIALS — (13.2%)		
3M Co.....	456,981	75,867,986
# AAON, Inc.....	148,654	9,551,019
* AAR Corp.....	88,993	3,583,748
ABM Industries, Inc.....	168,603	7,029,059
#* Acacia Research Corp.....	39,294	176,823
ACCO Brands Corp.....	296,584	2,414,194
Acme United Corp.....	7,309	241,197
Acuity Brands, Inc.....	77,941	14,928,040
# ADT, Inc.....	113,057	858,103
# Advanced Drainage Systems, Inc.....	120,583	13,636,731
AECOM.....	285,487	19,735,716
# Aerojet Rocketdyne Holdings, Inc.....	209,080	8,068,397
* AeroVironment, Inc.....	50,092	2,851,237
AGCO Corp.....	199,026	23,325,847
Air Lease Corp.....	323,318	12,871,290
* Air T, Inc.....	6,373	144,667
* Air Transport Services Group, Inc.....	161,970	4,348,894
Alamo Group, Inc.....	29,471	4,150,990
* Alaska Air Group, Inc.....	237,302	12,989,911
Albany International Corp., Class A.....	84,031	7,034,235
* Allegiant Travel Co.....	43,367	7,747,948
Allegion PLC.....	160,684	19,720,747
Allied Motion Technologies, Inc.....	57,514	2,061,877
Allison Transmission Holdings, Inc.....	292,373	11,107,250
#* Alpha Pro Tech Ltd.....	28,782	134,124
Altra Industrial Motion Corp.....	125,156	6,042,532
AMERCO.....	36,617	22,297,922
* Ameresco, Inc., Class A.....	74,961	3,793,776
#* American Airlines Group, Inc.....	242,596	3,995,556
#* American Superconductor Corp.....	51,248	420,234
* American Woodmark Corp.....	47,253	2,831,872
AMETEK, Inc.....	257,788	35,257,665
AO Smith Corp.....	303,142	23,166,112
* API Group Corp.....	22,597	503,913
Apogee Enterprises, Inc.....	63,554	2,837,686
Applied Industrial Technologies, Inc.....	103,509	10,141,812
ArcBest Corp.....	42,847	3,789,389
Arcosa, Inc.....	128,638	6,002,249
Argan, Inc.....	56,289	2,091,136
* Armstrong Flooring, Inc.....	71,087	137,909
Armstrong World Industries, Inc.....	109,506	10,843,284

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* ASGN, Inc.....	167,845	\$19,280,355
Astec Industries, Inc.....	62,478	3,954,233
* Astronics Corp.....	37,753	454,169
* Astronics Corp., Class B.....	38,887	458,478
* Atkore, Inc.....	163,382	17,609,312
* Atlas Air Worldwide Holdings, Inc.....	70,720	5,680,938
* Avalon Holdings Corp., Class A.....	6,800	22,576
* Avis Budget Group, Inc.....	155,454	27,387,886
* Axon Enterprise, Inc.....	54,191	7,582,947
* AZEK Co., Inc.....	14,284	471,801
AZZ, Inc.....	62,419	2,969,896
Barnes Group, Inc.....	138,748	6,267,247
Barrett Business Services, Inc.....	19,697	1,260,608
* Beacon Roofing Supply, Inc.....	200,218	10,985,962
BGSF, Inc.....	25,832	351,574
* Boeing Co.....	124,648	24,959,516
Boise Cascade Co.....	108,436	7,614,376
# Booz Allen Hamilton Holding Corp., Class A.....	263,412	20,211,603
Brady Corp., Class A.....	108,218	5,618,679
Brink's Co.....	108,700	7,585,086
#* Broadwind, Inc.....	18,954	33,549
* Builders FirstSource, Inc.....	455,474	30,967,677
BWX Technologies, Inc.....	193,548	8,614,821
* CACI International, Inc., Class A.....	60,078	14,866,902
Canadian Pacific Railway Ltd.....	368,901	26,339,531
Carlisle Cos., Inc.....	103,718	23,174,750
Carrier Global Corp.....	888,311	42,354,668
* Casella Waste Systems, Inc., Class A.....	110,876	8,424,358
Caterpillar, Inc.....	434,771	87,632,443
* CBIZ, Inc.....	155,483	6,006,308
* CECO Environmental Corp.....	96,273	607,483
# CH Robinson Worldwide, Inc.....	196,178	20,530,028
#* Chart Industries, Inc.....	104,843	12,777,216
Chicago Rivet & Machine Co.....	653	17,141
* Cimpress PLC.....	48,517	3,261,313
Cintas Corp.....	106,273	41,609,068
* CIRCOR International, Inc.....	45,248	1,256,537
* Civeo Corp.....	14,372	310,004
#* Clarivate PLC.....	89,005	1,465,022
* Clean Harbors, Inc.....	155,555	14,396,615
* Colfax Corp.....	274,471	11,286,248
Columbus McKinnon Corp.....	67,055	2,902,140
Comfort Systems USA, Inc.....	119,929	10,767,226
* Commercial Vehicle Group, Inc.....	85,531	662,010
CompX International, Inc.....	9,138	206,245
* Construction Partners, Inc., Class A.....	86,689	2,274,719
#* Copa Holdings SA, Class A.....	65,685	5,489,952
* Copart, Inc.....	252,027	32,574,490
* Cornerstone Building Brands, Inc.....	194,996	2,876,191
Costamare, Inc.....	285,271	3,748,461
* CoStar Group, Inc.....	185,770	13,033,623
* Covenant Logistics Group, Inc.....	44,317	962,565
* CPI Aerostructures, Inc.....	27,297	62,237
CRA International, Inc.....	23,082	1,963,355
Crane Co.....	121,368	12,562,802
CSW Industrials, Inc.....	50,720	5,629,920
CSX Corp.....	2,147,111	73,474,138
Cummins, Inc.....	208,830	46,126,370
Curtiss-Wright Corp.....	117,524	15,606,012

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	214,381	\$80,693,008
*	201,356	7,991,820
	100,862	3,035,946
#*	31,470	128,712
#*	24,977	468,569
	254,309	14,154,839
	95,780	3,498,843
	200,203	34,016,492
*	30,827	1,348,681
*	47,518	1,356,639
*	89,317	7,528,530
	25,621	1,148,333
	16,904	403,498
	255,540	40,485,202
	155,584	18,547,169
	428,662	39,415,471
	64,050	7,217,794
#*	6,828	133,692
	125,852	2,246,458
	104,077	7,798,490
	22,074	150,986
	72,001	1,362,979
	52,274	5,489,815
	64,068	15,360,944
	65,644	5,237,078
	4,614	60,213
#*	100	2,211
*	132,517	5,366,938
	209,244	23,954,253
	101,735	9,662,790
	624,309	35,385,834
	166,270	6,487,855
	225,285	55,388,570
	195,158	6,366,054
#*	97,973	2,061,352
*	39,296	2,162,066
	253,056	17,850,570
	287,782	27,100,431
	71,609	7,612,037
*	37,547	1,757,575
	118,930	10,323,124
#*	92,760	13,525,336
#*	133,684	566,820
*	10,504	162,497
	100,773	10,525,740
	100,655	1,566,192
*	30,874	345,171
*	61,984	17,503,042
	145,473	30,854,823
	318,522	30,093,959
*	82,181	4,503,519
	84,890	2,967,754
*	102,650	5,253,627
	81,089	3,252,480
	282,239	20,479,262
	276,547	2,898,213
	25,375	313,128
#	114,944	4,135,685
*	230,767	3,159,200

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
# Greenbrier Cos., Inc.....	78,641	\$ 3,173,951
Griffon Corp.....	143,646	3,216,234
* GXO Logistics, Inc.....	244,132	19,825,960
H&E Equipment Services, Inc.....	131,617	5,479,216
* Harsco Corp.....	207,511	3,257,923
#* Hawaiian Holdings, Inc.....	127,984	2,188,526
Healthcare Services Group, Inc.....	114,005	2,073,751
Heartland Express, Inc.....	204,169	3,054,368
# HEICO Corp.....	42,695	5,823,171
HEICO Corp., Class A.....	70,088	7,688,654
Heidrick & Struggles International, Inc.....	62,618	2,740,790
Helios Technologies, Inc.....	87,494	6,704,665
Herc Holdings, Inc.....	96,806	15,532,523
* Heritage-Crystal Clean, Inc.....	59,582	1,704,641
* Hexcel Corp.....	217,628	11,353,653
* Hill International, Inc.....	127,716	259,263
Hillenbrand, Inc.....	189,771	8,820,556
HNI Corp.....	110,064	4,616,084
Honeywell International, Inc.....	346,456	70,843,323
Howmet Aerospace, Inc.....	435,312	13,533,850
* Hub Group, Inc., Class A.....	85,433	6,468,987
Hubbell, Inc.....	127,351	23,851,569
* Hudson Global, Inc.....	21,842	652,639
Huntington Ingalls Industries, Inc.....	84,916	15,896,275
Hurco Cos., Inc.....	17,410	560,776
* Huron Consulting Group, Inc.....	85,109	3,755,009
#* Huttig Building Products, Inc.....	3,665	33,425
Hyster-Yale Materials Handling, Inc.....	38,194	1,714,529
* IAA, Inc.....	212,048	9,739,365
ICF International, Inc.....	46,467	4,386,020
IDEX Corp.....	68,726	14,806,329
* IES Holdings, Inc.....	34,151	1,683,644
IHS Markit Ltd.....	36,274	4,236,440
Illinois Tool Works, Inc.....	211,517	49,478,057
Ingersoll Rand, Inc.....	440,780	24,776,244
* Innovative Solutions & Support, Inc.....	32,517	221,441
Insperty, Inc.....	93,167	10,018,248
Insteel Industries, Inc.....	64,737	2,449,001
Interface, Inc.....	148,144	1,964,389
ITT, Inc.....	217,591	20,000,965
Jacobs Engineering Group, Inc.....	125,906	16,390,443
JB Hunt Transport Services, Inc.....	162,249	31,239,422
* JELD-WEN Holding, Inc.....	263,509	6,218,812
* JetBlue Airways Corp.....	774,137	11,325,624
John Bean Technologies Corp.....	76,875	10,378,125
Johnson Controls International PLC.....	257,148	18,686,945
Kadant, Inc.....	31,929	6,672,522
Kaman Corp.....	66,437	2,655,487
* KAR Auction Services, Inc.....	365,829	5,202,088
KBR, Inc.....	394,366	17,115,484
Kelly Services, Inc., Class A.....	90,436	1,544,647
Kennametal, Inc.....	207,651	7,178,495
Kforce, Inc.....	89,580	6,151,459
Kimball International, Inc., Class B.....	110,299	1,083,136
* Kirby Corp.....	145,361	9,474,630
Knight-Swift Transportation Holdings, Inc.....	359,120	20,319,010
Korn Ferry.....	156,783	10,407,256
* Kratos Defense & Security Solutions, Inc.....	252,119	4,225,514
L3Harris Technologies, Inc.....	93,150	19,495,363

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	89,478	\$14,316,480
	22,223	1,081,371
*	26,480	400,378
	217,565	19,461,189
	42,358	12,013,576
*	29,902	252,672
	140,662	17,982,230
	25,421	3,209,401
	161,715	62,928,158
*	125,165	1,133,995
	75,131	558,975
#*	52,720	2,030,774
*	52,595	373,950
*	87,712	1,600,744
	126,144	13,228,721
	79,055	5,710,933
	242,734	4,051,230
	173,150	10,965,589
*	82,868	8,223,820
#*	237,820	20,483,437
*	18,872	334,034
*	71,146	516,520
	134,791	13,163,689
	80,617	2,831,269
	20,374	529,928
	83,386	6,354,847
*	106,468	6,060,159
*	187,099	4,312,632
*	64,956	324,780
#*	118,953	22,030,096
	16,917	532,378
	153,332	5,921,682
*	73,836	496,178
	86,896	6,624,951
*	205,820	1,525,126
	73,077	10,040,780
	126,728	10,346,074
	171,196	8,843,985
	385,013	4,947,417
*	54,599	5,133,944
	19,402	1,595,814
	546,739	10,311,498
	280,077	1,820,500
*	108,311	412,665
	86,320	20,072,853
	181,987	49,498,644
	108,862	40,268,054
#*	17,456	495,227
*	287,017	2,551,581
*	31,191	3,262,267
	200,418	6,932,459
	219,990	66,421,581
#	9,747	1,383,684
#*	20,054	64,574
*	108,141	346,051
	169,946	19,341,554
	276,063	23,584,062
	225,681	20,017,905
#*	2,869	17,558

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	406,121	\$37,765,192
* PACCAR, Inc.....	33,716	2,354,388
# PAM Transportation Services, Inc.....	74,703	298,812
Pangaea Logistics Solutions Ltd.....	55,747	754,257
Park Aerospace Corp.....	140,456	43,542,765
Parker-Hannifin Corp.....	34,701	702,348
#* Park-Ohio Holdings Corp.....	5,434	165,465
Parsons Corp.....	7,392	60,540
Patriot Transportation Holding, Inc.....	372,610	23,735,257
Pentair PLC.....	20,738	122,147
* Perma-Fix Environmental Services, Inc.....	16,930	149,831
* Perma-Pipe International Holdings, Inc.....	175,403	3,330,903
* PGT Innovations, Inc.....	290,270	1,788,063
#* Pitney Bowes, Inc.....	74,214	1,623,060
# Plug Power, Inc.....	43,765	1,306,823
Powell Industries, Inc.....	15,008	910,085
Preformed Line Products Co.....	156,390	4,022,351
* Primoris Services Corp.....	45,078	2,262,014
* Proto Labs, Inc.....	101,801	451,996
Quad/Graphics, Inc.....	89,451	1,949,137
Quanex Building Products Corp.....	315,652	32,423,773
* Quanta Services, Inc.....	14,300	87,945
* Quest Resource Holding Corp.....	131,550	816,925
* Radiant Logistics, Inc.....	701,753	63,291,103
#* Raytheon Technologies Corp.....	57,016	10,289,678
#* RBC Bearings, Inc.....	3,910	104,749
Regal Rexnord Corp.....	190,322	30,162,231
Republic Services, Inc.....	328,777	41,971,672
* Resideo Technologies, Inc.....	159,600	3,954,888
Resources Connection, Inc.....	82,921	1,445,313
REV Group, Inc.....	162,424	2,181,354
Robert Half International, Inc.....	240,774	27,270,063
Rockwell Automation, Inc.....	126,860	36,690,449
Rollins, Inc.....	360,518	11,121,980
Roper Technologies, Inc.....	45,884	20,058,649
Rush Enterprises, Inc., Class A.....	150,127	7,929,708
Rush Enterprises, Inc., Class B.....	21,273	1,079,392
Ryder System, Inc.....	146,730	10,739,169
* Saia, Inc.....	88,327	25,109,600
Schneider National, Inc., Class B.....	36,225	927,360
* Science Applications International Corp.....	126,544	10,380,404
* Sensata Technologies Holding PLC.....	285,619	16,383,106
* Servotronics, Inc.....	1,473	19,444
* Shyft Group, Inc.....	98,230	4,119,766
* SIFCO Industries, Inc.....	7,118	43,413
Simpson Manufacturing Co., Inc.....	93,249	10,517,555
#* SiteOne Landscape Supply, Inc.....	69,119	12,449,714
* SkyWest, Inc.....	123,340	4,705,421
Snap-on, Inc.....	79,661	16,589,403
* Southwest Airlines Co.....	540,293	24,183,515
* SP Plus Corp.....	62,668	1,765,984
Spirit AeroSystems Holdings, Inc., Class A.....	195,174	8,554,476
#* Spirit Airlines, Inc.....	200,426	4,303,146
* SPX Corp.....	120,388	6,281,846
SPX FLOW, Inc.....	119,980	10,342,276
Standex International Corp.....	33,399	3,318,191
Stanley Black & Decker, Inc.....	145,594	25,427,992
Steelcase, Inc., Class A.....	218,385	2,694,871
* Stericycle, Inc.....	118,761	6,976,021

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Sterling Construction Co., Inc.....	78,696	\$ 1,999,665
#* Sunrun, Inc.....	350,039	9,076,511
* Taylor Devices, Inc.....	4,452	47,191
* Team, Inc.....	46,877	33,419
# Tecnoglass, Inc.....	42,859	882,895
Tennant Co.....	48,256	3,723,916
Terex Corp.....	193,637	8,078,536
Tetra Tech, Inc.....	103,145	14,356,753
Textainer Group Holdings Ltd.....	126,833	4,664,918
Textron, Inc.....	311,774	21,219,338
* Thermon Group Holdings, Inc.....	85,660	1,469,069
Timken Co.....	202,283	13,512,504
* Titan International, Inc.....	254,984	2,486,094
* Titan Machinery, Inc.....	56,512	1,740,570
Toro Co.....	194,335	18,768,874
#* TPI Composites, Inc.....	74,686	901,460
Trane Technologies PLC.....	129,482	22,413,334
#* Transcat, Inc.....	23,287	2,210,169
* TransDigm Group, Inc.....	32,030	19,736,566
TransUnion.....	197,097	20,324,643
#* Trex Co., Inc.....	225,690	20,643,864
* TriNet Group, Inc.....	173,616	14,792,083
# Trinity Industries, Inc.....	287,379	8,256,399
Triton International Ltd.....	180,495	10,905,508
* TrueBlue, Inc.....	136,108	3,620,473
* Tutor Perini Corp.....	184,158	2,191,480
* Twin Disc, Inc.....	34,347	395,334
#* U.S. Ecology, Inc.....	72,529	2,072,879
* U.S. Xpress Enterprises, Inc., Class A.....	38,971	175,759
* Uber Technologies, Inc.....	5,144	192,386
UFP Industries, Inc.....	200,248	15,991,805
* Ultralife Corp.....	41,830	223,791
UniFirst Corp.....	35,315	6,713,028
Union Pacific Corp.....	574,109	140,398,356
* United Airlines Holdings, Inc.....	278,182	11,928,444
United Parcel Service, Inc., Class B.....	446,131	90,212,150
* United Rentals, Inc.....	150,931	48,316,032
* Univar Solutions, Inc.....	204,231	5,412,121
Universal Logistics Holdings, Inc.....	72,087	1,227,642
#* Upwork, Inc.....	8,608	234,138
* USA Truck, Inc.....	20,287	382,816
Valmont Industries, Inc.....	54,352	11,806,885
* Vectrus, Inc.....	30,979	1,425,344
Verisk Analytics, Inc.....	127,878	25,080,712
* Veritiv Corp.....	73,121	6,806,103
* Viad Corp.....	52,313	1,970,631
* Vicor Corp.....	37,966	3,581,333
* Vidler Water Resources, Inc.....	40,315	474,508
* Virco Mfg. Corp.....	31,667	95,001
#* VirTra, Inc.....	3,600	22,212
#* Volt Information Sciences, Inc.....	230,775	718,333
VSE Corp.....	32,029	1,652,056
# Wabash National Corp.....	192,420	3,775,280
Waste Management, Inc.....	331,754	49,909,072
Watsco, Inc.....	55,494	15,680,385
» Watsco, Inc., Class B.....	4,958	1,384,769
# Watts Water Technologies, Inc., Class A.....	66,495	10,187,699
* Welbilt, Inc.....	333,917	7,930,529
Werner Enterprises, Inc.....	193,671	8,635,790

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* WESCO International, Inc.....	150,795	\$ 18,380,403
Westinghouse Air Brake Technologies Corp.....	190,221	16,910,647
* Willdan Group, Inc.....	26,504	833,816
* Willis Lease Finance Corp.....	8,926	319,283
* WillScot Mobile Mini Holdings Corp.....	602,914	22,331,935
Woodward, Inc.....	135,694	14,962,977
WW Grainger, Inc.....	61,672	30,534,424
* XPO Logistics, Inc.....	244,132	16,154,214
Xylem, Inc.....	141,223	14,831,239
* Yellow Corp.....	21,138	220,681
Zurn Water Solutions Corp.....	346,718	10,588,768
TOTAL INDUSTRIALS.....		<u>4,465,954,226</u>
INFORMATION TECHNOLOGY — (23.7%)		
#* 3D Systems Corp.....	291,276	5,213,840
A10 Networks, Inc.....	6,894	102,031
Accenture PLC, Class A.....	449,831	159,051,245
* ACI Worldwide, Inc.....	241,525	8,301,214
#* ACM Research, Inc., Class A.....	8,741	696,221
#* ADDvantage Technologies Group, Inc.....	7,817	9,693
* Adobe, Inc.....	226,818	121,188,857
ADTRAN, Inc.....	205,332	3,944,428
Advanced Energy Industries, Inc.....	101,003	8,704,439
* Advanced Micro Devices, Inc.....	266,947	30,498,695
#* Aehr Test Systems.....	13,278	169,295
* Agilysys, Inc.....	60,910	2,318,235
* Airgain, Inc.....	21,069	201,209
* Akamai Technologies, Inc.....	159,798	18,304,861
* Alarm.com Holdings, Inc.....	54,518	4,065,407
* Alithya Group, Inc., Class A.....	39,261	96,189
Alliance Data Systems Corp.....	91,973	6,349,816
* Alpha & Omega Semiconductor Ltd.....	73,230	3,297,547
#* Altair Engineering, Inc., Class A.....	24,387	1,534,430
#* Alteryx, Inc., Class A.....	11,251	642,095
* Ambarella, Inc.....	67,066	9,399,300
Amdocs Ltd.....	152,769	11,593,639
American Software, Inc., Class A.....	72,741	1,672,316
Amkor Technology, Inc.....	775,818	17,083,512
Amphenol Corp., Class A.....	394,431	31,392,763
* Amtech Systems, Inc.....	33,942	304,799
Analog Devices, Inc.....	324,686	53,238,763
* ANSYS, Inc.....	58,464	19,878,345
#* Appfolio, Inc., Class A.....	15,492	1,785,608
Apple, Inc.....	10,126,205	1,769,858,110
Applied Materials, Inc.....	725,711	100,278,746
* Applied Optoelectronics, Inc.....	42,626	174,767
* Arista Networks, Inc.....	277,732	34,524,865
* Arlo Technologies, Inc.....	170,309	1,479,985
* Arrow Electronics, Inc.....	177,901	22,059,724
* Asana, Inc., Class A.....	22,095	1,159,546
* Aspen Technology, Inc.....	122,340	18,370,574
* AstroNova, Inc.....	16,656	228,853
* Asure Software, Inc.....	20,330	147,393
* Atlassian Corp. PLC, Class A.....	15,287	4,958,186
* Autodesk, Inc.....	94,216	23,534,215
Automatic Data Processing, Inc.....	302,104	62,284,782
# Autoscope Technologies Corp.....	1,872	12,851
#* Avalara, Inc.....	23,946	2,624,961
#* Avaya Holdings Corp.....	318,467	5,802,469

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Aviat Networks, Inc.....	55,622	\$ 1,614,150
* Avid Technology, Inc.....	85,924	2,694,577
Avnet, Inc.....	238,383	9,621,138
* Aware, Inc.....	51,506	148,852
* Axcelis Technologies, Inc.....	76,750	4,805,318
* AXT, Inc.....	144,700	1,083,803
Azenta, Inc.....	125,273	10,565,525
Badger Meter, Inc.....	96,125	9,724,966
Bel Fuse, Inc., Class A.....	4,354	68,706
Bel Fuse, Inc., Class B.....	25,954	322,349
Belden, Inc.....	107,318	6,004,442
Benchmark Electronics, Inc.....	89,392	2,157,923
BK Technologies Corp.....	24,446	57,204
* Black Knight, Inc.....	139,839	10,431,989
* Blackbaud, Inc.....	86,651	5,904,399
#* Blackline, Inc.....	10,732	985,949
* Block, Inc., Class A.....	26,947	3,295,349
#* BM Technologies, Inc.....	14,728	139,032
* Bottomline Technologies De, Inc.....	50,406	2,842,394
* Box, Inc., Class A.....	50,086	1,308,747
* Brightcove, Inc.....	18,100	170,683
Broadcom, Inc.....	284,762	166,836,361
Broadridge Financial Solutions, Inc.....	148,071	23,575,865
#* BSQUARE Corp.....	3,749	5,961
* Cadence Design Systems, Inc.....	127,706	19,429,191
* CalAmp Corp.....	73,138	434,440
#* Calix, Inc.....	167,509	8,422,353
#* Cambium Networks Corp.....	14,819	358,323
Cass Information Systems, Inc.....	34,491	1,403,094
CDK Global, Inc.....	162,934	7,001,274
CDW Corp.....	190,175	35,952,584
#* Cerence, Inc.....	76,264	4,842,001
* Ceridian HCM Holding, Inc.....	53,959	4,091,171
* CEVA, Inc.....	48,328	1,820,516
#* ChannelAdvisor Corp.....	60,234	1,273,347
* Ciena Corp.....	293,050	19,432,145
* Cirrus Logic, Inc.....	146,292	13,084,356
Cisco Systems, Inc.....	2,336,010	130,045,677
Citrix Systems, Inc.....	111,706	11,387,310
#* Clearfield, Inc.....	29,727	1,916,500
* ClearOne, Inc.....	25,372	25,372
* Cloudflare, Inc., Class A.....	6,205	598,162
* CMC Materials, Inc.....	45,432	8,217,740
* Coda Octopus Group, Inc.....	22,446	150,837
Cognex Corp.....	86,749	5,765,339
Cognizant Technology Solutions Corp., Class A.....	469,067	40,067,703
* Cognyte Software Ltd.....	144,448	1,567,261
* Coherent, Inc.....	51,548	13,324,127
* Cohu, Inc.....	130,441	4,301,944
* CommScope Holding Co., Inc.....	318,454	2,990,283
Communications Systems, Inc.....	21,210	43,481
* CommVault Systems, Inc.....	38,157	2,574,071
* Computer Task Group, Inc.....	47,645	424,517
Comtech Telecommunications Corp.....	105,876	2,152,459
Concentrix Corp.....	158,296	31,815,913
* Conduent, Inc.....	509,635	2,410,574
* Consensus Cloud Solutions, Inc.....	45,092	2,556,716
* CoreCard Corp.....	729	27,046
Corning, Inc.....	743,399	31,252,494

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* Coupa Software, Inc.....	8,760	\$ 1,176,205
* CrowdStrike Holdings, Inc., Class A.....	12,102	2,186,105
CSG Systems International, Inc.....	94,123	5,343,363
* CSP, Inc.....	5,597	45,895
CTS Corp.....	77,908	2,613,813
* CyberOptics Corp.....	16,840	632,510
* Daktronics, Inc.....	107,609	527,284
* Data I/O Corp.....	16,306	81,530
* Datadog, Inc., Class A.....	14,735	2,152,931
* Dell Technologies, Inc., Class C.....	136,354	7,746,271
* Digi International, Inc.....	76,996	1,720,091
* Diodes, Inc.....	130,146	12,076,247
* DocuSign, Inc.....	13,840	1,740,657
Dolby Laboratories, Inc., Class A.....	117,937	10,360,765
* Dropbox, Inc., Class A.....	368,100	9,110,475
* DXC Technology Co.....	406,733	12,234,529
* Dynatrace, Inc.....	6,562	359,991
#* DZS, Inc.....	55,452	811,817
# Ebix, Inc.....	77,624	2,358,993
* eGain Corp.....	32,408	334,775
* Elastic NV.....	3,521	328,333
* EMCORE Corp.....	72,739	422,614
* Enphase Energy, Inc.....	66,551	9,348,419
Entegris, Inc.....	158,298	18,970,432
* Envestnet, Inc.....	46,814	3,461,427
* EPAM Systems, Inc.....	35,260	16,788,696
* ePlus, Inc.....	71,642	3,293,383
* Euronet Worldwide, Inc.....	86,083	11,525,653
# EVERTEC, Inc.....	158,139	6,901,186
#* Evo Payments, Inc., Class A.....	54,495	1,314,419
* ExlService Holdings, Inc.....	79,882	9,627,379
* Extreme Networks, Inc.....	8,082	102,561
* F5, Inc.....	72,060	14,961,097
* Fabrinet.....	88,036	9,962,154
* Fair Isaac Corp.....	42,397	20,986,091
* FARO Technologies, Inc.....	52,701	2,862,191
Fidelity National Information Services, Inc.....	309,220	37,081,662
* First Solar, Inc.....	217,114	17,017,395
* Fiserv, Inc.....	218,222	23,066,065
* Five9, Inc.....	14,903	1,873,307
* FleetCor Technologies, Inc.....	110,910	26,425,417
* Flex Ltd.....	1,135,420	18,371,096
* FormFactor, Inc.....	186,394	7,966,480
* Fortinet, Inc.....	131,482	39,081,710
* Frequency Electronics, Inc.....	21,539	195,790
* Gartner, Inc.....	116,744	34,309,894
* Genasys, Inc.....	60,454	233,957
Genpact Ltd.....	465,517	23,159,471
Global Payments, Inc.....	155,375	23,287,605
* Globant SA.....	42,528	10,852,295
* GoDaddy, Inc., Class A.....	94,001	7,116,816
* Grid Dynamics Holdings, Inc.....	2,762	73,607
#* GSI Technology, Inc.....	60,553	267,644
#* Guidewire Software, Inc.....	66,357	6,691,440
Hackett Group, Inc.....	94,620	1,811,027
#* Harmonic, Inc.....	259,780	2,795,233
Hewlett Packard Enterprise Co.....	1,521,640	24,848,381
HP, Inc.....	572,149	21,015,033
#* HubSpot, Inc.....	5,453	2,665,426

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Ichor Holdings Ltd.....	67,700	\$ 2,871,834
* Identiv, Inc.....	30,918	597,336
#* II-VI, Inc.....	64,798	4,108,193
#* Immersion Corp.....	62,202	321,584
#* Infinera Corp.....	415,642	3,499,706
Information Services Group, Inc.....	115,883	748,604
* Innodata, Inc.....	37,353	211,792
#* Insight Enterprises, Inc.....	86,519	8,145,764
Intel Corp.....	3,268,769	159,581,303
#* Intellicheck, Inc.....	15,600	63,648
InterDigital, Inc.....	62,459	4,311,545
International Business Machines Corp.....	704,432	94,090,982
* inTEST Corp.....	24,960	265,824
* Intevac, Inc.....	59,949	338,112
Intuit, Inc.....	86,658	48,115,121
* IPG Photonics Corp.....	85,508	13,208,421
#* Issuer Direct Corp.....	7,605	238,949
* Iteris, Inc.....	87,120	346,738
* Itron, Inc.....	95,431	5,916,722
Jabil, Inc.....	545,108	33,518,691
Jack Henry & Associates, Inc.....	97,300	16,327,913
Juniper Networks, Inc.....	398,555	13,877,685
* Key Tronic Corp.....	22,454	137,418
* Keysight Technologies, Inc.....	278,182	46,962,685
* Kimball Electronics, Inc.....	43,092	852,791
KLA Corp.....	187,739	73,081,161
* Knowles Corp.....	222,421	4,717,549
Kulicke & Soffa Industries, Inc.....	186,880	10,220,467
* KVH Industries, Inc.....	53,670	483,030
* Kyndryl Holdings, Inc.....	140,886	2,378,156
Lam Research Corp.....	144,358	85,159,671
* Lantronix, Inc.....	35,760	258,545
* Lattice Semiconductor Corp.....	190,955	10,544,535
#* LGL Group, Inc.....	6,640	69,055
#* Limelight Networks, Inc.....	294,353	1,256,887
Littelfuse, Inc.....	58,078	15,679,318
* LiveRamp Holdings, Inc.....	135,613	6,055,120
#* Lumentum Holdings, Inc.....	94,336	9,573,217
#* Luna Innovations, Inc.....	65,955	480,812
* MACOM Technology Solutions Holdings, Inc.....	102,186	6,254,805
#* Magnachip Semiconductor Corp.....	69,402	1,234,662
#* Mandiant, Inc.....	140,653	2,122,454
* Manhattan Associates, Inc.....	149,158	19,967,781
Marvell Technology, Inc.....	752,926	53,758,916
Mastercard, Inc., Class A.....	587,552	227,018,342
Maximus, Inc.....	185,964	14,378,736
* MaxLinear, Inc.....	137,512	8,253,470
Methode Electronics, Inc.....	92,194	4,059,302
Microchip Technology, Inc.....	250,856	19,436,323
Micron Technology, Inc.....	750,261	61,723,972
Microsoft Corp.....	4,567,509	1,420,403,949
* Mimecast Ltd.....	44,810	3,571,805
#* Mitek Systems, Inc.....	69,635	1,139,925
* MKS Instruments, Inc.....	126,904	19,711,998
* Momentive Global, Inc.....	9,518	163,043
#* MoneyGram International, Inc.....	114,828	1,007,042
#* MongoDB, Inc.....	7,294	2,954,872
Monolithic Power Systems, Inc.....	26,218	10,564,019
Motorola Solutions, Inc.....	61,213	14,197,743

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* N-Able, Inc.....	1,650	\$ 18,414
#* Napco Security Technologies, Inc.....	60,330	1,254,261
National Instruments Corp.....	212,091	8,742,391
* NCR Corp.....	315,734	12,016,836
* NeoPhotonics Corp.....	115,194	1,769,380
NetApp, Inc.....	285,126	24,666,250
* NETGEAR, Inc.....	73,688	2,038,947
* NetScout Systems, Inc.....	176,271	5,561,350
* NetSol Technologies, Inc.....	27,104	104,892
Network-1 Technologies, Inc.....	57,475	151,154
* New Relic, Inc.....	35,698	3,753,288
# NortonLifeLock, Inc.....	447,226	11,632,348
* Novanta, Inc.....	69,174	9,552,929
* Nuance Communications, Inc.....	164,554	9,091,609
# NVE Corp.....	7,415	458,766
NVIDIA Corp.....	542,376	132,806,187
NXP Semiconductors NV.....	43,767	8,991,492
* Okta, Inc.....	14,634	2,895,922
* ON Semiconductor Corp.....	530,186	31,280,974
#* One Stop Systems, Inc.....	9,500	42,085
* OneSpan, Inc.....	91,218	1,464,961
* Onto Innovation, Inc.....	123,072	11,266,011
* Optical Cable Corp.....	8,150	38,183
Oracle Corp.....	463,128	37,587,468
* OSI Systems, Inc.....	46,760	3,878,274
#* PagerDuty, Inc.....	15,649	516,730
* Palantir Technologies, Inc., Class A.....	91,842	1,259,154
#* Palo Alto Networks, Inc.....	11,595	5,999,253
#* PAR Technology Corp.....	16,688	625,800
Paychex, Inc.....	365,341	43,022,556
* Paycom Software, Inc.....	51,729	17,344,734
* Paylocity Holding Corp.....	48,101	9,811,642
* PayPal Holdings, Inc.....	198,032	34,049,622
PC Connection, Inc.....	68,869	2,985,471
PC-Tel, Inc.....	173,857	914,488
* PDF Solutions, Inc.....	89,834	2,670,765
Pegasystems, Inc.....	37,411	3,711,919
* Perficient, Inc.....	92,754	9,722,474
* PFSweb, Inc.....	44,109	515,634
* Photronics, Inc.....	331,515	5,927,488
#* Ping Identity Holding Corp.....	2,918	57,747
#* Pixelworks, Inc.....	77,861	260,834
* Plexus Corp.....	80,302	6,225,011
Power Integrations, Inc.....	124,140	10,019,339
# Progress Software Corp.....	134,361	6,114,769
* PTC, Inc.....	101,993	11,857,706
* Pure Storage, Inc., Class A.....	179,745	4,761,445
#* Q2 Holdings, Inc.....	11,779	768,580
* Qorvo, Inc.....	128,541	17,646,108
QUALCOMM, Inc.....	817,724	143,723,170
* Qualys, Inc.....	76,204	9,764,781
#* QuickLogic Corp.....	8,226	39,403
#* Rambus, Inc.....	288,458	7,283,565
* RealNetworks, Inc.....	454,930	378,911
* RF Industries Ltd.....	19,118	138,032
* Ribbon Communications, Inc.....	335,261	1,508,675
Richardson Electronics Ltd.....	28,182	357,911
* RingCentral, Inc., Class A.....	9,558	1,686,891
* Rogers Corp.....	40,264	10,990,059

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Rubicon Technology, Inc.....	1,435	\$ 12,685
#* Sailpoint Technologies Holdings, Inc.....	64,866	2,509,666
* salesforce.com, Inc.....	185,416	43,133,324
* Sanmina Corp.....	183,395	6,935,999
# Sapiens International Corp. NV.....	52,324	1,665,996
* ScanSource, Inc.....	60,976	1,901,232
Seagate Technology Holdings PLC.....	381,790	40,908,798
* SecureWorks Corp., Class A.....	12,468	183,903
* Semtech Corp.....	120,199	8,546,149
* ServiceNow, Inc.....	17,178	10,062,529
* ServiceSource International, Inc.....	84,801	87,345
#* SigmaTron International, Inc.....	9,201	75,172
#* Silicon Laboratories, Inc.....	65,432	10,808,712
Skyworks Solutions, Inc.....	258,666	37,899,742
#* SMART Global Holdings, Inc.....	74,007	4,245,042
* Smartsheet, Inc., Class A.....	26,586	1,654,181
* SolarEdge Technologies, Inc.....	32,968	7,853,637
SolarWinds Corp.....	1,650	22,440
#* Splunk, Inc.....	30,493	3,778,693
* SPS Commerce, Inc.....	54,076	6,697,313
#* SRAX, Inc.....	3,513	17,565
SS&C Technologies Holdings, Inc.....	238,881	19,079,425
* StarTek, Inc.....	85,247	433,907
* Stratasys Ltd.....	139,578	3,327,540
* Super Micro Computer, Inc.....	25,928	1,050,603
Switch, Inc., Class A.....	65,052	1,667,283
* Synaptics, Inc.....	91,544	19,256,280
#* Synchronoss Technologies, Inc.....	96,669	197,205
* Synopsys, Inc.....	59,577	18,498,658
TD SYNnex Corp.....	158,296	16,553,013
TE Connectivity Ltd.....	215,681	30,844,540
* Teledyne Technologies, Inc.....	51,586	21,739,888
* Teradata Corp.....	302,853	12,217,090
Teradyne, Inc.....	246,329	28,926,414
* TESSCO Technologies, Inc.....	22,794	128,786
Texas Instruments, Inc.....	676,325	121,393,574
* Trade Desk, Inc., Class A.....	166,052	11,547,256
* TransAct Technologies, Inc.....	17,129	153,990
* Trimble, Inc.....	235,510	16,994,402
* Trio-Tech International.....	3,963	27,662
# TTEC Holdings, Inc.....	145,440	11,648,290
* TTM Technologies, Inc.....	256,526	3,452,840
#* Turtle Beach Corp.....	10,213	207,528
* Twilio, Inc., Class A.....	18,985	3,913,188
* Tyler Technologies, Inc.....	18,698	8,859,112
# Ubiquiti, Inc.....	28,553	8,281,512
* Ultra Clean Holdings, Inc.....	114,885	5,792,502
* Unisys Corp.....	134,047	2,446,358
Universal Display Corp.....	36,003	5,526,821
* Upland Software, Inc.....	21,159	414,716
#* Usio, Inc.....	4,200	14,364
#* Varonis Systems, Inc.....	10,045	374,277
#* Veeco Instruments, Inc.....	107,588	2,957,594
* Verint Systems, Inc.....	131,587	6,754,361
* VeriSign, Inc.....	71,033	15,426,947
#* Verra Mobility Corp.....	36,272	574,548
* Viasat, Inc.....	126,831	5,583,101
* Viavi Solutions, Inc.....	496,738	8,176,307
# Visa, Inc., Class A.....	1,052,889	238,131,905

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Vishay Intertechnology, Inc.....	322,340	\$ 6,675,661
* Vishay Precision Group, Inc.....	29,997	960,804
VMware, Inc., Class A.....	54,196	6,963,102
* Vonage Holdings Corp.....	303,483	6,324,586
Vontier Corp.....	133,970	3,765,897
Wayside Technology Group, Inc.....	9,192	293,317
* Western Digital Corp.....	338,999	17,539,808
Western Union Co.....	509,835	9,640,980
* WEX, Inc.....	50,025	8,053,025
* Wireless Telecom Group, Inc.....	55,860	105,017
#* Wolfspeed, Inc.....	100,664	9,486,575
* Workday, Inc., Class A.....	13,900	3,516,839
Xerox Holdings Corp.....	449,766	9,494,560
Xilinx, Inc.....	237,604	45,988,254
Xperi Holding Corp.....	323,479	5,457,091
* Zebra Technologies Corp., Class A.....	52,502	26,729,818
* Zendesk, Inc.....	14,161	1,395,000
* Zoom Video Communications, Inc., Class A.....	25,472	3,929,820
* Zscaler, Inc.....	14,108	3,627,308
TOTAL INFORMATION TECHNOLOGY.....		<u>8,054,528,309</u>
MATERIALS — (4.5%)		
* Advanced Emissions Solutions, Inc.....	5,208	32,498
AdvanSix, Inc.....	67,203	2,828,574
* AgroFresh Solutions, Inc.....	54,123	107,164
Air Products & Chemicals, Inc.....	125,994	35,545,427
Albemarle Corp.....	107,476	23,724,252
Alcoa Corp.....	352,172	19,971,674
* Allegheny Technologies, Inc.....	273,577	5,003,723
Arcor PLC.....	1,615,087	19,397,195
* American Biltrite, Inc.....	36	7,246
American Vanguard Corp.....	76,378	1,158,654
* Ampco-Pittsburgh Corp.....	162,224	926,299
AptarGroup, Inc.....	165,827	19,451,507
* Arconic Corp.....	169,291	5,236,171
* Ardagh Metal Packaging SA.....	5,790	55,758
Ashland Global Holdings, Inc.....	127,468	12,242,027
Avery Dennison Corp.....	146,530	30,100,193
Avient Corp.....	178,804	8,899,075
* Axalta Coating Systems Ltd.....	602,644	17,844,289
Balchem Corp.....	84,628	12,435,238
Ball Corp.....	338,707	32,888,450
* Berry Global Group, Inc.....	328,232	22,129,401
Cabot Corp.....	137,563	7,564,589
Carpenter Technology Corp.....	120,580	3,463,058
Celanese Corp.....	147,756	23,007,087
* Century Aluminum Co.....	277,319	4,254,073
CF Industries Holdings, Inc.....	376,519	25,930,864
Chase Corp.....	25,373	2,407,390
Chemours Co.....	288,167	9,425,943
* Clearwater Paper Corp.....	111,620	3,529,424
#* Cleveland-Cliffs, Inc.....	386,086	6,617,514
#* Coeur Mining, Inc.....	580,125	2,720,786
Commercial Metals Co.....	311,174	10,405,659
Compass Minerals International, Inc.....	69,105	3,690,207
* Core Molding Technologies, Inc.....	18,851	150,997
Corteva, Inc.....	683,854	32,879,700
Crown Holdings, Inc.....	253,463	28,996,167
Dow, Inc.....	750,633	44,835,309

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
DuPont de Nemours, Inc.....	152,551	\$11,685,407
Eagle Materials, Inc.....	112,205	16,365,099
Eastman Chemical Co.....	156,668	18,632,525
Ecolab, Inc.....	103,071	19,526,801
Ecovyst, Inc.....	8,527	87,231
Element Solutions, Inc.....	621,046	13,936,272
* Ferro Corp.....	232,682	5,072,468
* Ferroglobe PLC.....	137,110	696,519
* Flotek Industries, Inc.....	910,277	740,965
FMC Corp.....	158,204	17,460,975
Fortitude Gold Corp.....	54,214	346,970
Freeport-McMoRan, Inc.....	1,347,461	50,152,498
Friedman Industries, Inc.....	15,398	146,127
FutureFuel Corp.....	109,411	853,406
* GCP Applied Technologies, Inc.....	172,141	5,491,298
Glatfelter Corp.....	111,695	1,939,025
Gold Resource Corp.....	189,752	311,193
Graphic Packaging Holding Co.....	1,013,404	19,163,470
Greif, Inc., Class A.....	75,813	4,485,097
Greif, Inc., Class B.....	32,148	1,909,591
Hawkins, Inc.....	60,754	2,267,339
Haynes International, Inc.....	29,613	1,114,041
HB Fuller Co.....	126,202	9,057,518
Hecla Mining Co.....	1,347,054	6,681,388
Huntsman Corp.....	573,156	20,536,179
* Ingevity Corp.....	109,360	7,207,918
Innospec, Inc.....	59,516	5,532,607
International Flavors & Fragrances, Inc.....	203,680	26,869,466
International Paper Co.....	510,705	24,641,516
* Intrepid Potash, Inc.....	33,722	1,307,739
Kaiser Aluminum Corp.....	34,717	3,324,153
* Koppers Holdings, Inc.....	52,218	1,560,274
* Kraton Corp.....	82,848	3,842,490
Kronos Worldwide, Inc.....	191,705	2,750,967
Linde PLC.....	171,929	54,790,334
#* Livent Corp.....	378,191	8,702,175
Louisiana-Pacific Corp.....	308,405	20,490,428
#* LSB Industries, Inc.....	204,429	1,987,050
LyondellBasell Industries NV, Class A.....	492,153	47,605,960
Martin Marietta Materials, Inc.....	58,468	22,751,068
Materion Corp.....	52,387	4,340,263
Mercer International, Inc.....	226,459	2,751,477
Minerals Technologies, Inc.....	90,475	6,330,536
Mosaic Co.....	460,619	18,401,729
Myers Industries, Inc.....	124,768	2,254,558
Neenah, Inc.....	52,992	2,442,931
NewMarket Corp.....	21,784	7,364,517
Newmont Corp.....	528,515	32,329,263
# Nexa Resources SA.....	10,918	90,510
Northern Technologies International Corp.....	17,402	234,927
Nucor Corp.....	420,849	42,674,089
* O-I Glass, Inc.....	394,562	5,251,620
Olin Corp.....	431,988	21,888,832
Olympic Steel, Inc.....	54,092	1,151,619
Packaging Corp. of America.....	177,765	26,776,742
PPG Industries, Inc.....	316,853	49,492,439
# Quaker Chemical Corp.....	1,992	416,667
* Ramaco Resources, Inc.....	18,463	217,494
#* Ranpak Holdings Corp.....	4,961	133,252

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
* Rayonier Advanced Materials, Inc.....	160,055	\$ 997,143
Reliance Steel & Aluminum Co.....	161,519	24,693,025
Resolute Forest Products, Inc.....	229,171	3,121,309
Royal Gold, Inc.....	98,520	10,004,706
RPM International, Inc.....	231,586	20,520,835
Ryerson Holding Corp.....	111,001	2,275,521
Schnitzer Steel Industries, Inc., Class A.....	74,622	2,920,705
Schweitzer-Mauduit International, Inc.....	91,670	2,774,851
Scotts Miracle-Gro Co.....	127,816	19,325,779
Sealed Air Corp.....	185,813	12,620,419
Sensient Technologies Corp.....	92,373	7,827,688
Sherwin-Williams Co.....	190,491	54,577,576
Silgan Holdings, Inc.....	336,994	15,090,591
Sonoco Products Co.....	284,367	16,106,547
Southern Copper Corp.....	99,431	6,352,647
Steel Dynamics, Inc.....	481,497	26,732,713
Stepan Co.....	67,327	7,416,742
* Summit Materials, Inc., Class A.....	297,031	10,562,422
SunCoke Energy, Inc.....	198,945	1,362,773
* Sylvamo Corp.....	46,427	1,383,060
* Synalloy Corp.....	24,899	414,817
* TimkenSteel Corp.....	177,100	2,484,713
* Trecora Resources.....	57,175	478,555
Tredegar Corp.....	104,052	1,222,611
TriMas Corp.....	128,452	4,464,992
Trinseo PLC.....	104,361	5,587,488
Tronox Holdings PLC, Class A.....	415,739	9,437,275
# U.S. Steel Corp.....	498,453	10,327,946
* UFP Technologies, Inc.....	17,652	1,252,586
United States Lime & Minerals, Inc.....	14,087	1,781,865
* Universal Stainless & Alloy Products, Inc.....	32,024	280,210
Valvoline, Inc.....	334,586	11,021,263
* Venator Materials PLC.....	130,745	316,403
Verso Corp., Class A.....	170,732	4,589,276
Vulcan Materials Co.....	124,001	23,598,630
Warrior Met Coal, Inc.....	126,547	3,315,531
# Westlake Chemical Corp.....	140,920	13,901,758
WestRock Co.....	327,363	15,111,076
Worthington Industries, Inc.....	126,194	6,837,191
TOTAL MATERIALS.....		1,529,521,832
REAL ESTATE — (0.4%)		
* AMREP Corp.....	14,457	173,484
* CBRE Group, Inc., Class A.....	360,063	36,488,784
* CKX Lands, Inc.....	2,161	25,014
# CTO Realty Growth, Inc.....	4,032	236,235
#* Cushman & Wakefield PLC.....	52,389	1,099,645
Douglas Elliman, Inc.....	124,404	965,375
# eXp World Holdings, Inc.....	12,064	327,417
* Five Point Holdings LLC, Class A.....	3,804	22,025
* Forestar Group, Inc.....	21,917	437,244
* FRP Holdings, Inc.....	23,658	1,336,204
* Howard Hughes Corp.....	87,682	8,444,653
Indus Realty Trust, Inc.....	10,036	788,328
* InterGroup Corp.....	677	36,558
* Jones Lang LaSalle, Inc.....	107,683	27,005,820
*» JW Mays, Inc.....	2,713	104,423
* Kennedy-Wilson Holdings, Inc.....	336,154	7,550,019
* Marcus & Millichap, Inc.....	96,875	4,534,719

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
#* Maui Land & Pineapple Co., Inc.....	13,708	\$ 135,024
Newmark Group, Inc., Class A.....	485,418	7,431,750
#* Rafael Holdings, Inc., Class B.....	38,641	159,974
RE/MAX Holdings, Inc., Class A.....	45,388	1,350,747
* Realogy Holdings Corp.....	280,301	4,624,966
#* Redfin Corp.....	26,300	777,691
RMR Group, Inc., Class A.....	30,102	963,565
# St. Joe Co.....	198,468	9,627,683
#* Stratus Properties, Inc.....	22,438	822,128
* Tejon Ranch Co.....	73,433	1,278,468
#* Trinity Place Holdings, Inc.....	16,938	30,488
#* Zillow Group, Inc., Class A.....	49,328	2,459,494
#* Zillow Group, Inc., Class C.....	150,468	7,595,625
TOTAL REAL ESTATE.....		126,833,550
UTILITIES — (1.7%)		
AES Corp.....	497,941	11,044,331
ALLETE, Inc.....	78,390	5,003,634
Alliant Energy Corp.....	141,127	8,447,862
Ameren Corp.....	144,378	12,812,104
American Electric Power Co., Inc.....	128,710	11,635,384
American States Water Co.....	56,210	5,184,248
American Water Works Co., Inc.....	105,607	16,981,606
Artesian Resources Corp., Class A.....	17,059	822,244
# Atlantica Sustainable Infrastructure PLC.....	234,494	7,651,539
Atmos Energy Corp.....	78,451	8,411,516
# Avangrid, Inc.....	62,463	2,918,271
# Avista Corp.....	102,191	4,543,412
Black Hills Corp.....	111,989	7,586,135
# Brookfield Renewable Corp., Class A.....	69,657	2,383,663
California Water Service Group.....	92,876	5,766,671
CenterPoint Energy, Inc.....	297,695	8,442,630
Chesapeake Utilities Corp.....	33,768	4,599,539
Clearway Energy, Inc., Class A.....	67,535	2,083,455
Clearway Energy, Inc., Class C.....	140,081	4,717,928
CMS Energy Corp.....	165,770	10,672,273
Consolidated Edison, Inc.....	126,775	10,959,699
Consolidated Water Co. Ltd.....	40,703	413,542
Dominion Energy, Inc.....	170,652	13,764,790
DTE Energy Co.....	109,778	13,220,565
Duke Energy Corp.....	151,638	15,931,088
Edison International.....	211,080	13,253,713
Entergy Corp.....	116,917	13,067,813
Essential Utilities, Inc.....	188,103	9,168,140
Evergy, Inc.....	171,898	11,166,494
Eversource Energy.....	122,026	10,920,107
Exelon Corp.....	228,927	13,266,320
FirstEnergy Corp.....	314,908	13,213,540
# Genie Energy Ltd., Class B.....	60,892	306,287
Hawaiian Electric Industries, Inc.....	122,659	5,213,008
IDACORP, Inc.....	68,279	7,525,711
# Macquarie Infrastructure Holdings LLC.....	107,613	388,483
MDU Resources Group, Inc.....	366,024	10,750,125
MGE Energy, Inc.....	65,025	5,034,886
# Middlesex Water Co.....	35,564	3,600,499
National Fuel Gas Co.....	93,204	5,660,279
New Jersey Resources Corp.....	192,921	7,757,353
NextEra Energy, Inc.....	427,752	33,415,986
NiSource, Inc.....	258,934	7,555,694

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
	47,422	\$ 2,244,957
#	Northwest Natural Holding Co.....	2,244,957
	76,091	4,422,409
	NorthWestern Corp.....	4,422,409
	655,006	26,154,390
	NRG Energy, Inc.....	26,154,390
	209,231	7,934,040
	OGE Energy Corp.....	7,934,040
	84,597	6,589,260
	ONE Gas, Inc.....	6,589,260
#	Ormat Technologies, Inc.....	9,402,604
	137,949	9,402,604
	Otter Tail Corp.....	9,402,604
*	85,677	5,431,922
	PG&E Corp.....	5,431,922
	354,262	4,531,011
	Pinnacle West Capital Corp.....	4,531,011
	101,396	7,058,176
	PNM Resources, Inc.....	7,058,176
	170,699	7,649,022
	Portland General Electric Co.....	7,649,022
	146,521	7,698,213
	PPL Corp.....	7,698,213
	447,715	13,288,181
	Public Service Enterprise Group, Inc.....	13,288,181
*	241,400	16,060,342
	Pure Cycle Corp.....	16,060,342
#	41,462	531,543
	RGC Resources, Inc.....	531,543
	16,102	363,583
	Sempra Energy.....	363,583
	71,702	9,906,348
	SJW Group.....	9,906,348
#	63,604	4,379,771
	South Jersey Industries, Inc.....	4,379,771
	154,488	3,865,290
	Southern Co.....	3,865,290
	226,157	15,715,650
	Southwest Gas Holdings, Inc.....	15,715,650
#	73,783	5,030,525
	Spire, Inc.....	5,030,525
#*	73,774	4,863,182
	Sunnova Energy International, Inc.....	4,863,182
	32,406	637,102
	UGI Corp.....	637,102
	223,261	10,124,886
	Unitil Corp.....	10,124,886
#	32,521	1,526,536
	Via Renewables, Inc.....	1,526,536
	15,216	174,071
	Vistra Corp.....	174,071
	778,849	16,986,697
	WEC Energy Group, Inc.....	16,986,697
	100,459	9,748,541
	Xcel Energy, Inc.....	9,748,541
	183,560	12,786,790
	York Water Co.....	12,786,790
	29,489	1,339,390
	TOTAL UTILITIES.....	<u>583,706,999</u>
	TOTAL COMMON STOCKS.....	<u>33,128,277,353</u>
	PREFERRED STOCKS — (0.0%)	
	COMMUNICATION SERVICES — (0.0%)	
	Liberty Broadband Corp., 7.000%.....	697,029
	24,077	<u>697,029</u>
	CONSUMER DISCRETIONARY — (0.0%)	
	Qurate Retail, Inc., 8.000%.....	1,988,079
	20,679	<u>1,988,079</u>
	INDUSTRIALS — (0.0%)	
(r)	WESCO International, Inc., Floating Rate Note, 5-Yr. CMT + 10.325%, FRN, 10.625%.....	2,250,156
	73,824	<u>2,250,156</u>
	TOTAL PREFERRED STOCKS.....	<u>4,935,264</u>
	TOTAL INVESTMENT SECURITIES	
	(Cost \$14,107,608,922).....	<u>33,133,212,617</u>
	TEMPORARY CASH INVESTMENTS — (0.9%)	
	State Street Institutional U.S. Government Money Market Fund 0.025%.....	306,928,011
	306,928,011	<u>306,928,011</u>
	SECURITIES LENDING COLLATERAL — (1.5%)	
@§	The DFA Short Term Investment Fund.....	503,822,207
	43,549,331	<u>503,822,207</u>
	TOTAL INVESTMENTS — (100.0%)	
	(Cost \$14,918,325,047)^^.....	<u><u>\$33,943,962,835</u></u>

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

As of January 31, 2022, U.S. Core Equity 2 Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500 [®] Emini Index.....	1,292	03/18/22	\$302,189,906	\$290,974,550	\$(11,215,356)
Total Futures Contracts.....			<u>\$302,189,906</u>	<u>\$290,974,550</u>	<u>\$(11,215,356)</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services.....	\$ 2,283,862,187	\$ 206,731	\$ 597	\$ 2,284,069,515
Consumer Discretionary.....	4,076,607,411	—	19,263	4,076,626,674
Consumer Staples.....	1,996,881,803	93,743	—	1,996,975,546
Energy.....	1,242,256,558	—	—	1,242,256,558
Financials.....	4,921,243,507	110,982	—	4,921,354,489
Health Care.....	3,844,108,276	—	2,341,379	3,846,449,655
Industrials.....	4,464,569,457	1,384,769	—	4,465,954,226
Information Technology.....	8,054,528,309	—	—	8,054,528,309
Materials.....	1,529,521,832	—	—	1,529,521,832
Real Estate.....	126,729,127	104,423	—	126,833,550
Utilities.....	583,706,999	—	—	583,706,999
Preferred Stocks				
Communication Services.....	697,029	—	—	697,029
Consumer Discretionary.....	1,988,079	—	—	1,988,079
Industrials.....	2,250,156	—	—	2,250,156
Temporary Cash Investments.....	306,928,011	—	—	306,928,011
Securities Lending Collateral.....	—	503,822,207	—	503,822,207
Futures Contracts**.....	(11,215,356)	—	—	(11,215,356)
TOTAL.....	<u>\$33,424,663,385</u>	<u>\$505,722,855</u>	<u>\$2,361,239[^]</u>	<u>\$33,932,747,479</u>

** Valued at the unrealized appreciation/(depreciation) on the investment.

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

U.S. VECTOR EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (96.4%)		
COMMUNICATION SERVICES — (6.0%)		
Activision Blizzard, Inc.....	35,792	\$ 2,827,926
* Alphabet, Inc., Class A.....	10,216	27,645,211
* Alphabet, Inc., Class C.....	10,629	28,846,787
* Altice USA, Inc., Class A.....	31,187	449,717
#* AMC Networks, Inc., Class A.....	26,158	1,115,116
* Angi, Inc.....	36,343	311,823
* Anterix, Inc.....	7,672	393,267
AT&T, Inc.....	728,166	18,568,233
ATN International, Inc.....	22,236	882,324
* Audacy, Inc.....	57,724	139,692
* Ballantyne Strong, Inc.....	7,403	22,209
* Boston Omaha Corp., Class A.....	235	6,202
# Cable One, Inc.....	1,282	1,980,344
* Cargurus, Inc.....	32,833	1,047,373
* Cars.com, Inc.....	58,406	909,965
* Charter Communications, Inc., Class A.....	8,189	4,858,861
#* Cinemark Holdings, Inc.....	61,069	922,142
Cogent Communications Holdings, Inc.....	12,352	785,711
Comcast Corp., Class A.....	381,290	19,060,687
* comScore, Inc.....	36,956	111,977
* Consolidated Communications Holdings, Inc.....	63,509	456,630
* Cumulus Media, Inc., Class A.....	800	8,200
* Daily Journal Corp.....	563	182,406
* DHI Group, Inc.....	44,943	241,793
#* Discovery, Inc., Class A.....	59,543	1,661,845
* Discovery, Inc., Class C.....	144,573	3,954,072
* DISH Network Corp., Class A.....	117,268	3,682,215
* EchoStar Corp., Class A.....	47,851	1,133,590
Electronic Arts, Inc.....	9,605	1,274,199
* Emerald Holding, Inc.....	10,204	33,265
Entravision Communications Corp., Class A.....	62,511	378,817
EW Scripps Co., Class A.....	76,118	1,560,419
* Facebook, Inc., Class A.....	76,954	24,106,610
Fox Corp., Class A.....	92,467	3,755,085
Fox Corp., Class B.....	102,451	3,809,128
* Gaia, Inc.....	6,225	45,692
* Gannett Co., Inc.....	139,204	676,531
Gray Television, Inc.....	76,583	1,596,756
Gray Television, Inc., Class A.....	2,300	45,655
* Hemisphere Media Group, Inc.....	17,432	113,134
* IDT Corp., Class B.....	62,410	2,342,247
* iHeartMedia, Inc., Class A.....	61,951	1,248,313
* IMAX Corp.....	43,682	753,514
Interpublic Group of Cos., Inc.....	105,425	3,746,804
* Iridium Communications, Inc.....	119,893	4,301,761
John Wiley & Sons, Inc., Class A.....	36,894	1,872,370
John Wiley & Sons, Inc., Class B.....	2,087	103,724
* Liberty Broadband Corp., Class A.....	3,632	531,543
*>> Liberty Broadband Corp., Class B.....	234	33,374
* Liberty Broadband Corp., Class C.....	43,149	6,403,743
* Liberty Latin America Ltd., Class A.....	9,861	107,879
* Liberty Latin America Ltd., Class C.....	151,194	1,634,407
#* Liberty Media Corp.-Liberty Braves, Class A.....	7,775	218,089

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
*» Liberty Media Corp.-Liberty Braves, Class B.	93	\$ 2,558
* Liberty Media Corp.-Liberty Braves, Class C.	18,966	512,082
#* Liberty Media Corp.-Liberty Formula One, Class A.	19,396	1,062,901
#* Liberty Media Corp.-Liberty Formula One, Class C.	151,032	9,096,657
* Liberty Media Corp.-Liberty SiriusXM, Class A.	13,224	611,610
* Liberty Media Corp.-Liberty SiriusXM, Class B.	309	14,560
* Liberty Media Corp.-Liberty SiriusXM, Class C.	49,556	2,305,841
#* Lions Gate Entertainment Corp., Class A.	70,340	1,102,931
* Lions Gate Entertainment Corp., Class B.	124,088	1,809,203
#* Live Nation Entertainment, Inc.	11,490	1,258,270
* Loyalty Ventures, Inc.	8,776	257,225
* Lumen Technologies, Inc.	516,710	6,386,536
#* Madison Square Garden Entertainment Corp.	18,508	1,310,922
* Marchex, Inc., Class B.	1,280	2,982
#* Marcus Corp.	19,647	331,052
* Match Group, Inc.	9,850	1,110,095
* Mediaco Holding, Inc., Class A.	666	3,483
* National CineMedia, Inc.	25,352	66,929
* New York Times Co., Class A.	37,573	1,504,047
* News Corp., Class A.	174,543	3,881,836
* News Corp., Class B.	90,843	2,020,348
* Nexstar Media Group, Inc., Class A.	33,800	5,589,844
* Omnicom Group, Inc.	42,413	3,196,244
* Pinterest, Inc., Class A.	12,559	371,244
* QuinStreet, Inc.	33,447	538,162
* Reading International, Inc., Class A.	17,826	79,326
* Scholastic Corp.	31,899	1,308,497
* Sciplay Corp., Class A.	6,482	81,025
* Shenandoah Telecommunications Co.	57,187	1,302,148
# Sirius XM Holdings, Inc.	120,878	768,784
* Spok Holdings, Inc.	38,274	378,147
* Spotify Technology SA.	743	145,821
* Take-Two Interactive Software, Inc.	11,471	1,873,673
* TechTarget, Inc.	20,135	1,669,997
* TEGNA, Inc.	194,817	3,771,657
* Telephone & Data Systems, Inc.	97,376	1,928,045
#* Telesat Corp.	1,933	43,782
#* Thryv Holdings, Inc.	4,798	155,599
* T-Mobile U.S., Inc.	68,202	7,377,410
* Townsquare Media, Inc., Class A.	16,264	214,360
* Travelzoo.	12,456	116,713
#* TripAdvisor, Inc.	38,753	1,052,144
* TrueCar, Inc.	80,361	276,442
* Twitter, Inc.	27,266	1,022,748
* U.S. Cellular Corp.	34,604	1,059,574
* Urban One, Inc.	25,200	113,274
* Verizon Communications, Inc.	422,159	22,471,524
# ViacomCBS, Inc., Class A.	3,778	138,199
# ViacomCBS, Inc., Class B.	119,290	3,990,250
* Walt Disney Co.	79,064	11,303,780
#* WideOpenWest, Inc.	12,648	235,379
# World Wrestling Entertainment, Inc., Class A.	14,789	738,563
* Yelp, Inc.	40,748	1,407,436
* Zedge, Inc., Class B.	5,669	42,858
* Ziff Davis, Inc.	32,238	3,386,924
* Zynga, Inc., Class A.	508,493	4,612,032
TOTAL COMMUNICATION SERVICES.		<u>300,313,050</u>

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (11.0%)		
* 1-800-Flowers.com, Inc., Class A	37,182	\$ 633,209
#* 2U, Inc.	36,502	589,142
Aaron's Co., Inc.	37,551	794,955
* Abercrombie & Fitch Co., Class A	65,170	2,541,630
* Academy Sports & Outdoors, Inc.	1,673	65,080
Acushnet Holdings Corp.	65,531	3,060,298
* Adient PLC	50,415	2,115,918
* Adtalem Global Education, Inc.	44,112	1,297,775
Advance Auto Parts, Inc.	16,944	3,922,705
AMCON Distributing Co.	438	68,569
* American Axle & Manufacturing Holdings, Inc.	96,191	782,995
# American Eagle Outfitters, Inc.	192,536	4,395,597
* American Outdoor Brands, Inc.	14,342	237,790
* American Public Education, Inc.	18,666	399,266
* America's Car-Mart, Inc.	8,133	771,984
* Aptiv PLC	17,650	2,410,637
Aramark	111,373	3,818,980
* Ark Restaurants Corp.	2,975	47,719
* Asbury Automotive Group, Inc.	19,530	3,143,744
Autoliv, Inc.	26,841	2,658,333
* AutoNation, Inc.	52,956	5,772,204
* Barnes & Noble Education, Inc.	12,599	75,846
Bassett Furniture Industries, Inc.	9,023	167,467
Bath & Body Works, Inc.	16,472	923,585
* Beazer Homes USA, Inc.	28,393	517,888
* Bed Bath & Beyond, Inc.	118,427	1,923,254
Best Buy Co., Inc.	50,959	5,059,210
Big 5 Sporting Goods Corp.	27,233	536,218
# Big Lots, Inc.	34,836	1,459,977
* Biglari Holdings, Inc., Class A	142	88,747
* Biglari Holdings, Inc., Class B	1,757	208,205
#* BJ's Restaurants, Inc.	22,547	678,439
#* Bloomin' Brands, Inc.	69,883	1,420,721
* Bluegreen Vacations Holding Corp.	9,724	291,428
* Boot Barn Holdings, Inc.	35,095	3,227,687
BorgWarner, Inc.	210,764	9,242,001
* Boyd Gaming Corp.	57,508	3,419,426
* Bright Horizons Family Solutions, Inc.	11,771	1,511,514
#* Brinker International, Inc.	13,204	438,505
Brunswick Corp.	50,302	4,566,919
Buckle, Inc.	25,922	975,704
Build-A-Bear Workshop, Inc.	13,613	242,856
* Burlington Stores, Inc.	2,401	568,869
* Caesars Entertainment, Inc.	17,048	1,298,035
Caleres, Inc.	34,981	838,844
# Camping World Holdings, Inc., Class A	10,608	352,186
* Capri Holdings Ltd.	44,674	2,683,567
* CarMax, Inc.	27,252	3,029,605
#* Carnival Corp.	120,366	2,384,450
#* CarParts.com, Inc.	22,107	203,384
Carriage Services, Inc.	24,853	1,250,603
Carrols Restaurant Group, Inc.	41,335	102,097
Carter's, Inc.	22,510	2,096,131
Cato Corp., Class A	18,848	311,369
* Cavco Industries, Inc.	7,684	2,070,377
Century Communities, Inc.	28,311	1,864,279
#* Cheesecake Factory, Inc.	26,709	952,977
#* Chegg, Inc.	7,692	203,607
* Chico's FAS, Inc.	39,666	186,827

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Children's Place, Inc.....	13,873	\$ 981,515
Choice Hotels International, Inc.....	8,184	1,173,586
Churchill Downs, Inc.....	2,565	539,420
* Chuy's Holdings, Inc.....	14,866	374,772
#* Citi Trends, Inc.....	8,687	423,231
Clarus Corp.....	34,308	772,959
Columbia Sportswear Co.....	32,436	3,012,331
* Conn's, Inc.....	31,161	756,277
* Container Store Group, Inc.....	9,288	94,738
#† Contra Zagg, Inc.....	25,325	2,279
* Cooper-Standard Holdings, Inc.....	24,883	512,341
Cracker Barrel Old Country Store, Inc.....	13,817	1,646,157
* Crocs, Inc.....	24,501	2,514,293
Crown Crafts, Inc.....	2,196	15,108
Culp, Inc.....	13,186	119,333
Dana, Inc.....	120,134	2,602,102
Darden Restaurants, Inc.....	18,818	2,632,074
* Dave & Buster's Entertainment, Inc.....	30,313	1,084,902
* Deckers Outdoor Corp.....	10,419	3,336,476
Del Taco Restaurants, Inc.....	36,037	449,381
* Delta Apparel, Inc.....	12,387	374,087
#* Denny's Corp.....	22,857	354,284
* Designer Brands, Inc., Class A.....	53,151	699,999
# Dick's Sporting Goods, Inc.....	59,487	6,864,800
# Dillard's, Inc., Class A.....	28,966	7,349,254
Dine Brands Global, Inc.....	1,652	112,088
Dollar General Corp.....	15,330	3,195,998
* Dollar Tree, Inc.....	31,716	4,161,774
Domino's Pizza, Inc.....	4,335	1,970,908
* Dorman Products, Inc.....	28,751	2,691,956
DR Horton, Inc.....	127,178	11,346,821
eBay, Inc.....	25,601	1,537,852
Educational Development Corp.....	6,574	47,727
* El Pollo Loco Holdings, Inc.....	35,651	475,584
Escalade, Inc.....	12,824	183,383
Ethan Allen Interiors, Inc.....	26,692	672,905
* Etsy, Inc.....	4,577	718,955
* Expedia Group, Inc.....	4,495	823,889
* Fiesta Restaurant Group, Inc.....	16,154	152,978
* Five Below, Inc.....	10,014	1,642,296
* Flanigan's Enterprises, Inc.....	300	8,532
Flexsteel Industries, Inc.....	8,594	214,077
* Floor & Decor Holdings, Inc., Class A.....	15,459	1,680,702
Foot Locker, Inc.....	77,357	3,456,311
Ford Motor Co.....	462,094	9,380,508
* Fossil Group, Inc.....	43,563	483,114
* Fox Factory Holding Corp.....	13,049	1,736,430
# Franchise Group, Inc.....	2,692	134,788
* frontdoor, Inc.....	22,151	804,081
#* Full House Resorts, Inc.....	19,188	169,430
#* Funko, Inc., Class A.....	10,407	179,833
Gap, Inc.....	161,340	2,915,414
Garmin Ltd.....	22,692	2,823,339
* General Motors Co.....	208,405	10,989,196
* Genesco, Inc.....	14,308	920,434
Gentex Corp.....	155,770	4,891,178
* Gentherm, Inc.....	32,515	2,841,486
Genuine Parts Co.....	23,454	3,124,776
* G-III Apparel Group Ltd.....	45,437	1,234,523

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Goodyear Tire & Rubber Co.....	113,434	\$2,351,487
* GoPro, Inc., Class A.....	52,693	466,860
Graham Holdings Co., Class B.....	4,229	2,516,762
* Grand Canyon Education, Inc.....	25,569	2,139,614
* Green Brick Partners, Inc.....	22,902	542,319
Group 1 Automotive, Inc.....	15,409	2,616,602
# Guess?, Inc.....	59,084	1,360,114
H&R Block, Inc.....	69,238	1,582,781
# Hamilton Beach Brands Holding Co., Class A.....	17,718	245,571
Hanesbrands, Inc.....	144,709	2,329,815
Harley-Davidson, Inc.....	104,441	3,610,525
Hasbro, Inc.....	16,501	1,526,012
# Haverty Furniture Cos., Inc.....	19,633	579,566
Haverty Furniture Cos., Inc., Class A.....	1,796	47,666
#* Helen of Troy Ltd.....	20,370	4,264,052
Hibbett, Inc.....	15,878	978,879
* Hilton Grand Vacations, Inc.....	48,053	2,347,870
Hooker Furnishings Corp.....	11,517	253,835
* Horizon Global Corp.....	19,302	147,467
* Houghton Mifflin Harcourt Co.....	72,351	1,303,042
* Hovnanian Enterprises, Inc., Class A.....	1,022	99,011
* Hyatt Hotels Corp., Class A.....	26,200	2,400,182
# Installed Building Products, Inc.....	19,856	2,199,846
# International Game Technology PLC.....	102,105	2,733,351
#* iRobot Corp.....	16,518	1,082,259
Jack in the Box, Inc.....	6,082	553,766
Johnson Outdoors, Inc., Class A.....	12,917	1,165,372
KB Home.....	80,690	3,409,152
Kohl's Corp.....	114,994	6,866,292
# Kontoor Brands, Inc.....	24,669	1,215,935
* Lakeland Industries, Inc.....	7,500	157,650
* Lands' End, Inc.....	11,629	213,160
* Las Vegas Sands Corp.....	15,717	688,405
Laureate Education, Inc., Class A.....	52,674	666,326
La-Z-Boy, Inc.....	45,566	1,672,728
# LCI Industries.....	25,955	3,196,877
Lear Corp.....	52,945	8,858,757
# Leggett & Platt, Inc.....	56,008	2,231,919
Lennar Corp., Class A.....	86,062	8,271,419
Lennar Corp., Class B.....	9,841	794,464
Levi Strauss & Co., Class A.....	9,166	201,010
* LGI Homes, Inc.....	24,836	3,092,330
Lifetime Brands, Inc.....	22,906	355,043
* Lincoln Educational Services Corp.....	12,212	83,652
* Liquidity Services, Inc.....	37,467	712,997
Lithia Motors, Inc.....	18,484	5,399,731
LKQ Corp.....	67,935	3,728,952
* LL Flooring Holdings, Inc.....	4,906	70,843
#* Lovesac Co.....	8,026	432,200
* M/I Homes, Inc.....	33,882	1,795,407
Macy's, Inc.....	263,459	6,744,550
* Malibu Boats, Inc., Class A.....	20,283	1,331,782
# Marine Products Corp.....	15,913	195,093
* MarineMax, Inc.....	26,965	1,268,973
Marriott Vacations Worldwide Corp.....	32,640	5,300,083
* MasterCraft Boat Holdings, Inc.....	18,751	476,838
* Mattel, Inc.....	85,940	1,797,865
McDonald's Corp.....	1,857	481,799
MDC Holdings, Inc.....	82,456	4,179,695

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
†† Media General, Inc.....	38,825	\$ 4,803
* Meritage Homes Corp.....	35,556	3,627,779
MGM Resorts International.....	55,466	2,369,508
* Modine Manufacturing Co.....	50,652	463,466
* Mohawk Industries, Inc.....	45,811	7,232,183
* Monarch Casino & Resort, Inc.....	5,624	348,126
#* Monitronics International, Inc.....	707	1,900
Monro, Inc.....	27,044	1,344,898
* Motorcar Parts of America, Inc.....	22,004	363,726
Movado Group, Inc.....	14,193	526,135
Murphy USA, Inc.....	35,401	6,961,961
Nathan's Famous, Inc.....	4,206	226,619
#* National Vision Holdings, Inc.....	45,424	1,856,933
* Nautilus, Inc.....	29,587	150,894
Newell Brands, Inc.....	295,559	6,859,924
Nobility Homes, Inc.....	1,284	41,088
#* Nordstrom, Inc.....	34,419	774,427
* Norwegian Cruise Line Holdings Ltd.....	90,575	1,886,677
* NVR, Inc.....	916	4,879,734
* ODP Corp.....	36,903	1,632,220
#* Ollie's Bargain Outlet Holdings, Inc.....	28,866	1,383,836
Oxford Industries, Inc.....	16,622	1,369,487
Papa John's International, Inc.....	7,165	884,519
Patrick Industries, Inc.....	24,604	1,584,498
#* Peloton Interactive, Inc., Class A.....	3,979	108,746
#* Penn National Gaming, Inc.....	31,008	1,414,275
Penske Automotive Group, Inc.....	101,131	10,277,944
* Perdoceo Education Corp.....	70,479	776,679
# PetMed Express, Inc.....	15,853	409,483
* Planet Fitness, Inc., Class A.....	12,287	1,089,120
* Playa Hotels & Resorts NV.....	71,600	546,308
Polaris, Inc.....	20,839	2,346,263
Pool Corp.....	1,426	679,132
#* Potbelly Corp.....	8,889	48,890
PulteGroup, Inc.....	146,869	7,738,528
#* Purple Innovation, Inc.....	28,823	239,807
PVH Corp.....	40,828	3,879,068
>> QEP Co., Inc.....	1,575	35,753
* Quotient Technology, Inc.....	63,283	449,942
Qurate Retail, Inc., Class A.....	218,111	1,533,320
Ralph Lauren Corp.....	24,732	2,741,295
RCI Hospitality Holdings, Inc.....	9,765	682,281
* Red Robin Gourmet Burgers, Inc.....	11,417	168,401
Red Rock Resorts, Inc., Class A.....	21,324	949,344
Rent-A-Center, Inc.....	51,114	2,154,455
* Revolve Group, Inc.....	9,318	459,564
#* RH.....	2,787	1,122,659
Rocky Brands, Inc.....	7,323	313,278
Ross Stores, Inc.....	14,432	1,410,728
#* Royal Caribbean Cruises Ltd.....	20,319	1,581,021
#* Ruth's Hospitality Group, Inc.....	27,514	551,105
* Sally Beauty Holdings, Inc.....	92,522	1,588,603
* Scientific Games Corp., Class A.....	19,895	1,147,941
* SeaWorld Entertainment, Inc.....	28,528	1,699,698
Service Corp. International.....	89,573	5,528,446
#* Shake Shack, Inc., Class A.....	14,745	974,202
# Shoe Carnival, Inc.....	30,438	1,039,762
Shutterstock, Inc.....	16,849	1,633,848
Signet Jewelers Ltd.....	46,478	4,003,150

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Skechers USA, Inc., Class A.....	89,150	\$3,744,300
* Skyline Champion Corp.....	43,338	2,918,381
#* Sleep Number Corp.....	12,790	914,485
Smith & Wesson Brands, Inc.....	56,019	956,805
# Sonic Automotive, Inc., Class A.....	40,894	2,086,003
#* Sonos, Inc.....	48,361	1,219,664
* Sportsman's Warehouse Holdings, Inc.....	30,710	336,582
Standard Motor Products, Inc.....	30,561	1,462,955
Steven Madden Ltd.....	64,835	2,667,312
#* Stitch Fix, Inc., Class A.....	2,909	47,795
* Stoneridge, Inc.....	31,731	598,764
Strategic Education, Inc.....	24,634	1,469,664
* Strattec Security Corp.....	3,345	126,742
* Stride, Inc.....	46,169	1,619,147
Superior Group of Cos., Inc.....	15,854	323,897
* Superior Industries International, Inc.....	21,539	95,418
* Tandy Leather Factory, Inc.....	17,438	87,190
Tapestry, Inc.....	168,413	6,391,273
Target Corp.....	30,844	6,798,943
* Taylor Morrison Home Corp.....	126,306	3,876,331
Tempur Sealy International, Inc.....	35,385	1,408,677
* Tenneco, Inc., Class A.....	23,806	249,963
* Terminix Global Holdings, Inc.....	69,923	3,016,478
Texas Roadhouse, Inc.....	29,950	2,557,430
# Thor Industries, Inc.....	37,519	3,548,922
Tilly's, Inc., Class A.....	23,107	304,550
Toll Brothers, Inc.....	94,747	5,587,231
* TopBuild Corp.....	35,159	8,179,741
Tractor Supply Co.....	17,500	3,820,425
Travel & Leisure Co.....	18,662	1,060,002
* TravelCenters of America, Inc.....	10,101	460,404
* Tri Pointe Homes, Inc.....	103,909	2,474,073
* Tupperware Brands Corp.....	6,904	106,460
* Ulta Beauty, Inc.....	7,599	2,764,060
#* Under Armour, Inc., Class A.....	16,694	314,348
* Under Armour, Inc., Class C.....	23,767	380,034
* Unifi, Inc.....	19,615	372,881
* Universal Electronics, Inc.....	16,636	590,412
* Universal Technical Institute, Inc.....	27,693	201,051
* Urban Outfitters, Inc.....	90,047	2,586,150
Vail Resorts, Inc.....	5,219	1,446,185
* Veoneer, Inc.....	10,674	375,832
* Vera Bradley, Inc.....	52,671	431,375
VF Corp.....	20,136	1,313,069
* Victoria's Secret & Co.....	5,490	306,507
* Vince Holding Corp.....	1,700	15,300
* Vista Outdoor, Inc.....	58,723	2,265,533
* Visteon Corp.....	18,723	1,900,572
* VOXX International Corp.....	36,231	400,353
#* Wayfair, Inc., Class A.....	300	46,776
Wendy's Co.....	146,718	3,378,916
Weyco Group, Inc.....	10,880	254,592
# Whirlpool Corp.....	17,752	3,731,293
Williams-Sonoma, Inc.....	31,734	5,094,576
Wingstop, Inc.....	6,906	1,058,344
Winmark Corp.....	2,807	604,684
Winnebago Industries, Inc.....	32,980	2,127,870
Wolverine World Wide, Inc.....	65,467	1,734,221
#* WW International, Inc.....	6,975	87,885

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Wyndham Hotels & Resorts, Inc.....	19,618	\$ 1,646,931
#* Wynn Resorts Ltd.....	7,029	600,628
#* XPEL, Inc.....	5,492	342,481
* YETI Holdings, Inc.....	14,854	974,125
#* Zovio, Inc.....	56,782	70,410
* Zumiez, Inc.....	29,480	1,325,126
TOTAL CONSUMER DISCRETIONARY.....		<u>548,003,759</u>
CONSUMER STAPLES — (4.8%)		
Alico, Inc.....	7,614	273,876
Andersons, Inc.....	28,873	1,100,061
Archer-Daniels-Midland Co.....	81,284	6,096,300
B&G Foods, Inc.....	62,724	1,950,716
* BellRing Brands, Inc., Class A.....	1,561	38,026
* BJ's Wholesale Club Holdings, Inc.....	19,268	1,184,404
#* Boston Beer Co., Inc., Class A.....	1,785	751,182
* Bridgford Foods Corp.....	4,114	50,150
Brown-Forman Corp., Class A.....	3,283	205,647
Brown-Forman Corp., Class B.....	800	53,944
Bunge Ltd.....	114,831	11,352,193
Calavo Growers, Inc.....	14,346	594,068
Cal-Maine Foods, Inc.....	37,112	1,447,368
Campbell Soup Co.....	70,490	3,110,019
Casey's General Stores, Inc.....	18,796	3,530,077
#* Celsius Holdings, Inc.....	3,888	185,574
* Central Garden & Pet Co.....	20,939	971,360
* Central Garden & Pet Co., Class A.....	49,488	2,144,315
* Chefs' Warehouse, Inc.....	36,090	1,076,926
Church & Dwight Co., Inc.....	20,030	2,056,080
Coca-Cola Co.....	42,381	2,585,665
Coca-Cola Consolidated, Inc.....	7,711	4,418,403
* Coffee Holding Co., Inc.....	1,900	8,360
Conagra Brands, Inc.....	96,132	3,341,548
Constellation Brands, Inc., Class A.....	7,145	1,698,724
Costco Wholesale Corp.....	7,743	3,911,222
* Coty, Inc., Class A.....	383,859	3,255,124
* Darling Ingredients, Inc.....	149,401	9,527,302
Edgewell Personal Care Co.....	48,406	2,216,995
* elf Beauty, Inc.....	45,692	1,350,656
# Energizer Holdings, Inc.....	58,620	2,204,698
* Farmer Bros Co.....	18,501	118,221
Flowers Foods, Inc.....	126,752	3,565,534
Fresh Del Monte Produce, Inc.....	60,762	1,691,006
#* Freshpet, Inc.....	10,006	930,858
General Mills, Inc.....	54,074	3,713,802
#* Grocery Outlet Holding Corp.....	57,045	1,447,802
* Hain Celestial Group, Inc.....	80,482	2,940,007
* Herbalife Nutrition Ltd.....	22,190	943,297
Hershey Co.....	5,788	1,140,641
# Hormel Foods Corp.....	45,106	2,141,182
* Hostess Brands, Inc.....	117,508	2,411,264
Ingles Markets, Inc., Class A.....	11,945	918,929
Ingredion, Inc.....	48,266	4,570,790
Inter Parfums, Inc.....	25,661	2,539,669
J M Smucker Co.....	38,387	5,396,444
J&J Snack Foods Corp.....	12,350	1,873,372
John B. Sanfilippo & Son, Inc.....	13,938	1,102,496
Kellogg Co.....	32,803	2,066,589
Keurig Dr Pepper, Inc.....	56,539	2,145,655

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
Kraft Heinz Co.....	85,992	\$ 3,078,514
Kroger Co.....	148,256	6,462,479
Lamb Weston Holdings, Inc.....	5,072	325,673
Lancaster Colony Corp.....	14,655	2,326,774
* Landec Corp.....	45,500	489,125
* Lifevantage Corp.....	2,000	12,860
#* Lifeway Foods, Inc.....	6,493	32,984
# Limoneira Co.....	14,670	217,996
McCormick & Co., Inc.....	23,510	2,358,288
# McCormick & Co., Inc.....	2,128	212,332
Medifast, Inc.....	10,658	2,117,851
# MGP Ingredients, Inc.....	22,542	1,705,528
Molson Coors Beverage Co., Class A.....	534	31,602
Molson Coors Beverage Co., Class B.....	85,831	4,090,705
Mondelez International, Inc., Class A.....	66,070	4,428,672
* Monster Beverage Corp.....	15,666	1,358,556
# National Beverage Corp.....	29,812	1,331,702
* Natural Alternatives International, Inc.....	8,015	104,956
Natural Grocers by Vitamin Cottage, Inc.....	19,128	279,269
Natural Health Trends Corp.....	995	7,293
Nature's Sunshine Products, Inc.....	15,233	268,710
Nu Skin Enterprises, Inc., Class A.....	37,974	1,829,967
Oil-Dri Corp. of America.....	4,973	169,181
* Performance Food Group Co.....	108,666	4,584,619
Philip Morris International, Inc.....	24,545	2,524,453
* Pilgrim's Pride Corp.....	105,011	2,937,158
* Post Holdings, Inc.....	63,136	6,681,052
PriceSmart, Inc.....	26,370	1,883,082
Procter & Gamble Co.....	90,151	14,464,728
# Reynolds Consumer Products, Inc.....	3,464	104,855
#* Rite Aid Corp.....	28,229	299,510
Rocky Mountain Chocolate Factory, Inc.....	5,160	40,454
#* S&W Seed Co.....	14,868	34,494
Sanderson Farms, Inc.....	19,734	3,631,056
Seaboard Corp.....	578	2,207,954
* Seneca Foods Corp., Class A.....	6,380	298,265
*> Seneca Foods Corp., Class B.....	1,251	58,666
* Simply Good Foods Co.....	75,394	2,656,131
SpartanNash Co.....	30,260	743,488
Spectrum Brands Holdings, Inc.....	29,180	2,608,108
#* Sprouts Farmers Market, Inc.....	92,519	2,510,966
# Tootsie Roll Industries, Inc.....	28,845	979,288
* TreeHouse Foods, Inc.....	46,507	1,801,216
# Turning Point Brands, Inc.....	17,054	600,812
Tyson Foods, Inc., Class A.....	113,483	10,314,470
* U.S. Foods Holding Corp.....	57,892	2,041,272
* United Natural Foods, Inc.....	67,432	2,615,013
United-Guardian, Inc.....	1,872	35,381
Universal Corp.....	20,980	1,141,941
* USANA Health Sciences, Inc.....	18,814	1,798,242
Vector Group Ltd.....	42,078	467,487
Village Super Market, Inc., Class A.....	16,232	370,901
Walgreens Boots Alliance, Inc.....	133,350	6,635,496
Walmart, Inc.....	84,456	11,807,793
# WD-40 Co.....	6,701	1,489,364
Weis Markets, Inc.....	22,288	1,342,629
TOTAL CONSUMER STAPLES.....		<u>239,299,902</u>

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (6.7%)		
	4,112	\$ 123,319
*	4,014	20,793
#	350,503	3,487,505
*	253,676	4,954,292
	21,097	700,631
#	13,181	1,247,450
	191,476	1,616,057
*	48,293	165,162
*	12,224	363,053
	164,450	4,512,508
	25,575	222,247
	5,279	114,238
*	4,208	138,233
	441,905	9,677,719
	26,100	1,264,806
	44,489	1,896,121
*	20,129	995,178
*	257,561	2,011,551
*	159,400	3,570,560
	10,173	1,138,359
#	50,996	3,476,397
	147,814	19,412,413
	22,765	1,240,692
*	161,671	981,343
*	208,465	3,091,536
#*	210,476	1,637,503
	192,734	17,080,087
*	36,002	782,683
	39,057	2,028,621
	32,396	864,001
#*	2,673	35,471
	48,917	955,349
*	77,055	1,195,894
*	30,788	2,313,410
	333,906	16,885,626
	170,676	832,899
	63,179	7,970,663
*	11,853	478,150
	38,270	455,030
*	32,802	829,563
*	17,807	920,622
*	14,700	200,802
#	371,427	2,956,559
	113,997	12,708,386
*	227,710	4,838,837
	335,811	2,723,427
	27,987	160,925
#*	34,368	538,203
*	28,147	153,683
	377,492	28,674,292
*	11,604	101,535
*	50,706	1,548,561
*	13,000	51,350
	110,561	3,398,645
*	143,750	507,437
	83,671	2,401,358
	60,346	5,569,332
	169,076	5,944,712
	25,592	373,387

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
	291,247	\$5,056,048
	291,247	\$5,056,048
*	130,151	563,554
#*	8,029	539,228
*	166,725	2,017,372
#	101,530	2,196,094
	344,761	6,712,497
	137,887	9,893,392
	96,926	4,339,377
*	23,880	33,193
	130,435	4,121,746
*	11,678	1,208,790
	6,859	209,200
*	22,223	239,342
*	96,167	341,393
*	157,329	947,121
#	18,996	29,444
	292,028	4,795,100
	1,057	143,150
	223,445	8,417,173
*	92,038	1,199,255
*	64,120	402,032
	71,124	4,315,804
	37,407	1,451,392
*	74,240	1,046,784
	162,481	1,618,311
*	108,386	1,716,834
	81,735	4,844,433
*	96,780	1,045,224
	57,171	4,847,529
#	4,753	11,312
	34,541	7,560,679
*	908	69,235
*	99,810	1,049,003
*	329,735	6,347,399
*	13,367	414,511
*	44,851	1,805,701
*	5,039	485,911
*	139,731	825,810
*	32,036	368,414
	156,928	6,131,177
	49,862	678,622
*	38,578	161,642
*	127,097	847,737
	145,938	1,196,692
*	5,666	131,961
	116,907	3,835,719
	24,660	190,129
#*	522,011	2,296,848
*	74,444	792,084
	117,021	6,913,601
*	13,425	204,463
*	351,609	2,281,942
*	200	620
#*	23,512	250,873
#*	158,791	398,565
	67	72,025
*	19,226	272,817
#*	355,113	1,118,606
*	62,748	599,243

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
Valero Energy Corp.....	69,781	\$ 5,789,730
* Weatherford International PLC.....	17,524	525,720
* Whiting Petroleum Corp.....	35,962	2,670,178
Williams Cos., Inc.....	146,741	4,393,426
World Fuel Services Corp.....	62,094	1,751,672
TOTAL ENERGY.....		<u>331,274,045</u>
FINANCIALS — (22.2%)		
1st Source Corp.....	39,221	1,956,343
ACNB Corp.....	7,905	256,043
Affiliated Managers Group, Inc.....	28,914	4,227,516
Aflac, Inc.....	176,067	11,060,529
* Alleghany Corp.....	5,549	3,684,536
Allegiance Bancshares, Inc.....	6,934	305,304
Allstate Corp.....	129,570	15,635,212
Ally Financial, Inc.....	188,760	9,007,627
A-Mark Precious Metals, Inc.....	8,880	549,672
* Ambac Financial Group, Inc.....	40,169	569,195
American Equity Investment Life Holding Co.....	79,259	3,260,715
American Express Co.....	42,837	7,702,949
American Financial Group, Inc.....	54,965	7,160,840
American International Group, Inc.....	73,903	4,267,898
American National Bankshares, Inc.....	9,565	361,557
American National Group, Inc.....	20,075	3,789,959
Ameriprise Financial, Inc.....	14,077	4,283,772
Ameris Bancorp.....	58,199	2,869,793
AMERISAFE, Inc.....	21,486	1,128,445
AmeriServ Financial, Inc.....	15,921	68,301
Ames National Corp.....	7,690	187,098
Apollo Global Management, Inc.....	124,222	8,695,540
* Arch Capital Group Ltd.....	105,193	4,872,540
Ares Management Corp., Class A.....	4,739	377,793
Argo Group International Holdings Ltd.....	31,530	1,790,273
Arrow Financial Corp.....	15,351	543,118
Arthur J Gallagher & Co.....	14,066	2,221,584
Artisan Partners Asset Management, Inc., Class A.....	28,427	1,228,331
Associated Banc-Corp.....	125,354	2,995,961
Associated Capital Group, Inc., Class A.....	1,469	65,958
Assurant, Inc.....	40,745	6,214,020
Assured Guaranty Ltd.....	66,849	3,562,383
Atlantic American Corp.....	5,179	13,258
* Atlantic Capital Bancshares, Inc.....	16,517	497,492
Atlantic Union Bankshares Corp.....	72,661	2,958,756
* Atlanticus Holdings Corp.....	19,831	1,275,332
Auburn National BanCorp, Inc.....	2,722	91,840
Axis Capital Holdings Ltd.....	60,326	3,437,375
* Axos Financial, Inc.....	53,309	2,745,413
# B. Riley Financial, Inc.....	749	46,116
Banc of California, Inc.....	60,536	1,169,556
BancFirst Corp.....	39,183	2,936,766
* Bancorp, Inc.....	46,575	1,388,866
Bank of America Corp.....	491,054	22,657,232
Bank of Hawaii Corp.....	33,585	2,890,661
Bank of Marin Bancorp.....	10,558	393,708
Bank of New York Mellon Corp.....	58,775	3,483,006
Bank of NT Butterfield & Son Ltd.....	55,230	2,024,179
# Bank of South Carolina Corp.....	3,898	78,350
Bank OZK.....	80,917	3,790,961
BankFinancial Corp.....	21,510	231,878

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
BankUnited, Inc.....	77,053	\$ 3,216,963
Bankwell Financial Group, Inc.....	3,662	123,885
Banner Corp.....	30,084	1,868,517
Bar Harbor Bankshares.....	11,642	355,547
* Baycom Corp.....	5,500	114,400
BCB Bancorp, Inc.....	10,545	179,265
* Berkshire Hathaway, Inc., Class B.....	110,049	34,447,538
Berkshire Hills Bancorp, Inc.....	41,138	1,217,273
BGC Partners, Inc., Class A.....	228,214	963,063
BlackRock, Inc.....	6,183	5,088,238
* Blucora, Inc.....	51,074	828,420
BOK Financial Corp.....	49,055	5,030,590
* Bridgewater Bancshares, Inc.....	1,700	30,243
* Brighthouse Financial, Inc.....	71,314	3,883,047
BrightSphere Investment Group, Inc.....	21,135	456,093
Brookline Bancorp, Inc.....	93,270	1,594,917
Brown & Brown, Inc.....	39,544	2,620,976
Byline Bancorp, Inc.....	5,600	145,600
C&F Financial Corp.....	4,203	215,068
Cadence Bank.....	158,020	4,925,483
» California First Leasing Corp.....	3,253	58,245
Cambridge Bancorp.....	3,750	335,775
Camden National Corp.....	18,415	914,489
* Cannae Holdings, Inc.....	74,786	2,233,858
Capital City Bank Group, Inc.....	15,372	425,190
Capital One Financial Corp.....	51,004	7,483,817
Capitol Federal Financial, Inc.....	172,686	1,921,995
Capstar Financial Holdings, Inc.....	2,201	47,211
Cathay General Bancorp.....	70,157	3,168,290
Cboe Global Markets, Inc.....	11,984	1,420,464
CBTX, Inc.....	10,878	320,140
*» CCUR Holdings, Inc.....	2	12,000
Central Pacific Financial Corp.....	40,073	1,166,124
Central Valley Community Bancorp.....	4,680	104,832
Charles Schwab Corp.....	59,213	5,192,980
Chemung Financial Corp.....	3,608	165,355
Chubb Ltd.....	25,440	5,018,803
Cincinnati Financial Corp.....	61,758	7,276,945
Citigroup, Inc.....	117,753	7,668,075
Citizens & Northern Corp.....	5,780	145,194
Citizens Community Bancorp, Inc.....	4,408	63,652
Citizens Financial Group, Inc.....	97,760	5,031,707
Citizens Holding Co.....	2,806	50,620
#* Citizens, Inc.....	46,149	219,208
City Holding Co.....	13,464	1,079,947
Civista Bancshares, Inc.....	12,586	303,448
CME Group, Inc.....	14,913	3,422,533
CNA Financial Corp.....	18,368	843,275
CNB Financial Corp.....	13,535	361,520
CNO Financial Group, Inc.....	16,341	407,545
* Coastal Financial Corp.....	800	38,736
Codorus Valley Bancorp, Inc.....	8,409	182,307
Cohen & Steers, Inc.....	29,832	2,491,867
Colony Bankcorp, Inc.....	5,499	92,658
Columbia Banking System, Inc.....	67,858	2,359,423
* Columbia Financial, Inc.....	44,039	932,306
Comerica, Inc.....	55,683	5,166,269
Commerce Bancshares, Inc.....	67,848	4,675,406
Community Bank System, Inc.....	54,753	3,910,459

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Community Financial Corp.....	3,756	\$ 148,738
Community Trust Bancorp, Inc.....	18,488	816,985
Community West Bancshares.....	2,872	40,036
ConnectOne Bancorp, Inc.....	34,400	1,101,144
* Consumer Portfolio Services, Inc.....	54,459	645,339
Cowen, Inc., Class A.....	18,912	599,132
Crawford & Co., Class A.....	44,722	340,334
Crawford & Co., Class B.....	32,131	243,232
* Credit Acceptance Corp.....	9,554	5,154,956
Cullen/Frost Bankers, Inc.....	37,986	5,356,406
* Customers Bancorp, Inc.....	25,241	1,471,550
CVB Financial Corp.....	123,991	2,731,522
Diamond Hill Investment Group, Inc.....	4,348	811,989
Dime Community Bancshares, Inc.....	40,119	1,402,560
Discover Financial Services.....	54,950	6,360,462
Donegal Group, Inc., Class A.....	30,139	432,495
Donegal Group, Inc., Class B.....	3,821	52,386
* Donnelley Financial Solutions, Inc.....	33,283	1,238,793
Eagle Bancorp Montana, Inc.....	4,214	96,079
Eagle Bancorp, Inc.....	25,813	1,548,006
East West Bancorp, Inc.....	76,183	6,577,640
#* eHealth, Inc.....	13,573	296,570
Elmira Savings Bank.....	1,680	38,388
Emclaire Financial Corp.....	500	14,250
Employers Holdings, Inc.....	22,431	877,052
#* Encore Capital Group, Inc.....	25,358	1,635,591
* Enova International, Inc.....	37,642	1,516,220
* Enstar Group Ltd.....	15,614	4,138,959
Enterprise Bancorp, Inc.....	6,505	277,698
Enterprise Financial Services Corp.....	30,921	1,531,826
Equitable Holdings, Inc.....	241,020	8,107,913
Equity Bancshares, Inc., Class A.....	10,114	324,255
# Erie Indemnity Co., Class A.....	5,762	1,060,784
* Esquire Financial Holdings, Inc.....	826	28,472
ESSA Bancorp, Inc.....	11,606	204,846
Essent Group Ltd.....	36,623	1,671,474
Evans Bancorp, Inc.....	4,676	199,104
Evercore, Inc., Class A.....	21,029	2,624,840
Everest Re Group Ltd.....	19,038	5,395,369
* EZCORP, Inc., Class A.....	91,227	544,625
FactSet Research Systems, Inc.....	4,329	1,826,362
Farmers & Merchants Bancorp, Inc.....	2,553	80,649
Farmers National Banc Corp.....	15,024	262,169
FB Financial Corp.....	47,861	2,130,772
Federal Agricultural Mortgage Corp., Class A.....	987	112,266
Federal Agricultural Mortgage Corp., Class C.....	13,008	1,584,374
Federated Hermes, Inc.....	61,326	2,030,504
# Fidelity D&D Bancorp, Inc.....	50	2,632
Fidelity National Financial, Inc.....	191,995	9,666,948
Fifth Third Bancorp.....	219,351	9,789,635
Financial Institutions, Inc.....	11,169	360,089
First American Financial Corp.....	109,129	8,131,202
First BanCorp.....	224,091	3,260,524
First BanCorp.....	33,135	1,454,958
First Bancorp, Inc.....	10,347	332,553
First Bancshares, Inc.....	4,666	168,303
First Bancshares, Inc.....	700	11,918
First Bank.....	10,678	156,433
First Busey Corp.....	45,877	1,279,051

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	8,680	\$ 292,342
	2,700	107,325
	11,143	8,681,288
	86,213	1,427,687
	17,730	553,353
	8,626	182,354
	76,850	1,937,388
	69,371	3,259,743
	13,801	619,527
	19,410	322,400
	38,320	1,002,068
#	425	8,764
	10,800	306,180
	432,866	7,406,337
	7,590	381,473
#	37,577	1,380,955
	56,233	2,385,966
	3,878	159,580
	94,191	1,956,347
	8,648	192,764
	21,178	464,010
	13,415	2,328,710
	6,504	171,315
	1,708	18,617
	7,908	157,606
*	622	20,339
	41,450	2,889,065
	43,958	1,989,099
	39,237	926,386
	287,758	3,717,826
	104,456	3,339,458
	6,378	211,877
	133,429	2,395,051
#*	4,482	90,536
	4,141	93,214
*	135,563	528,696
	28,444	1,126,382
	82,727	4,296,013
	16,069	418,115
	46,681	4,775,466
	29,831	10,580,459
	12,597	747,506
	44,062	1,360,635
*	36,636	1,161,728
	6,333	105,634
*	23,521	170,292
	2,945	104,665
	2,787	90,856
*	14,530	61,898
	6,988	632,134
	71,063	3,746,441
	22,583	607,031
	24,764	3,416,441
	14,730	209,166
	139,081	9,995,751
	6,754	172,227
	19,871	1,348,645
	43,020	2,238,331
#	6,499	67,427

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	47,956	\$ 597,532
	29,911	725,641
	39,291	244,783
	87,768	2,898,977
	1,835	711,668
*	2,450	59,413
	7,804	303,185
	137,523	3,240,042
	23,834	1,161,908
	9,675	301,183
	105,697	1,770,425
	34,565	1,313,816
	34,426	734,307
	25,633	2,724,275
	468,169	7,050,625
	779	20,098
	10,638	605,834
	50,025	4,219,609
	20,166	493,664
	35,445	2,690,984
	4,012	273,578
	33,150	4,198,779
	67,107	2,820,507
	171,277	3,881,137
	8,770	168,559
	206,884	3,376,347
	2,106	421,179
	41,607	1,178,310
#	96,620	3,565,278
	147,940	5,420,522
	273,311	40,614,015
	69,851	903,872
	69,177	4,149,236
	2,320	17,516
	240,599	6,029,411
	8,547	46,325
	5,608	1,123,395
	56,329	4,008,372
	802	11,838
	57,244	1,083,629
#	25,757	2,058,757
	4,589	130,787
	61,762	2,695,294
	11,830	237,192
*	57,279	1,074,554
*	2,504	305,087
*	1,669	31,778
	92,251	6,455,725
	36,024	2,120,373
	70,740	4,220,348
	27,244	4,694,686
	900	11,547
	35,057	5,937,955
	32,331	292,272
	2,407	28,860
#*	78,057	217,779
*	7,168	110,817
*	4,430	5,461,038
	531	182,919

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	13,535	\$ 2,079,517
*	246,439	3,368,821
	14,578	560,816
	6,597	192,303
	45,463	2,485,008
	34,832	2,071,111
	54,614	3,662,415
*	700	70,000
	70,927	1,076,672
	1,913	57,103
	5,786	147,977
	6,782	195,796
	9,912	316,490
	38,797	2,190,867
	152,000	15,586,080
	6,136	1,763,548
*	74,750	3,001,212
	4,997	2,678,992
	8,380	335,368
	22,326	4,001,042
	38,269	1,737,413
	4,963	178,370
	3,710	793,458
	149,752	2,610,177
	49,907	1,930,403
	29,960	2,652,359
#	230,792	2,691,035
*	12,427	239,841
*	8,010	86,108
#*	5,189	483,081
*	70,691	1,748,895
	2,442	89,182
	85,297	9,949,042
	43,566	686,600
	7,507	329,858
	107,921	1,522,765
	2,461	68,416
#	4,505	81,270
	49,664	1,127,373
	1,780	40,744
	44,558	1,232,920
	2,002	59,059
	164,425	3,013,910
	4,109	98,616
	241,850	6,198,615
	14,324	192,371
	94,130	4,862,756
*	11,536	219,069
	9,819	416,227
	8,427	360,001
	9,962	246,560
	79,983	3,059,350
	92,427	4,291,386
*	7,635	402,746
	14,712	1,992,888
	11,518	278,966
	1,218	20,937
*	120	1,769
#	2,869	64,524

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	7,544	\$ 140,922
	15,604	574,851
	7,925	194,004
#	1,097	68,782
	3,626	103,341
	24,720	819,468
	557	28,257
	274,473	5,319,287
	60,315	5,833,064
	16,627	2,564,216
	13,672	947,743
#	5,164	193,495
	31,663	6,522,261
	80,189	7,150,453
*	36,491	1,696,831
	12,620	985,117
	29,357	876,306
	32,455	5,009,105
	13,019	193,462
#	72,212	5,275,809
	44,363	1,062,937
*	72,727	2,895,262
	32,917	3,576,761
	79,051	5,790,486
	15,467	279,643
	7,891	132,806
	63,825	1,542,650
	8,982	125,748
	45,491	5,075,431
	5,580	56,581
	12,408	707,752
	118,291	2,648,535
#	4,141	103,007
	34,222	3,623,083
	2,547	68,744
	18,076	917,538
	256,883	5,892,896
	30,108	3,457,302
	33,797	5,311,874
	47,151	1,734,214
	15,725	770,840
#*	69,641	299,456
	17,817	134,518
	32,401	3,394,977
	33,330	1,026,897
*	16,646	106,201
	11,824	973,470
	1,317	73,146
	42,419	2,006,843
	4,664	89,877
	41,918	1,530,007
*	8,503	79,333
	55,511	3,253,500
	61,846	4,879,649
#*	44,122	326,062
	43,676	3,706,782
	15,868	313,234
	20,052	531,980
	24,726	7,532,281

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	7,061	\$ 118,625
	89,842	2,569,481
*	76,024	643,923
	282,090	5,173,531
	2,623	70,323
	1,602	70,055
	68,482	5,780,566
*	8,205	480,813
	3,699	204,555
	36,678	1,536,808
	1,223	34,048
	35,963	1,859,287
	97,744	9,236,808
	159,439	4,191,651
#*	2,300	13,685
	21,871	1,562,246
	103,447	7,748,180
	28,793	1,715,487
*	15,702	1,030,208
	4,130	115,310
	4,662	75,245
*	6,595	3,850,820
	207,888	8,853,950
	121,400	6,040,864
	26,566	4,102,587
	6,135	151,780
*	41,358	2,593,147
	46,620	810,256
	8,054	223,740
	69,777	864,537
	18,337	1,458,892
	64,511	2,024,355
	7,876	667,649
	81,749	13,585,049
	34,001	1,478,023
*	26,215	828,132
*	21,957	1,920,798
	85,027	5,341,396
#*	5,131	488,728
	22,901	776,344
	61,441	2,001,748
	110,257	6,415,855
	39,371	3,876,075
	180,544	3,661,432
	2,000	62,100
#	1,000	17,200
	2,040	62,036
	145,029	5,123,875
	59,636	2,110,518
	26,736	666,796
	39,515	159,641
	16,748	137,166
	6,471	192,448
	58,636	1,010,885
	25,846	778,740
	128,011	3,248,919
	290,252	4,040,308
#	3,433	202,478
	40,314	1,618,607

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
FINANCIALS — (Continued)			
#	Victory Capital Holdings, Inc., Class A.....	2,999	\$ 97,977
	Virtu Financial, Inc., Class A.....	53,831	1,664,993
	Virtus Investment Partners, Inc.....	8,380	2,192,878
#	Voya Financial, Inc.....	87,328	5,934,811
	Walker & Dunlop, Inc.....	35,100	4,647,591
	Washington Federal, Inc.....	73,039	2,557,826
	Washington Trust Bancorp, Inc.....	13,407	765,272
	Waterstone Financial, Inc.....	23,194	473,621
	Webster Financial Corp.....	73,942	4,200,645
	Wells Fargo & Co.....	236,230	12,709,174
	WesBanco, Inc.....	56,508	2,005,469
	West BanCorp, Inc.....	20,480	604,570
	Westamerica BanCorp.....	25,665	1,490,623
	Western Alliance Bancorp.....	65,872	6,533,844
	Western New England Bancorp, Inc.....	33,957	308,330
	Westwood Holdings Group, Inc.....	6,970	133,127
	White Mountains Insurance Group Ltd.....	2,746	2,858,476
	Willis Towers Watson PLC.....	21,807	5,101,966
	Wintrust Financial Corp.....	47,223	4,631,160
#	WisdomTree Investments, Inc.....	110,462	619,692
#*	World Acceptance Corp.....	9,717	1,836,319
	WR Berkley Corp.....	58,523	4,945,193
	WSFS Financial Corp.....	63,826	3,343,206
#	WVS Financial Corp.....	1,627	25,137
	Zions Bancorp NA.....	108,744	7,375,018
TOTAL FINANCIALS.....			<u>1,107,260,039</u>
HEALTH CARE — (10.0%)			
*	10X Genomics, Inc., Class A.....	430	41,396
#*	2seventy bio, Inc.....	6,137	114,578
	Abbott Laboratories.....	64,235	8,187,393
	AbbVie, Inc.....	9,721	1,330,708
*	ABIOMED, Inc.....	2,919	863,645
*	Acadia Healthcare Co., Inc.....	89,056	4,688,798
*	ACADIA Pharmaceuticals, Inc.....	44,995	1,011,938
#*	Accuray, Inc.....	40,100	146,365
††	Achillion Pharmaceuticals, Inc.....	196,899	285,504
#*	Adaptive Biotechnologies Corp.....	35,845	625,137
*	Addus HomeCare Corp.....	11,182	892,659
*	Adverum Biotechnologies, Inc.....	50,464	83,266
*	Aeglea BioTherapeutics, Inc.....	19,297	82,977
	Agilent Technologies, Inc.....	12,036	1,676,856
#*	Agios Pharmaceuticals, Inc.....	33,125	1,023,231
#*	Akebia Therapeutics, Inc.....	96,111	191,261
*	Akero Therapeutics, Inc.....	1,709	29,942
#*	Albireo Pharma, Inc.....	13,520	385,185
*	Alector, Inc.....	1,625	25,773
*	AlerisLife, Inc.....	312	917
*	Align Technology, Inc.....	2,744	1,358,170
*	Alkermes PLC.....	66,773	1,702,711
#*	Allakos, Inc.....	3,453	23,342
#*	Allogene Therapeutics, Inc.....	30,589	350,244
*	Allscripts Healthcare Solutions, Inc.....	123,295	2,493,025
*	Alnylam Pharmaceuticals, Inc.....	3,691	507,882
#*	Alpine Immune Sciences, Inc.....	5,080	43,180
*	Amedisys, Inc.....	7,815	1,055,806
	AmerisourceBergen Corp.....	8,850	1,205,370
#*	Amicus Therapeutics, Inc.....	5,632	52,997
*	AMN Healthcare Services, Inc.....	42,883	4,345,763

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Amphastar Pharmaceuticals, Inc.....	52,423	\$1,210,447
* AnaptysBio, Inc.....	15,792	504,870
* AngioDynamics, Inc.....	44,256	957,257
* ANI Pharmaceuticals, Inc.....	12,019	485,808
* Anika Therapeutics, Inc.....	11,206	356,351
Anthem, Inc.....	15,836	6,983,518
* Apollo Medical Holdings, Inc.....	12,347	635,624
#* Applied Genetic Technologies Corp.....	14,385	28,051
* Apyx Medical Corp.....	12,837	147,626
#* Aravive, Inc.....	1,801	3,890
* Arcturus Therapeutics Holdings, Inc.....	5,991	156,545
#* Arcus Biosciences, Inc.....	31,899	982,489
#* Arcutis Biotherapeutics, Inc.....	3,820	57,720
#* Ardelyx, Inc.....	45,117	37,276
* Arena Pharmaceuticals, Inc.....	37,140	3,416,137
* Artivion, Inc.....	34,115	607,247
#* Assembly Biosciences, Inc.....	9,760	18,154
#* Atara Biotherapeutics, Inc.....	43,226	663,951
* AtriCure, Inc.....	11,845	777,506
Atrion Corp.....	1,718	1,040,094
* Avanos Medical, Inc.....	51,066	1,545,257
* Avantor, Inc.....	38,978	1,455,049
* AxoGen, Inc.....	24,022	209,232
#* Axonics, Inc.....	27,215	1,290,807
Baxter International, Inc.....	45,079	3,851,550
Becton Dickinson & Co.....	9,587	2,436,440
* Biogen, Inc.....	8,875	2,005,750
#* Biohaven Pharmaceutical Holding Co. Ltd.....	1,178	156,521
* BioMarin Pharmaceutical, Inc.....	6,298	558,192
* Bio-Rad Laboratories, Inc., Class A.....	4,295	2,575,840
Bio-Techne Corp.....	2,070	779,169
* Bioventus, Inc., Class A.....	35	456
#* Bluebird Bio, Inc.....	18,414	145,286
* Blueprint Medicines Corp.....	29,384	2,265,506
* Boston Scientific Corp.....	41,667	1,787,514
Bristol-Myers Squibb Co.....	108,428	7,035,893
* Brookdale Senior Living, Inc.....	155,535	822,780
Bruker Corp.....	22,783	1,517,348
* Cara Therapeutics, Inc.....	9,340	108,157
Cardinal Health, Inc.....	49,029	2,528,426
* Cardiovascular Systems, Inc.....	17,069	299,902
* CareDx, Inc.....	880	36,784
#* Castle Biosciences, Inc.....	5,682	245,746
* Catalent, Inc.....	20,477	2,128,175
* Catalyst Biosciences, Inc.....	2,195	1,273
* Catalyst Pharmaceuticals, Inc.....	62,575	360,432
* Celldex Therapeutics, Inc.....	5,667	175,734
* Centene Corp.....	72,220	5,615,827
Cerner Corp.....	33,766	3,079,459
* Change Healthcare, Inc.....	27,608	543,325
* Charles River Laboratories International, Inc.....	5,075	1,673,532
Chemed Corp.....	4,093	1,919,249
#* ChemoCentryx, Inc.....	3,886	104,495
#* Chimerix, Inc.....	99,671	569,121
Cigna Corp.....	32,953	7,594,348
* Codexis, Inc.....	12,849	263,404
#* Collegium Pharmaceutical, Inc.....	28,965	517,025
* Community Health Systems, Inc.....	38,093	483,400
* Computer Programs & Systems, Inc.....	9,900	280,368

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Concert Pharmaceuticals, Inc.....	23,891	\$ 72,390
# CONMED Corp.....	18,893	2,599,299
#† Contra Aduro Biotech I.....	740	1,339
†† Contra Pfenex, Inc.....	17,006	12,755
Cooper Cos., Inc.....	3,932	1,566,116
* Corcept Therapeutics, Inc.....	67,943	1,275,290
* CorVel Corp.....	12,788	2,252,223
* Covetrus, Inc.....	83,274	1,504,761
* Crinetics Pharmaceuticals, Inc.....	5,504	103,971
#* CRISPR Therapeutics AG.....	19,958	1,272,322
* Cross Country Healthcare, Inc.....	39,131	841,708
#* Cue Biopharma, Inc.....	36,274	268,065
* Cumberland Pharmaceuticals, Inc.....	23,548	79,121
#* Cutera, Inc.....	8,986	327,180
CVS Health Corp.....	118,113	12,580,216
Danaher Corp.....	32,906	9,404,206
* DaVita, Inc.....	37,694	4,084,899
#* Deciphera Pharmaceuticals, Inc.....	12,374	104,313
* Denali Therapeutics, Inc.....	37,551	1,284,995
DENTSPLY SIRONA, Inc.....	42,321	2,260,788
* Eagle Pharmaceuticals, Inc.....	10,145	466,061
* Editas Medicine, Inc.....	36,631	697,454
* Elanco Animal Health, Inc.....	151,430	3,943,237
» Elanco Animal Health, Inc.....	25,535	0
* Electromed, Inc.....	3,600	46,620
* Emergent BioSolutions, Inc.....	48,185	2,255,058
* Enanta Pharmaceuticals, Inc.....	17,953	1,066,767
Encompass Health Corp.....	45,243	2,806,876
#* Endo International PLC.....	75,915	242,169
Ensign Group, Inc.....	59,945	4,521,651
* Envista Holdings Corp.....	100,488	4,345,101
* Enzo Biochem, Inc.....	40,669	130,954
#* Evolent Health, Inc., Class A.....	75,979	1,801,462
#* Exact Sciences Corp.....	9,431	720,151
* Exelixis, Inc.....	165,120	2,988,672
#* Fate Therapeutics, Inc.....	4,225	175,380
* FibroGen, Inc.....	9,102	137,349
#* Fluidigm Corp.....	71,454	233,655
* FONAR Corp.....	7,435	115,466
#* Fulcrum Therapeutics, Inc.....	2,312	28,114
#* G1 Therapeutics, Inc.....	29,697	299,346
Gilead Sciences, Inc.....	71,697	4,924,150
* Glaukos Corp.....	8,968	477,456
#* Global Blood Therapeutics, Inc.....	28,993	836,448
* Globus Medical, Inc., Class A.....	32,209	2,149,307
* Great Elm Group, Inc.....	14,407	26,797
#* Guardant Health, Inc.....	4,495	312,627
* Haemonetics Corp.....	30,970	1,497,399
#* Halozyne Therapeutics, Inc.....	31,929	1,105,063
* Hanger, Inc.....	17,350	314,555
* Harvard Bioscience, Inc.....	43,252	251,727
#* Health Catalyst, Inc.....	15,986	477,182
* HealthEquity, Inc.....	47,907	2,560,150
* HealthStream, Inc.....	25,797	628,157
* Henry Schein, Inc.....	33,422	2,516,677
#* Heron Therapeutics, Inc.....	5,585	48,645
#* Heska Corp.....	5,897	811,309
* Hologic, Inc.....	36,504	2,564,041
* Horizon Therapeutics PLC.....	27,132	2,532,230

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
	9,303	\$ 3,651,427
*	15,279	3,259,927
#*	6,440	106,711
#*	2,121	37,542
*	7,515	558,590
*	10,768	162,597
*	77,934	1,249,282
*	17,005	505,559
#*	27,730	628,916
*	1,544	382,912
*	29,064	2,278,908
*	38,640	2,501,554
#*	36,638	3,464,856
*	6,200	169,880
*	35,412	1,681,716
*	5,799	84,839
*	2,106	598,483
*	30,428	68,463
*	10,672	339,370
#*	83,572	1,391,474
*	8,310	2,035,119
*	3,451	137,419
*	1,305	6,890
*	125,097	1,394,832
*	45,990	641,101
*	38,917	5,405,960
	137,334	23,661,275
*	6,000	324,240
*	4,100	30,668
*	6,527	724,889
*	2,037	29,842
#*	10,657	625,566
#*	13,343	787,237
#*	21,420	301,808
*	2,627	110,334
*	23,553	6,391,342
#*	21,420	32,773
*	41,656	1,058,479
*	23,483	993,566
*	38,325	228,417
*	21,394	2,654,995
*	11,011	1,372,301
#*	31,766	2,385,944
*	36,860	455,221
#*	11,697	673,513
*	5,582	1,227,314
	13,906	3,569,948
*»	19,024	0
*	63,680	1,556,976
*	11,051	1,961,110
	57,439	5,944,362
	174,398	14,209,949
*	39,436	822,241
*	36,353	2,015,774
#*	9,794	50,733
*	1,103	131,588
*	22,606	2,620,714
#*	5,809	17,892
*	10,771	3,128,760

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Morphic Holding, Inc.....	13,092	\$ 555,494
* Myriad Genetics, Inc.....	70,387	1,850,474
#* NanoString Technologies, Inc.....	901	31,283
#* Natera, Inc.....	3,068	216,754
National HealthCare Corp.....	13,145	859,683
National Research Corp.....	17,603	732,285
* Natus Medical, Inc.....	29,106	670,602
#* Nektar Therapeutics.....	110,844	1,232,585
* Neogen Corp.....	41,419	1,510,551
* NeoGenomics, Inc.....	55,670	1,254,802
* Neurocrine Biosciences, Inc.....	2,879	227,499
* Nevro Corp.....	820	53,874
* NextGen Healthcare, Inc.....	49,485	955,555
#* Novavax, Inc.....	1,579	147,952
#* Novocure Ltd.....	1,600	109,840
* Nurix Therapeutics, Inc.....	12,644	235,431
* NuVasive, Inc.....	37,518	1,951,311
* Omnicell, Inc.....	8,662	1,300,513
#* OPKO Health, Inc.....	213,590	668,537
#* OptimizeRx Corp.....	2,470	110,977
* Option Care Health, Inc.....	73,745	1,723,421
* OraSure Technologies, Inc.....	59,193	523,858
* Organon & Co.....	41,688	1,330,264
* Orthofix Medical, Inc.....	16,477	500,901
#* OrthoPediatrics Corp.....	11,890	562,278
#* Otonomy, Inc.....	16,218	32,598
* Owens & Minor, Inc.....	58,527	2,463,401
* Pacira BioSciences, Inc.....	21,070	1,322,564
* Patterson Cos., Inc.....	73,369	2,104,957
#*†† PDL BioPharma, Inc.....	418,608	1,435,825
* Pennant Group, Inc.....	27,637	459,327
#* Penumbra, Inc.....	1,533	346,473
PerkinElmer, Inc.....	29,838	5,137,208
Perrigo Co. PLC.....	89,989	3,425,881
#* PetIQ, Inc.....	20,280	414,523
Pfizer, Inc.....	341,124	17,973,824
Phibro Animal Health Corp., Class A.....	17,177	331,516
Premier, Inc., Class A.....	82,961	3,170,769
* Prestige Consumer Healthcare, Inc.....	44,176	2,493,735
* Progyny, Inc.....	1,480	59,940
#* Protagonist Therapeutics, Inc.....	28,048	821,526
* Prothena Corp. PLC.....	45,310	1,544,165
#* Quanterix Corp.....	7,305	222,364
Quest Diagnostics, Inc.....	24,047	3,246,826
* Quidel Corp.....	25,367	2,621,933
* R1 RCM, Inc.....	52,453	1,247,332
* RadNet, Inc.....	36,336	935,652
#* RAPT Therapeutics, Inc.....	7,056	152,551
* Regeneron Pharmaceuticals, Inc.....	4,878	2,968,702
* REGENXBIO, Inc.....	28,152	743,213
* Repligen Corp.....	5,096	1,010,741
* Replimune Group, Inc.....	16,439	325,985
ResMed, Inc.....	9,930	2,269,998
#* Revance Therapeutics, Inc.....	15,957	212,707
#* REVOLUTION Medicines, Inc.....	29,180	627,954
#* Rhythm Pharmaceuticals, Inc.....	3,356	24,868
* Rigel Pharmaceuticals, Inc.....	93,028	238,152
* Rocket Pharmaceuticals, Inc.....	16,790	279,386
Royalty Pharma PLC, Class A.....	17,638	705,696

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Rubius Therapeutics, Inc.....	4,112	\$ 27,756
* Sage Therapeutics, Inc.....	32,054	1,263,569
* Sangamo Therapeutics, Inc.....	154,815	933,534
* Sarepta Therapeutics, Inc.....	1,206	86,313
* Seagen, Inc.....	6,155	827,909
* SeaSpine Holdings Corp.....	20,136	241,229
* Select Medical Holdings Corp.....	153,664	3,569,615
#* Shockwave Medical, Inc.....	4,644	673,241
#* SI-BONE, Inc.....	14,415	283,975
# Simulations Plus, Inc.....	1,697	72,156
#* Spectrum Pharmaceuticals, Inc.....	56,959	39,945
#* Spero Therapeutics, Inc.....	1,198	14,220
#* SpringWorks Therapeutics, Inc.....	10,668	593,994
* STAAR Surgical Co.....	4,852	352,837
* STERIS PLC.....	12,506	2,806,346
* Stryker Corp.....	5,109	1,267,287
* Supernus Pharmaceuticals, Inc.....	44,330	1,367,580
#* Surgalign Holdings, Inc.....	43,520	30,029
#* Surgery Partners, Inc.....	34,579	1,475,486
* Surmodics, Inc.....	16,171	738,691
* Sutro Biopharma, Inc.....	5,700	60,876
* Syndax Pharmaceuticals, Inc.....	37,231	608,355
* Syneos Health, Inc.....	68,802	6,230,709
* Synlogic, Inc.....	10	21
#* Syros Pharmaceuticals, Inc.....	5,033	9,965
* Tabula Rasa HealthCare, Inc.....	1,462	15,775
* Tactile Systems Technology, Inc.....	10,803	170,363
* Tandem Diabetes Care, Inc.....	1,410	166,535
* Taro Pharmaceutical Industries Ltd.....	17,185	804,602
#* Teladoc Health, Inc.....	20,701	1,587,974
* Teleflex, Inc.....	4,431	1,374,452
* Tenet Healthcare Corp.....	35,047	2,597,684
* Thermo Fisher Scientific, Inc.....	17,196	9,996,035
* Tivity Health, Inc.....	15,686	399,052
#* TransMedics Group, Inc.....	7,864	124,802
* Travers Therapeutics, Inc.....	34,101	937,777
* Triple-S Management Corp.....	23,718	853,611
#* Twist Bioscience Corp.....	6,024	357,946
* U.S. Physical Therapy, Inc.....	9,527	921,928
* Ultragenyx Pharmaceutical, Inc.....	18,349	1,283,146
* United Therapeutics Corp.....	35,102	7,086,041
* UnitedHealth Group, Inc.....	43,446	20,531,276
* Universal Health Services, Inc., Class B.....	54,414	7,077,085
* Utah Medical Products, Inc.....	3,795	356,996
* Vanda Pharmaceuticals, Inc.....	27,845	422,130
#* Varex Imaging Corp.....	35,017	913,944
* Verastem, Inc.....	9,291	14,215
#* Vericel Corp.....	3,500	124,530
* Vertex Pharmaceuticals, Inc.....	11,459	2,785,110
* Viartis, Inc.....	302,045	4,521,614
* ViewRay, Inc.....	65,032	282,889
* Viking Therapeutics, Inc.....	8,393	31,138
#* Vir Biotechnology, Inc.....	30,239	1,038,105
* Vocera Communications, Inc.....	8,383	662,341
* Waters Corp.....	5,244	1,678,709
* West Pharmaceutical Services, Inc.....	7,074	2,781,638
* XBiotech, Inc.....	1,910	20,571
* Xencor, Inc.....	35,976	1,236,495
#* Y-mAbs Therapeutics, Inc.....	12,456	123,190

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
Zimmer Biomet Holdings, Inc.....	25,363	\$ 3,120,156
#* Zogenix, Inc.....	30,421	791,250
* Zynerba Pharmaceuticals, Inc.....	6,156	16,067
TOTAL HEALTH CARE.....		<u>500,130,696</u>
INDUSTRIALS — (16.1%)		
3M Co.....	18,089	3,003,136
AAON, Inc.....	31,879	2,048,226
* AAR Corp.....	35,012	1,409,933
ABM Industries, Inc.....	84,006	3,502,210
* Acacia Research Corp.....	23,539	105,925
ACCO Brands Corp.....	117,212	954,106
Acme United Corp.....	1,921	63,393
Acuity Brands, Inc.....	25,213	4,829,046
# ADT, Inc.....	288,629	2,190,694
# Advanced Drainage Systems, Inc.....	34,561	3,908,503
AECOM.....	88,156	6,094,224
# Aerojet Rocketdyne Holdings, Inc.....	33,883	1,307,545
* AeroVironment, Inc.....	16,292	927,341
AGCO Corp.....	39,893	4,675,460
Air Lease Corp.....	132,982	5,294,013
* Air Transport Services Group, Inc.....	50,272	1,349,803
Alamo Group, Inc.....	11,635	1,638,790
* Alaska Air Group, Inc.....	56,002	3,065,549
Albany International Corp., Class A.....	27,180	2,275,238
* Allegiant Travel Co.....	12,311	2,199,483
Allegion PLC.....	10,433	1,280,442
Allied Motion Technologies, Inc.....	23,454	840,826
Allison Transmission Holdings, Inc.....	58,512	2,222,871
#* Alpha Pro Tech Ltd.....	2,600	12,116
Altra Industrial Motion Corp.....	32,653	1,576,487
AMERCO.....	13,857	8,438,220
#* Ameresco, Inc., Class A.....	28,826	1,458,884
#* American Airlines Group, Inc.....	46,463	765,246
#* American Superconductor Corp.....	2,072	16,990
* American Woodmark Corp.....	13,807	827,453
AMETEK, Inc.....	27,671	3,784,563
AO Smith Corp.....	49,586	3,789,362
* API Group Corp.....	68,923	1,536,983
Apogee Enterprises, Inc.....	22,486	1,004,000
Applied Industrial Technologies, Inc.....	30,817	3,019,450
# ArcBest Corp.....	27,286	2,413,174
Arcosa, Inc.....	40,664	1,897,382
Argan, Inc.....	18,178	675,313
* Armstrong Flooring, Inc.....	19,022	36,903
Armstrong World Industries, Inc.....	27,329	2,706,118
* ASGN, Inc.....	60,816	6,985,934
Astec Industries, Inc.....	24,868	1,573,896
* Astronics Corp.....	13,897	167,181
#* Astronics Corp., Class B.....	13,763	162,266
* Atkore, Inc.....	44,248	4,769,049
* Atlas Air Worldwide Holdings, Inc.....	28,276	2,271,411
* Avis Budget Group, Inc.....	14,511	2,556,548
* Axon Enterprise, Inc.....	7,691	1,076,202
* AZEK Co., Inc.....	16,091	531,486
AZZ, Inc.....	25,054	1,192,069
Barnes Group, Inc.....	45,004	2,032,831
Barrett Business Services, Inc.....	5,321	340,544
* Beacon Roofing Supply, Inc.....	66,745	3,662,298

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
BGSF, Inc.....	3,024	\$ 41,157
* Blue Bird Corp.....	590	9,151
* BlueLinx Holdings, Inc.....	5,116	366,510
Boise Cascade Co.....	43,747	3,071,914
Booz Allen Hamilton Holding Corp., Class A.....	33,485	2,569,304
Brady Corp., Class A.....	44,173	2,293,462
* BrightView Holdings, Inc.....	3,230	42,862
Brink's Co.....	18,815	1,312,911
* Builders FirstSource, Inc.....	198,153	13,472,422
BWX Technologies, Inc.....	55,793	2,483,346
* CACI International, Inc., Class A.....	20,394	5,046,699
Canadian Pacific Railway Ltd.....	45,653	3,259,624
Carlisle Cos., Inc.....	29,481	6,587,235
Carrier Global Corp.....	54,682	2,607,238
* Casella Waste Systems, Inc., Class A.....	33,003	2,507,568
Caterpillar, Inc.....	29,412	5,928,283
* CBIZ, Inc.....	56,917	2,198,704
* CECO Environmental Corp.....	33,179	209,359
CH Robinson Worldwide, Inc.....	23,623	2,472,147
* Chart Industries, Inc.....	19,192	2,338,929
Chicago Rivet & Machine Co.....	855	22,444
* Cimpress PLC.....	8,368	562,497
Cintas Corp.....	3,921	1,535,189
* CIRCOR International, Inc.....	21,268	590,612
#* Clarivate PLC.....	35,712	587,819
* Clean Harbors, Inc.....	60,544	5,603,347
* Colfax Corp.....	112,519	4,626,781
Columbus McKinnon Corp.....	21,255	919,916
Comfort Systems USA, Inc.....	38,125	3,422,862
* Commercial Vehicle Group, Inc.....	5,644	43,685
CompX International, Inc.....	2,522	56,922
* Construction Partners, Inc., Class A.....	7,034	184,572
#* Copa Holdings SA, Class A.....	23,297	1,947,163
* Copart, Inc.....	25,142	3,249,603
* Cornerstone Building Brands, Inc.....	12,206	180,038
Costamare, Inc.....	90,777	1,192,810
* CoStar Group, Inc.....	19,470	1,366,015
* Covenant Logistics Group, Inc.....	10,927	237,334
* CPI Aerostructures, Inc.....	7,398	16,867
CRA International, Inc.....	12,547	1,067,248
Crane Co.....	31,638	3,274,849
CSW Industrials, Inc.....	16,758	1,860,138
CSX Corp.....	192,948	6,602,681
Cummins, Inc.....	19,861	4,386,898
Curtiss-Wright Corp.....	32,696	4,341,702
* Daseke, Inc.....	12,863	143,808
* Deere & Co.....	19,219	7,234,032
* Delta Air Lines, Inc.....	20,897	829,402
Deluxe Corp.....	35,546	1,069,935
#* Desktop Metal, Inc., Class A.....	32,143	131,465
* DLH Holdings Corp.....	3,701	69,431
Donaldson Co., Inc.....	49,140	2,735,132
Douglas Dynamics, Inc.....	38,123	1,392,633
Dover Corp.....	16,701	2,837,667
* Ducommun, Inc.....	10,974	480,112
* DXP Enterprises, Inc.....	15,152	432,590
* Dycom Industries, Inc.....	31,668	2,669,296
# Eastern Co.....	5,972	142,552
Eaton Corp. PLC.....	26,007	4,120,289

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	41,913	\$4,996,449
	31,243	2,872,794
	18,399	2,073,383
*	24,223	474,286
	54,226	967,934
	35,677	2,673,278
	8,705	59,542
	24,744	468,404
	24,193	2,540,749
	7,143	1,712,606
	24,130	1,925,091
	3,027	39,502
#*	1,100	24,321
*	57,972	2,347,866
	13,129	1,503,008
	28,204	2,678,816
	45,796	2,595,717
	61,545	2,401,486
	24,567	6,040,043
	58,266	1,900,637
#*	62,332	1,311,465
*	15,901	874,873
	16,021	1,130,121
	25,464	2,397,945
	28,548	3,034,652
*	22,877	1,070,872
	42,569	3,694,989
#*	28,901	4,214,055
#*	129,122	547,477
*	42,774	661,714
	33,088	3,456,042
	3,414	53,122
*	12,690	141,874
*	6,608	1,865,967
	15,911	3,374,723
	27,241	2,573,730
*	29,728	1,629,094
	34,554	1,208,008
*	38,466	1,968,690
	32,981	1,322,868
	32,541	2,361,175
	18,104	189,730
	10,619	131,038
#	39,159	1,408,941
*	83,978	1,149,659
#	27,955	1,128,264
	49,908	1,117,440
*	23,874	1,938,808
	46,830	1,949,533
*	40,038	628,597
*	45,463	777,417
	28,610	520,416
	84,964	1,271,061
#	3,400	463,726
	5,943	651,947
	21,913	959,132
	31,722	2,430,857
	27,075	4,344,184
*	21,338	610,480

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Hexcel Corp.....	42,016	\$2,191,975
* Hill International, Inc.....	54,863	111,372
Hillenbrand, Inc.....	40,968	1,904,193
HNI Corp.....	35,814	1,502,039
Honeywell International, Inc.....	22,922	4,687,091
Howmet Aerospace, Inc.....	52,078	1,619,105
* Hub Group, Inc., Class A.....	29,119	2,204,891
Hubbell, Inc.....	25,492	4,774,397
* Hudson Global, Inc.....	5,895	176,143
Huntington Ingalls Industries, Inc.....	17,118	3,204,490
Hurco Cos., Inc.....	12,670	408,101
* Huron Consulting Group, Inc.....	33,674	1,485,697
Hyster-Yale Materials Handling, Inc.....	15,011	673,844
* IAA, Inc.....	19,724	905,923
ICF International, Inc.....	19,317	1,823,332
IDEX Corp.....	6,614	1,424,920
IES Holdings, Inc.....	17,706	872,906
* Infrastructure & Energy Alternatives, Inc.....	4,065	36,666
Ingersoll Rand, Inc.....	56,370	3,168,558
* Innovative Solutions & Support, Inc.....	14,202	96,716
Insperity, Inc.....	12,726	1,368,427
Insteel Industries, Inc.....	24,067	910,455
Interface, Inc.....	51,995	689,454
ITT, Inc.....	57,568	5,291,651
Jacobs Engineering Group, Inc.....	10,283	1,338,641
JB Hunt Transport Services, Inc.....	18,022	3,469,956
* JELD-WEN Holding, Inc.....	87,621	2,067,856
* JetBlue Airways Corp.....	275,177	4,025,839
John Bean Technologies Corp.....	14,925	2,014,875
Johnson Controls International PLC.....	30,637	2,226,391
Kadant, Inc.....	11,594	2,422,914
Kaman Corp.....	25,148	1,005,166
* KAR Auction Services, Inc.....	65,443	930,599
# KBR, Inc.....	142,079	6,166,229
Kelly Services, Inc., Class A.....	33,203	567,107
Kennametal, Inc.....	73,646	2,545,942
Kforce, Inc.....	35,869	2,463,124
Kimball International, Inc., Class B.....	51,132	502,116
* Kirby Corp.....	50,715	3,305,604
Knight-Swift Transportation Holdings, Inc.....	138,261	7,822,807
Korn Ferry.....	47,339	3,142,363
* Kratos Defense & Security Solutions, Inc.....	81,987	1,374,102
L3Harris Technologies, Inc.....	23,895	5,000,985
Landstar System, Inc.....	13,883	2,221,280
* Lawson Products, Inc.....	12,319	599,443
* LB Foster Co., Class A.....	9,119	137,879
Leidos Holdings, Inc.....	29,025	2,596,286
Lennox International, Inc.....	4,245	1,203,967
* Limbach Holdings, Inc.....	7,103	60,020
Lincoln Electric Holdings, Inc.....	24,530	3,135,915
Lindsay Corp.....	9,330	1,177,912
* LS Starrett Co., Class A.....	5,375	48,697
LSI Industries, Inc.....	25,235	187,748
* Lyft, Inc., Class A.....	4,686	180,505
* Manitex International, Inc.....	17,056	121,268
* Manitowoc Co., Inc.....	29,316	535,017
ManpowerGroup, Inc.....	54,330	5,697,587
ManTech International Corp., Class A.....	27,777	2,006,610
Marten Transport Ltd.....	90,946	1,517,889

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Masco Corp.....	28,418	\$1,799,712
* Masonite International Corp.....	25,598	2,540,345
#* MasTec, Inc.....	67,776	5,837,547
* Mastech Digital, Inc.....	1,982	35,081
* Matrix Service Co.....	19,802	143,762
Matson, Inc.....	44,826	4,377,707
Matthews International Corp., Class A.....	31,613	1,110,249
Maxar Technologies, Inc.....	41,544	1,080,559
McGrath RentCorp.....	30,219	2,302,990
* Mercury Systems, Inc.....	32,705	1,861,569
* Meritor, Inc.....	62,978	1,451,643
* Mesa Air Group, Inc.....	22,450	112,250
* Middleby Corp.....	10,556	1,954,971
Miller Industries, Inc.....	11,666	367,129
MillerKnoll, Inc.....	63,500	2,452,370
* Mistras Group, Inc.....	24,721	166,125
Moog, Inc., Class A.....	25,777	1,965,238
* MRC Global, Inc.....	73,670	545,895
MSA Safety, Inc.....	14,013	1,925,386
MSC Industrial Direct Co., Inc., Class A.....	24,221	1,977,402
Mueller Industries, Inc.....	57,072	2,948,339
Mueller Water Products, Inc., Class A.....	152,949	1,965,395
* MYR Group, Inc.....	19,225	1,807,727
National Presto Industries, Inc.....	6,460	531,335
Nielsen Holdings PLC.....	134,090	2,528,937
NL Industries, Inc.....	34,694	225,511
* NN, Inc.....	58,480	222,809
Nordson Corp.....	8,764	2,037,981
Norfolk Southern Corp.....	21,170	5,758,028
Northrop Grumman Corp.....	11,034	4,081,477
* Northwest Pipe Co.....	9,135	259,160
* NOW, Inc.....	100,867	896,708
* NV5 Global, Inc.....	9,540	997,789
nVent Electric PLC.....	84,713	2,930,223
Old Dominion Freight Line, Inc.....	15,489	4,676,594
# Omega Flex, Inc.....	4,638	658,410
* Orion Group Holdings, Inc.....	32,630	104,416
Oshkosh Corp.....	55,655	6,334,096
Otis Worldwide Corp.....	27,948	2,387,598
Owens Corning.....	95,238	8,447,611
#* P&F Industries, Inc., Class A.....	2,014	12,326
PACCAR, Inc.....	74,001	6,881,353
* PAM Transportation Services, Inc.....	15,140	1,057,226
# Pangaea Logistics Solutions Ltd.....	21,529	86,116
Park Aerospace Corp.....	20,075	271,615
Parker-Hannifin Corp.....	17,069	5,291,561
Park-Ohio Holdings Corp.....	9,177	185,742
* Parsons Corp.....	31,968	973,426
Patriot Transportation Holding, Inc.....	2,586	21,179
Pentair PLC.....	72,189	4,598,439
* Perma-Fix Environmental Services, Inc.....	2,877	16,945
* Perma-Pipe International Holdings, Inc.....	5,730	50,710
* PGT Innovations, Inc.....	55,173	1,047,735
Pitney Bowes, Inc.....	60,327	371,614
#* Plug Power, Inc.....	22,272	487,089
# Powell Industries, Inc.....	19,632	586,211
Preformed Line Products Co.....	3,704	224,611
Primoris Services Corp.....	51,587	1,326,818
* Proto Labs, Inc.....	10,838	543,851

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Quad/Graphics, Inc.....	63,155	\$ 280,408
Quanex Building Products Corp.....	37,808	823,836
Quanta Services, Inc.....	39,484	4,055,796
* Radiant Logistics, Inc.....	42,567	264,341
Raytheon Technologies Corp.....	115,471	10,414,329
* RBC Bearings, Inc.....	15,134	2,731,233
* RCM Technologies, Inc.....	3,727	25,567
Regal Rexnord Corp.....	72,377	11,470,307
Republic Services, Inc.....	35,508	4,532,951
* Resideo Technologies, Inc.....	78,705	1,950,310
Resources Connection, Inc.....	28,110	489,957
REV Group, Inc.....	53,904	723,931
Robert Half International, Inc.....	28,346	3,210,468
Rockwell Automation, Inc.....	1,280	370,202
Rollins, Inc.....	26,392	814,193
Roper Technologies, Inc.....	4,888	2,136,838
Rush Enterprises, Inc., Class A.....	45,034	2,378,696
Rush Enterprises, Inc., Class B.....	11,409	578,893
Ryder System, Inc.....	45,181	3,306,797
* Saia, Inc.....	21,802	6,197,873
Schneider National, Inc., Class B.....	71,340	1,826,304
Science Applications International Corp.....	28,065	2,302,172
Sensata Technologies Holding PLC.....	61,847	3,547,544
* Servotronics, Inc.....	1,499	19,787
Shyft Group, Inc.....	38,885	1,630,837
* SIFCO Industries, Inc.....	4,888	29,812
Simpson Manufacturing Co., Inc.....	46,415	5,235,148
* SiteOne Landscape Supply, Inc.....	14,317	2,578,778
* SkyWest, Inc.....	43,889	1,674,365
Snap-on, Inc.....	27,264	5,677,728
* Southwest Airlines Co.....	70,562	3,158,355
* SP Plus Corp.....	30,383	856,193
Spirit AeroSystems Holdings, Inc., Class A.....	24,712	1,083,127
#* Spirit Airlines, Inc.....	80,700	1,732,629
* SPX Corp.....	43,739	2,282,301
SPX FLOW, Inc.....	48,597	4,189,061
Standex International Corp.....	13,043	1,295,822
Stanley Black & Decker, Inc.....	19,502	3,406,024
Steelcase, Inc., Class A.....	75,114	926,907
#* Stericycle, Inc.....	66,459	3,903,802
* Sterling Construction Co., Inc.....	22,988	584,125
#* Sunrun, Inc.....	150,841	3,911,307
* Team, Inc.....	14,598	10,407
# Tecnoglass, Inc.....	10,263	211,418
Tennant Co.....	18,934	1,461,137
Terex Corp.....	58,736	2,450,466
Tetra Tech, Inc.....	18,531	2,579,330
Textainer Group Holdings Ltd.....	41,930	1,542,185
Textron, Inc.....	62,151	4,229,997
* Thermon Group Holdings, Inc.....	29,002	497,384
Timken Co.....	79,996	5,343,733
* Titan International, Inc.....	80,234	782,281
* Titan Machinery, Inc.....	21,056	648,525
Toro Co.....	22,800	2,202,024
#* TPI Composites, Inc.....	23,513	283,802
Trane Technologies PLC.....	10,333	1,788,642
* Transcat, Inc.....	7,856	745,613
* TransDigm Group, Inc.....	3,542	2,182,545
TransUnion.....	12,705	1,310,140

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Trex Co., Inc.....	18,744	\$ 1,714,514
* TriNet Group, Inc.....	36,884	3,142,517
# Trinity Industries, Inc.....	101,146	2,905,925
Triton International Ltd.....	59,424	3,590,398
* TrueBlue, Inc.....	48,960	1,302,336
* Tutor Perini Corp.....	72,568	863,559
* Twin Disc, Inc.....	11,509	132,469
#* U.S. Ecology, Inc.....	27,263	779,177
#* U.S. Xpress Enterprises, Inc., Class A.....	3,644	16,434
* Uber Technologies, Inc.....	9,601	359,077
UFP Industries, Inc.....	68,945	5,505,948
* Ultralife Corp.....	19,266	103,073
UniFirst Corp.....	17,486	3,323,914
Union Pacific Corp.....	27,524	6,730,994
* United Airlines Holdings, Inc.....	38,595	1,654,954
* United Rentals, Inc.....	18,066	5,783,288
* Univar Solutions, Inc.....	79,577	2,108,790
Universal Logistics Holdings, Inc.....	26,011	442,967
#* Upwork, Inc.....	14,339	390,021
* USA Truck, Inc.....	9,332	176,095
Valmont Industries, Inc.....	13,308	2,890,897
* Vectrus, Inc.....	12,884	592,793
Verisk Analytics, Inc.....	9,491	1,861,470
* Veritiv Corp.....	14,939	1,390,522
* Viad Corp.....	15,387	579,628
* Vicor Corp.....	10,138	956,318
* Vidler Water Resources, Inc.....	15,002	176,574
* Virco Mfg. Corp.....	18,900	56,700
#* Volt Information Sciences, Inc.....	34,356	106,940
VSE Corp.....	8,785	453,130
Wabash National Corp.....	63,600	1,247,832
Waste Management, Inc.....	23,011	3,461,775
Watsco, Inc.....	7,308	2,064,948
#> Watsco, Inc., Class B.....	1,205	336,556
Watts Water Technologies, Inc., Class A.....	25,609	3,923,555
* Welbilt, Inc.....	40,520	962,350
Werner Enterprises, Inc.....	69,250	3,087,857
* WESCO International, Inc.....	50,302	6,131,311
Westinghouse Air Brake Technologies Corp.....	54,176	4,816,246
#* Willdan Group, Inc.....	7,789	245,042
* Willis Lease Finance Corp.....	7,583	271,244
* WillScot Mobile Mini Holdings Corp.....	183,046	6,780,024
Woodward, Inc.....	29,442	3,246,569
WW Grainger, Inc.....	4,935	2,443,368
* XPO Logistics, Inc.....	23,874	1,579,743
Xylem, Inc.....	16,126	1,693,552
* Yellow Corp.....	2,010	20,984
Zurn Water Solutions Corp.....	112,414	3,433,124
TOTAL INDUSTRIALS.....		<u>804,226,686</u>
INFORMATION TECHNOLOGY — (11.3%)		
#* 3D Systems Corp.....	90,644	1,622,528
A10 Networks, Inc.....	41,134	608,783
Accenture PLC, Class A.....	10,298	3,641,167
* ACI Worldwide, Inc.....	95,582	3,285,153
* ACM Research, Inc., Class A.....	6,138	488,892
#* ADDvantage Technologies Group, Inc.....	4,916	6,096
ADTRAN, Inc.....	64,641	1,241,754
Advanced Energy Industries, Inc.....	34,564	2,978,726

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Agilysys, Inc.....	22,325	\$ 849,690
* Akamai Technologies, Inc.....	19,447	2,227,654
* Alarm.com Holdings, Inc.....	13,875	1,034,659
* Alithya Group, Inc., Class A.....	10,105	24,757
Alliance Data Systems Corp.....	21,942	1,514,876
* Alpha & Omega Semiconductor Ltd.....	28,159	1,268,000
#* Altair Engineering, Inc., Class A.....	4,241	266,844
* Ambarella, Inc.....	18,990	2,661,449
Amdocs Ltd.....	33,830	2,567,359
American Software, Inc., Class A.....	29,205	671,423
Amkor Technology, Inc.....	308,829	6,800,415
Amphenol Corp., Class A.....	30,538	2,430,519
* Amtech Systems, Inc.....	11,930	107,131
Analog Devices, Inc.....	31,756	5,207,031
* ANSYS, Inc.....	7,175	2,439,572
#* Appfolio, Inc., Class A.....	3,102	357,537
Applied Materials, Inc.....	21,561	2,979,299
* Applied Optoelectronics, Inc.....	775	3,178
* Arista Networks, Inc.....	32,132	3,994,329
* Arlo Technologies, Inc.....	71,690	622,986
* Arrow Electronics, Inc.....	63,192	7,835,808
* Asana, Inc., Class A.....	1,402	73,577
* Aspen Technology, Inc.....	12,431	1,866,639
* AstroNova, Inc.....	7,311	100,453
* Asure Software, Inc.....	15,001	108,757
* Avalara, Inc.....	1,852	203,016
#* Avaya Holdings Corp.....	86,083	1,568,432
* Aviat Networks, Inc.....	11,588	336,284
* Avid Technology, Inc.....	14,234	446,378
Avnet, Inc.....	82,723	3,338,700
* Aware, Inc.....	18,258	52,766
* Axcelis Technologies, Inc.....	27,421	1,716,829
* AXT, Inc.....	56,792	425,372
Azenta, Inc.....	37,728	3,181,980
# Badger Meter, Inc.....	21,182	2,142,983
# Bel Fuse, Inc., Class A.....	2,276	35,915
Bel Fuse, Inc., Class B.....	9,131	113,407
Belden, Inc.....	36,035	2,016,158
Benchmark Electronics, Inc.....	31,438	758,913
#* Bill.Com Holdings, Inc.....	1,158	217,947
BK Technologies Corp.....	7,687	17,988
* Black Knight, Inc.....	20,752	1,548,099
* Blackbaud, Inc.....	21,312	1,452,200
#* Blackline, Inc.....	3,000	275,610
#* BM Technologies, Inc.....	3,884	36,665
* Bottomline Technologies De, Inc.....	17,996	1,014,794
* Box, Inc., Class A.....	31,556	824,558
* Brightcove, Inc.....	525	4,951
Broadcom, Inc.....	2,409	1,411,385
Broadridge Financial Solutions, Inc.....	16,852	2,683,175
#* BSQUARE Corp.....	3,661	5,821
* Cadence Design Systems, Inc.....	17,547	2,669,601
* CalAmp Corp.....	24,744	146,979
* Calix, Inc.....	48,818	2,454,569
* Cambium Networks Corp.....	17,591	425,350
Cass Information Systems, Inc.....	11,182	454,884
CDK Global, Inc.....	43,651	1,875,683
CDW Corp.....	11,123	2,102,803
#* Cerence, Inc.....	22,748	1,444,271

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Ceridian HCM Holding, Inc.....	7,367	\$ 558,566
* CEVA, Inc.....	15,224	573,488
* ChannelAdvisor Corp.....	3,913	82,721
* Ciena Corp.....	94,198	6,246,269
* Cirrus Logic, Inc.....	50,742	4,538,365
Cisco Systems, Inc.....	233,276	12,986,475
Citrix Systems, Inc.....	5,693	580,344
* Clearfield, Inc.....	11,060	713,038
* ClearOne, Inc.....	2,766	2,766
CMC Materials, Inc.....	19,500	3,527,160
Cognex Corp.....	10,076	669,651
Cognizant Technology Solutions Corp., Class A.....	32,673	2,790,928
* Cognyte Software Ltd.....	48,140	522,319
* Coherent, Inc.....	6,923	1,789,457
* Cohu, Inc.....	54,502	1,797,476
* CommScope Holding Co., Inc.....	88,953	835,269
Communications Systems, Inc.....	9,942	20,381
* CommVault Systems, Inc.....	14,829	1,000,364
* Computer Task Group, Inc.....	17,123	152,566
Comtech Telecommunications Corp.....	38,525	783,213
Concentrix Corp.....	42,941	8,630,712
* Conduent, Inc.....	186,186	880,660
* Consensus Cloud Solutions, Inc.....	10,746	609,298
Corning, Inc.....	147,666	6,207,879
#* Coupa Software, Inc.....	444	59,616
CSG Systems International, Inc.....	32,459	1,842,697
* CSP, Inc.....	2,269	18,606
CTS Corp.....	32,535	1,091,549
* CyberOptics Corp.....	7,973	299,466
* Daktronics, Inc.....	37,887	185,646
* Data I/O Corp.....	3,826	19,130
#* Datto Holding Corp.....	5,249	130,753
* Digi International, Inc.....	29,420	657,243
* Diodes, Inc.....	42,123	3,908,593
Dolby Laboratories, Inc., Class A.....	28,306	2,486,682
* DoubleVerify Holdings, Inc.....	2,133	58,999
* Dropbox, Inc., Class A.....	36,053	892,312
* Duck Creek Technologies, Inc.....	33,523	856,513
* DXC Technology Co.....	160,142	4,817,071
* Dynatrace, Inc.....	5,949	326,362
* DZS, Inc.....	15,843	231,942
# Ebix, Inc.....	32,434	985,669
* Elastic NV.....	1,826	170,275
* EMCORE Corp.....	28,502	165,597
* Enphase Energy, Inc.....	6,057	850,827
Entegris, Inc.....	18,524	2,219,916
#* Envestnet, Inc.....	18,013	1,331,881
* EPAM Systems, Inc.....	4,374	2,082,636
* ePlus, Inc.....	23,210	1,066,964
* Euronet Worldwide, Inc.....	18,819	2,519,676
EVERTEC, Inc.....	49,972	2,180,778
* Evo Payments, Inc., Class A.....	17,900	431,748
* ExlService Holdings, Inc.....	26,413	3,183,295
* Extreme Networks, Inc.....	51,584	654,601
* F5, Inc.....	12,726	2,642,172
* Fabrinet.....	34,607	3,916,128
* Fair Isaac Corp.....	3,221	1,594,363
* FARO Technologies, Inc.....	17,054	926,203
Fidelity National Information Services, Inc.....	40,739	4,885,421

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* First Solar, Inc.....	83,806	\$ 6,568,714
* Fiserv, Inc.....	33,526	3,543,698
* Five9, Inc.....	1,032	129,722
* FleetCor Technologies, Inc.....	8,593	2,047,368
* Flex Ltd.....	343,364	5,555,630
* FormFactor, Inc.....	71,695	3,064,244
* Frequency Electronics, Inc.....	8,185	74,402
* Gartner, Inc.....	7,049	2,071,631
* Genasys, Inc.....	5,386	20,844
Genpact Ltd.....	71,848	3,574,438
Global Payments, Inc.....	23,338	3,497,899
* Globant SA.....	5,573	1,422,118
#* GreenSky, Inc., Class A.....	18,573	195,945
* Grid Dynamics Holdings, Inc.....	7,988	212,880
* GSI Technology, Inc.....	26,474	117,015
#* Guidewire Software, Inc.....	4,803	484,335
Hackett Group, Inc.....	37,982	726,975
#* Harmonic, Inc.....	97,724	1,051,510
Hewlett Packard Enterprise Co.....	475,200	7,760,016
HP, Inc.....	107,275	3,940,211
* HubSpot, Inc.....	884	432,099
* Ichor Holdings Ltd.....	23,898	1,013,753
#* II-VI, Inc.....	21,391	1,356,189
#* Immersion Corp.....	8,488	43,883
#* Infinera Corp.....	146,181	1,230,844
Information Services Group, Inc.....	22,614	146,086
#* Innodata, Inc.....	20,391	115,617
* Insight Enterprises, Inc.....	29,949	2,819,698
Intel Corp.....	498,460	24,334,817
InterDigital, Inc.....	25,244	1,742,593
International Business Machines Corp.....	60,068	8,023,283
* inTEST Corp.....	8,305	88,448
#* Intevac, Inc.....	20,071	113,200
* IPG Photonics Corp.....	9,972	1,540,375
* Iteris, Inc.....	13,000	51,740
#* Itron, Inc.....	26,324	1,632,088
Jabil, Inc.....	155,324	9,550,873
Jack Henry & Associates, Inc.....	16,014	2,687,309
#* Jamf Holding Corp.....	31,439	1,039,373
Juniper Networks, Inc.....	151,640	5,280,105
* Key Tronic Corp.....	10,062	61,579
* Keysight Technologies, Inc.....	25,763	4,349,310
* Kimball Electronics, Inc.....	21,065	416,876
KLA Corp.....	11,967	4,658,394
* Knowles Corp.....	79,951	1,695,761
Kulicke & Soffa Industries, Inc.....	54,974	3,006,528
* KVH Industries, Inc.....	28,137	253,233
* Kyndryl Holdings, Inc.....	12,013	202,779
Lam Research Corp.....	785	463,087
* Lattice Semiconductor Corp.....	26,976	1,489,615
#* LGL Group, Inc.....	2,275	23,660
#* Limelight Networks, Inc.....	111,420	475,763
Littelfuse, Inc.....	11,638	3,141,911
* LiveRamp Holdings, Inc.....	53,705	2,397,928
* Lumentum Holdings, Inc.....	35,588	3,611,470
* Luna Innovations, Inc.....	15,206	110,852
* MACOM Technology Solutions Holdings, Inc.....	25,256	1,545,920
* Magnachip Semiconductor Corp.....	17,121	304,583
* Mandiant, Inc.....	148,522	2,241,197

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Manhattan Associates, Inc.....	12,389	\$ 1,658,515
Marvell Technology, Inc.....	72,050	5,144,370
Maximus, Inc.....	28,730	2,221,404
* MaxLinear, Inc.....	44,393	2,664,468
Methode Electronics, Inc.....	33,626	1,480,553
Microchip Technology, Inc.....	24,136	1,870,057
Micron Technology, Inc.....	133,994	11,023,686
Microsoft Corp.....	15,361	4,776,964
* Mimecast Ltd.....	13,748	1,095,853
#* Mitek Systems, Inc.....	11,273	184,539
MKS Instruments, Inc.....	27,718	4,305,437
#* Model N, Inc.....	9,982	276,102
* Momentive Global, Inc.....	29,536	505,952
#* MoneyGram International, Inc.....	33,326	292,269
Monolithic Power Systems, Inc.....	3,143	1,266,409
Motorola Solutions, Inc.....	7,759	1,799,622
* N-Able, Inc.....	32,799	366,037
#* Napco Security Technologies, Inc.....	36,440	757,588
National Instruments Corp.....	46,738	1,926,540
* NCR Corp.....	81,677	3,108,627
* NeoPhotonics Corp.....	44,265	679,910
NetApp, Inc.....	9,602	830,669
* NETGEAR, Inc.....	26,375	729,796
* NetScout Systems, Inc.....	61,947	1,954,428
#* NetSol Technologies, Inc.....	4,255	16,467
Network-1 Technologies, Inc.....	6,962	18,309
* New Relic, Inc.....	10,589	1,113,327
* nLight, Inc.....	4,865	100,657
# NortonLifeLock, Inc.....	52,425	1,363,574
* Novanta, Inc.....	20,373	2,813,511
#* Nuance Communications, Inc.....	28,800	1,591,200
NVE Corp.....	3,647	225,640
NXP Semiconductors NV.....	3,694	758,895
* Okta, Inc.....	1,162	229,948
* ON Semiconductor Corp.....	86,077	5,078,543
* OneSpan, Inc.....	27,502	441,682
* Onto Innovation, Inc.....	49,456	4,527,202
* Optical Cable Corp.....	6,626	31,043
* OSI Systems, Inc.....	14,973	1,241,861
#* PagerDuty, Inc.....	13,008	429,524
* Palo Alto Networks, Inc.....	855	442,377
#* PAR Technology Corp.....	3,149	118,088
Paychex, Inc.....	20,509	2,415,140
* Paycom Software, Inc.....	3,480	1,166,844
* Paylocity Holding Corp.....	4,147	845,905
* PayPal Holdings, Inc.....	10,461	1,798,664
PC Connection, Inc.....	30,727	1,332,015
PC-Tel, Inc.....	16,219	85,312
* PDF Solutions, Inc.....	39,463	1,173,235
Pegasystems, Inc.....	4,700	466,334
* Perficient, Inc.....	35,688	3,740,816
* PFSweb, Inc.....	15,667	183,147
* Photronics, Inc.....	89,745	1,604,641
#* Ping Identity Holding Corp.....	60,737	1,201,985
#* Pixelworks, Inc.....	12,025	40,284
* Plexus Corp.....	25,292	1,960,636
Power Integrations, Inc.....	49,872	4,025,169
Progress Software Corp.....	40,738	1,853,986
* PTC, Inc.....	10,254	1,192,130

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Pure Storage, Inc., Class A.....	46,108	\$1,221,401
#* Q2 Holdings, Inc.....	5,625	367,031
* Qorvo, Inc.....	17,211	2,362,726
* Qualys, Inc.....	13,938	1,786,015
* Rambus, Inc.....	105,706	2,669,077
* RF Industries Ltd.....	7,730	55,811
* Ribbon Communications, Inc.....	126,074	567,333
* Richardson Electronics Ltd.....	12,056	153,111
* RingCentral, Inc., Class A.....	338	59,654
* Rogers Corp.....	15,355	4,191,147
* Sailpoint Technologies Holdings, Inc.....	13,995	541,467
* salesforce.com, Inc.....	19,686	4,579,554
* Sanmina Corp.....	55,177	2,086,794
* Sapiens International Corp. NV.....	14,254	453,847
* ScanSource, Inc.....	21,623	674,205
* Seagate Technology Holdings PLC.....	21,362	2,288,938
* Semtech Corp.....	35,522	2,525,614
* Silicon Laboratories, Inc.....	12,581	2,078,255
* Skyworks Solutions, Inc.....	22,219	3,255,528
#* SMART Global Holdings, Inc.....	22,368	1,283,029
* Smartsheet, Inc., Class A.....	3,836	238,676
* SolarEdge Technologies, Inc.....	2,905	692,029
* SolarWinds Corp.....	35,309	480,202
* Splunk, Inc.....	2,848	352,924
* SPS Commerce, Inc.....	10,938	1,354,671
* SS&C Technologies Holdings, Inc.....	30,416	2,429,326
* StarTek, Inc.....	22,597	115,019
* Stratasys Ltd.....	55,206	1,316,111
* Super Micro Computer, Inc.....	35,480	1,437,650
* Switch, Inc., Class A.....	22,449	575,368
* Synaptics, Inc.....	36,492	7,676,092
#* Synchronoss Technologies, Inc.....	29,129	59,423
* Synopsys, Inc.....	7,391	2,294,906
* TD SYNnex Corp.....	54,764	5,726,672
* TE Connectivity Ltd.....	21,510	3,076,145
* Teledyne Technologies, Inc.....	8,894	3,748,198
* Teradata Corp.....	58,701	2,367,998
* Teradyne, Inc.....	19,994	2,347,895
* TESSCO Technologies, Inc.....	8,501	48,031
* Trade Desk, Inc., Class A.....	8,822	613,482
* TransAct Technologies, Inc.....	8,099	72,810
* Trimble, Inc.....	20,017	1,444,427
* TTEC Holdings, Inc.....	42,582	3,410,392
* TTM Technologies, Inc.....	91,307	1,228,992
#* Turtle Beach Corp.....	15,957	324,246
* Twilio, Inc., Class A.....	1,622	334,327
* Tyler Technologies, Inc.....	2,256	1,068,893
# Ubiquiti, Inc.....	1,093	317,014
* Ultra Clean Holdings, Inc.....	33,177	1,672,784
* Unisys Corp.....	33,338	608,419
* Universal Display Corp.....	5,611	861,345
* Upland Software, Inc.....	14,562	285,415
#* Veeco Instruments, Inc.....	42,137	1,158,346
* Verint Systems, Inc.....	46,840	2,404,297
* VeriSign, Inc.....	7,426	1,612,779
#* Verra Mobility Corp.....	98,841	1,565,641
#* Viasat, Inc.....	52,064	2,291,857
* Viavi Solutions, Inc.....	208,452	3,431,120
* Vishay Intertechnology, Inc.....	131,816	2,729,909

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Vishay Precision Group, Inc.....	12,986	\$ 415,942
VMware, Inc., Class A.....	943	121,157
* Vonage Holdings Corp.....	144,927	3,020,279
Vontier Corp.....	59,654	1,676,874
Wayside Technology Group, Inc.....	4,672	149,084
* Western Digital Corp.....	92,149	4,767,789
Western Union Co.....	14,373	271,793
* WEX, Inc.....	8,860	1,426,283
* Wireless Telecom Group, Inc.....	6,719	12,632
#* Wolfspeed, Inc.....	19,971	1,882,067
Xerox Holdings Corp.....	128,916	2,721,417
Xilinx, Inc.....	22,883	4,429,005
Xperi Holding Corp.....	146,139	2,465,365
#* Yext, Inc.....	22,486	182,137
* Zebra Technologies Corp., Class A.....	5,373	2,735,502
#* Zendesk, Inc.....	1,720	169,437
TOTAL INFORMATION TECHNOLOGY.....		<u>565,203,633</u>
MATERIALS — (6.5%)		
AdvanSix, Inc.....	23,804	1,001,910
* AgroFresh Solutions, Inc.....	1,882	3,726
Air Products & Chemicals, Inc.....	8,130	2,293,636
Albemarle Corp.....	13,641	3,011,114
Alcoa Corp.....	97,772	5,544,650
#* Allegheny Technologies, Inc.....	107,690	1,969,650
* Alpha Metallurgical Resources, Inc.....	9,144	578,175
Amcor PLC.....	209,218	2,512,708
* American Biltrite, Inc.....	22	4,428
American Vanguard Corp.....	44,049	668,223
#* Ampco-Pittsburgh Corp.....	10,871	62,073
AptarGroup, Inc.....	33,783	3,962,746
* Arconic Corp.....	44,538	1,377,560
Ashland Global Holdings, Inc.....	51,002	4,898,232
Avery Dennison Corp.....	14,874	3,055,417
Avient Corp.....	83,288	4,145,244
* Axalta Coating Systems Ltd.....	109,496	3,242,177
Balchem Corp.....	25,088	3,686,431
Ball Corp.....	25,400	2,466,340
* Berry Global Group, Inc.....	61,972	4,178,152
Cabot Corp.....	47,034	2,586,400
Carpenter Technology Corp.....	40,717	1,169,392
Celanese Corp.....	21,959	3,419,236
* Century Aluminum Co.....	85,701	1,314,653
CF Industries Holdings, Inc.....	57,803	3,980,893
Chase Corp.....	8,009	759,894
Chemours Co.....	116,970	3,826,089
* Clearwater Paper Corp.....	14,190	448,688
#* Cleveland-Cliffs, Inc.....	98,653	1,690,912
* Coeur Mining, Inc.....	211,209	990,570
Commercial Metals Co.....	95,274	3,185,963
# Compass Minerals International, Inc.....	28,589	1,526,653
* Core Molding Technologies, Inc.....	11,901	95,327
Corteva, Inc.....	231,705	11,140,376
Crown Holdings, Inc.....	36,288	4,151,347
Dow, Inc.....	269,375	16,089,769
DuPont de Nemours, Inc.....	68,158	5,220,903
Eagle Materials, Inc.....	26,397	3,850,002
Eastman Chemical Co.....	30,918	3,677,078
Ecolab, Inc.....	9,334	1,768,326

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	246,475	\$ 5,530,899
*	64,360	1,403,048
*	24,519	124,557
*	1,757	1,430
	22,392	2,471,405
	17,074	109,274
	127,751	4,754,892
	9,833	93,315
	73,480	573,144
*	52,847	1,685,819
	34,383	596,889
	59,761	98,008
	252,443	4,773,697
	30,282	1,791,483
	9,363	556,162
	19,412	724,456
	10,664	401,180
#	44,273	3,177,473
	538,529	2,671,104
	201,971	7,236,621
*	19,251	1,268,833
	23,208	2,157,416
	36,778	4,851,754
	72,968	3,520,706
*	7,204	279,371
	20,040	1,918,830
*	18,894	564,553
*	34,682	1,608,551
	59,063	847,554
	28,454	9,067,721
#*	51,804	1,192,010
	65,945	4,381,386
	81,722	7,904,969
	6,388	2,485,699
	19,349	1,603,065
	55,417	673,317
	28,868	2,019,894
	145,688	5,820,236
	42,892	775,058
	19,283	888,946
	3,889	1,314,754
	78,234	4,785,574
#	6,034	50,022
	7,510	101,385
	122,016	12,372,422
*	152,791	2,033,648
	136,215	6,902,014
	12,040	256,332
	26,610	4,008,264
	17,778	2,776,924
#	1,427	298,486
*	54,811	341,473
	62,227	9,513,264
	66,341	903,564
	9,767	991,839
	27,819	2,465,042
	33,811	693,125
	23,580	922,921
	27,316	826,855

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
Scotts Miracle-Gro Co.....	10,869	\$ 1,643,393
Sealed Air Corp.....	20,895	1,419,188
Sensient Technologies Corp.....	31,409	2,661,599
Silgan Holdings, Inc.....	40,498	1,813,500
Sonoco Products Co.....	60,999	3,454,983
Southern Copper Corp.....	4,558	291,211
Steel Dynamics, Inc.....	198,011	10,993,571
Stepan Co.....	21,974	2,420,656
* Summit Materials, Inc., Class A.....	99,144	3,525,561
SunCoke Energy, Inc.....	70,287	481,466
* Sylvamo Corp.....	6,633	197,597
* Synalloy Corp.....	9,589	159,753
* TimkenSteel Corp.....	41,400	580,842
* Trecora Resources.....	24,654	206,354
Tredegar Corp.....	58,826	691,205
TriMas Corp.....	44,003	1,529,544
Trinseo PLC.....	36,973	1,979,534
Tronox Holdings PLC, Class A.....	102,286	2,321,892
# U.S. Steel Corp.....	164,257	3,403,405
* UFP Technologies, Inc.....	6,172	437,965
United States Lime & Minerals, Inc.....	6,942	878,094
* Universal Stainless & Alloy Products, Inc.....	7,785	68,119
Valvoline, Inc.....	31,325	1,031,845
Verso Corp., Class A.....	27,754	746,027
Vulcan Materials Co.....	15,682	2,984,441
Warrior Met Coal, Inc.....	42,685	1,118,347
Westlake Chemical Corp.....	72,184	7,120,952
WestRock Co.....	123,891	5,718,809
Worthington Industries, Inc.....	37,800	2,048,004
TOTAL MATERIALS.....		<u>325,645,553</u>
REAL ESTATE — (0.7%)		
* AMREP Corp.....	6,528	78,336
* CBRE Group, Inc., Class A.....	40,033	4,056,944
* CKX Lands, Inc.....	465	5,382
# CTO Realty Growth, Inc.....	484	28,358
#* Cushman & Wakefield PLC.....	83,620	1,755,184
Douglas Elliman, Inc.....	21,039	163,263
# eXp World Holdings, Inc.....	18,149	492,564
* Five Point Holdings LLC, Class A.....	11,936	69,109
* Forestar Group, Inc.....	11,719	233,794
* FRP Holdings, Inc.....	9,320	526,394
* Howard Hughes Corp.....	29,979	2,887,278
Indus Realty Trust, Inc.....	5,568	437,366
* InterGroup Corp.....	235	12,690
* Jones Lang LaSalle, Inc.....	37,266	9,345,940
Kennedy-Wilson Holdings, Inc.....	119,588	2,685,946
* Marcus & Millichap, Inc.....	31,988	1,497,358
* Maui Land & Pineapple Co., Inc.....	2,532	24,940
* Newmark Group, Inc., Class A.....	126,541	1,937,343
* Opendoor Technologies, Inc.....	75,900	753,687
* Rafael Holdings, Inc., Class B.....	20,549	85,073
RE/MAX Holdings, Inc., Class A.....	15,162	451,221
* Realogy Holdings Corp.....	93,579	1,544,054
#* Redfin Corp.....	13,604	402,270
RMR Group, Inc., Class A.....	9,755	312,258
St. Joe Co.....	62,994	3,055,839
#* Stratus Properties, Inc.....	9,135	334,706
* Tejon Ranch Co.....	19,414	337,998

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
* Zillow Group, Inc., Class A.....	4,894	\$ 244,015
#* Zillow Group, Inc., Class C.....	15,644	789,709
TOTAL REAL ESTATE.....		<u>34,549,019</u>
UTILITIES — (1.1%)		
AES Corp.....	68,477	1,518,820
ALLETE, Inc.....	9,015	575,427
Alliant Energy Corp.....	106	6,345
American States Water Co.....	12,065	1,112,755
Artesian Resources Corp., Class A.....	5,487	264,473
# Atlantica Sustainable Infrastructure PLC.....	31,600	1,031,108
Atmos Energy Corp.....	12,134	1,301,007
# Avangrid, Inc.....	9,028	421,788
# Avista Corp.....	20,799	924,724
Black Hills Corp.....	8,173	553,639
Brookfield Renewable Corp., Class A.....	18,351	627,971
California Water Service Group.....	16,250	1,008,962
CenterPoint Energy, Inc.....	6,565	186,183
Chesapeake Utilities Corp.....	7,116	969,270
Clearway Energy, Inc., Class A.....	3,852	118,834
# Clearway Energy, Inc., Class C.....	14,450	486,676
CMS Energy Corp.....	17,300	1,113,774
Consolidated Water Co. Ltd.....	12,933	131,399
Essential Utilities, Inc.....	18,470	900,228
Evergy, Inc.....	22,911	1,488,299
Eversource Energy.....	15,733	1,407,946
Genie Energy Ltd., Class B.....	22,891	115,142
Hawaiian Electric Industries, Inc.....	20,043	851,827
IDACORP, Inc.....	5,746	633,324
Macquarie Infrastructure Holdings LLC.....	46,903	169,320
MDU Resources Group, Inc.....	167,375	4,915,804
MGE Energy, Inc.....	14,329	1,109,494
# Middlesex Water Co.....	7,465	755,757
National Fuel Gas Co.....	11,930	724,509
New Jersey Resources Corp.....	80,193	3,224,561
NiSource, Inc.....	31,603	922,176
Northwest Natural Holding Co.....	10,249	485,188
# NorthWestern Corp.....	16,697	970,430
NRG Energy, Inc.....	113,869	4,546,789
OGE Energy Corp.....	16,299	618,058
ONE Gas, Inc.....	7,311	569,454
# Ormat Technologies, Inc.....	56,661	3,862,014
Otter Tail Corp.....	18,309	1,160,791
Pinnacle West Capital Corp.....	7,400	515,114
PNM Resources, Inc.....	20,489	918,112
Portland General Electric Co.....	15,008	788,520
* Pure Cycle Corp.....	2,900	37,178
RGC Resources, Inc.....	1,634	36,896
SJW Group.....	12,053	829,970
South Jersey Industries, Inc.....	31,150	779,373
Southwest Gas Holdings, Inc.....	7,654	521,850
Spire, Inc.....	7,217	475,745
#* Sunnova Energy International, Inc.....	64,120	1,260,599
UGI Corp.....	26,511	1,202,274
Unitil Corp.....	8,110	380,683
# Via Renewables, Inc.....	2,524	28,875
Vistra Corp.....	277,420	6,050,530
WEC Energy Group, Inc.....	6,451	626,005

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
York Water Co.....	7,798	\$ 354,185
TOTAL UTILITIES.....		<u>56,590,175</u>
TOTAL COMMON STOCKS.....		<u>4,812,496,557</u>
PREFERRED STOCKS — (0.1%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	14,980	<u>433,671</u>
CONSUMER DISCRETIONARY — (0.0%)		
Qurate Retail, Inc., 8.000%.....	4,960	<u>476,854</u>
INDUSTRIALS — (0.1%)		
(r) WESCO International, Inc., Floating Rate Note, 5-Yr. CMT + 10.325%, FRN, 10.625%.....	29,529	<u>900,014</u>
TOTAL PREFERRED STOCKS.....		<u>1,810,539</u>
TOTAL INVESTMENT SECURITIES (Cost \$2,364,905,488).....		<u>4,814,307,096</u>
TEMPORARY CASH INVESTMENTS — (0.8%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	39,651,445	<u>39,651,445</u>
SECURITIES LENDING COLLATERAL — (2.7%)		
@§ The DFA Short Term Investment Fund.....	11,851,499	<u>137,109,998</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$2,541,653,170)^^.....		<u>\$4,991,068,539</u>

As of January 31, 2022, U.S. Vector Equity Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	175	03/18/22	\$39,521,359	\$39,412,187	\$(109,172)
Total Futures Contracts.....			<u>\$39,521,359</u>	<u>\$39,412,187</u>	<u>\$(109,172)</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 300,277,118	\$ 35,932	—	\$ 300,313,050
Consumer Discretionary.....	547,960,924	35,753	\$ 7,082	548,003,759
Consumer Staples.....	239,241,236	58,666	—	239,299,902
Energy.....	331,274,045	—	—	331,274,045
Financials.....	1,107,189,794	70,245	—	1,107,260,039
Health Care.....	498,395,273	—	1,735,423	500,130,696
Industrials.....	803,890,130	336,556	—	804,226,686
Information Technology.....	565,203,633	—	—	565,203,633
Materials.....	325,645,553	—	—	325,645,553
Real Estate.....	34,549,019	—	—	34,549,019

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Utilities.....	\$ 56,590,175	—	—	\$ 56,590,175
Preferred Stocks				
Communication Services.....	433,671	—	—	433,671
Consumer Discretionary.....	476,854	—	—	476,854
Industrials.....	900,014	—	—	900,014
Temporary Cash Investments.....	39,651,445	—	—	39,651,445
Securities Lending Collateral.....	—	\$137,109,998	—	137,109,998
Futures Contracts**.....	(109,172)	—	—	(109,172)
TOTAL.....	\$4,851,569,712	\$137,647,150	\$1,742,505[^]	\$4,990,959,367

** Valued at the unrealized appreciation/(depreciation) on the investment.

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

**U.S. SMALL CAP PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (92.9%)		
COMMUNICATION SERVICES — (2.3%)		
#* AMC Networks, Inc., Class A.....	212,218	\$ 9,046,853
* Angi, Inc.....	66,347	569,257
* Anterix, Inc.....	92,679	4,750,726
ATN International, Inc.....	128,384	5,094,277
* Audacy, Inc.....	517,618	1,252,636
#* AutoWeb, Inc.....	5,261	14,257
* Ballantyne Strong, Inc.....	59,746	179,238
#* Bandwidth, Inc., Class A.....	7,138	446,910
* Beasley Broadcast Group, Inc., Class A.....	68,349	127,813
#* Boston Omaha Corp., Class A.....	45,269	1,194,649
* Cargurus, Inc.....	477,293	15,225,647
#* Cars.com, Inc.....	463,497	7,221,283
* Chicken Soup For The Soul Entertainment, Inc.....	4,260	43,324
#* Cinedigm Corp., Class A.....	120,201	102,099
#* Cinemark Holdings, Inc.....	275,007	4,152,606
# Cogent Communications Holdings, Inc.....	360,731	22,946,099
#* comScore, Inc.....	83,747	253,753
#* Consolidated Communications Holdings, Inc.....	295,810	2,126,874
#* Cumulus Media, Inc., Class A.....	18,606	190,712
* Daily Journal Corp.....	1,173	380,040
# DallasNews Corp.....	6,230	43,859
* DHI Group, Inc.....	268,956	1,446,983
* Dolphin Entertainment, Inc.....	33,421	178,468
#* EchoStar Corp., Class A.....	29,959	709,729
#* Emerald Holding, Inc.....	33,875	110,433
Entravision Communications Corp., Class A.....	600,881	3,641,339
# EW Scripps Co., Class A.....	512,459	10,505,409
#* Fluent, Inc.....	16,684	26,694
#* fuboTV, Inc.....	67,624	726,282
* Gaia, Inc.....	61,674	452,687
#* Gannett Co., Inc.....	830,776	4,037,571
Gray Television, Inc.....	689,047	14,366,630
# Gray Television, Inc., Class A.....	14,640	290,604
* Hemisphere Media Group, Inc.....	111,197	721,669
#* IDT Corp., Class B.....	251,348	9,433,090
* iHeartMedia, Inc., Class A.....	124,734	2,513,390
* IMAX Corp.....	60,550	1,044,488
#* Insignia Systems, Inc.....	3,274	46,818
* Iridium Communications, Inc.....	696,920	25,005,490
John Wiley & Sons, Inc., Class A.....	289,758	14,705,218
#* Lee Enterprises, Inc.....	3,324	121,658
* Liberty Latin America Ltd., Class A.....	130,901	1,432,057
* Liberty Latin America Ltd., Class C.....	457,752	4,948,299
#* Liberty Media Corp.-Liberty Braves, Class A.....	56,820	1,593,801
* Liberty Media Corp.-Liberty Braves, Class C.....	146,412	3,953,124
#* Lions Gate Entertainment Corp., Class A.....	394,134	6,180,021
* Lions Gate Entertainment Corp., Class B.....	501,583	7,313,080
#* Loyalty Ventures, Inc.....	11,910	349,082
#* Marchex, Inc., Class B.....	81,442	189,760
#* Marcus Corp.....	94,885	1,598,812
* Mediaco Holding, Inc., Class A.....	2,817	14,733
# National CineMedia, Inc.....	74,924	197,799
# Nexstar Media Group, Inc., Class A.....	289,770	47,922,163

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
#* Ooma, Inc.....	39,550	\$ 713,482
*» Pegasus Cos., Inc.....	34	6,800
* QuinStreet, Inc.....	355,241	5,715,828
#* Reading International, Inc., Class A.....	98,464	438,165
#*» Reading International, Inc., Class B.....	2,710	55,176
#* Saga Communications, Inc., Class A.....	17,530	388,815
#* Salem Media Group, Inc.....	11,760	37,867
#* Scholastic Corp.....	169,844	6,967,001
#* Sciplay Corp., Class A.....	68,404	855,050
#* Shenandoah Telecommunications Co.....	392,989	8,948,360
# Spok Holdings, Inc.....	167,764	1,657,508
»†† SRAX, Inc.....	70,653	12,011
#* TechTarget, Inc.....	228,395	18,943,081
#* TEGNA, Inc.....	866,096	16,767,619
# Telephone & Data Systems, Inc.....	744,604	14,743,159
#* Telesat Corp.....	24,826	562,309
#* Thryv Holdings, Inc.....	9,177	297,610
#* Townsquare Media, Inc., Class A.....	120,143	1,583,485
#* Travelzoo.....	96,532	904,505
#* TripAdvisor, Inc.....	317,498	8,620,071
* TrueCar, Inc.....	128,341	441,493
* U.S. Cellular Corp.....	179,693	5,502,200
#* Urban One, Inc.....	22,217	99,865
* Urban One, Inc.....	9,855	53,611
#* WideOpenWest, Inc.....	4,300	80,023
# World Wrestling Entertainment, Inc., Class A.....	98,671	4,927,630
* Yelp, Inc.....	223,956	7,735,440
* Zedge, Inc., Class B.....	25,739	194,587
#* Ziff Davis, Inc.....	269,969	28,362,943
#* ZipRecruiter, Inc., Class A.....	6,014	130,444
TOTAL COMMUNICATION SERVICES.....		<u>376,886,431</u>
CONSUMER DISCRETIONARY — (12.7%)		
* 1-800-Flowers.com, Inc., Class A.....	283,785	4,832,859
#* 2U, Inc.....	86,380	1,394,173
#* Aaron's Co., Inc.....	327,181	6,926,422
#* Abercrombie & Fitch Co., Class A.....	453,510	17,686,890
* Academy Sports & Outdoors, Inc.....	61,382	2,387,760
# Acushnet Holdings Corp.....	103,028	4,811,408
* Adient PLC.....	543,441	22,808,219
* Adtalem Global Education, Inc.....	367,448	10,810,320
* AMCON Distributing Co.....	2,993	468,554
* American Axle & Manufacturing Holdings, Inc.....	570,041	4,640,134
# American Eagle Outfitters, Inc.....	1,238,055	28,264,796
#* American Outdoor Brands, Inc.....	157,461	2,610,703
* American Public Education, Inc.....	36,598	782,831
* America's Car-Mart, Inc.....	64,209	6,094,718
* Ark Restaurants Corp.....	17,023	273,049
* Arko Corp.....	26,983	221,800
#* Asbury Automotive Group, Inc.....	165,928	26,709,430
#* Aspen Group, Inc.....	5,281	11,829
* AutoNation, Inc.....	209,066	22,788,194
* Barnes & Noble Education, Inc.....	408,786	2,460,892
* Bassett Furniture Industries, Inc.....	115,135	2,136,906
#* BBQ Holdings, Inc.....	50,738	738,238
* Beazer Homes USA, Inc.....	161,594	2,947,475
#* Bed Bath & Beyond, Inc.....	482,270	7,832,065
# Big 5 Sporting Goods Corp.....	144,363	2,842,507
# Big Lots, Inc.....	226,048	9,473,672

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Biglari Holdings, Inc., Class A.....	235	\$ 146,870
* Biglari Holdings, Inc., Class B.....	11,471	1,359,314
* BJ's Restaurants, Inc.....	180,025	5,416,952
#* Bloomin' Brands, Inc.....	666,586	13,551,693
#* Bluegreen Vacations Holding Corp.....	41,315	1,238,211
* Boot Barn Holdings, Inc.....	226,612	20,841,506
#* Brinker International, Inc.....	340,240	11,299,370
Brunswick Corp.....	14,410	1,308,284
# Buckle, Inc.....	248,862	9,367,166
Build-A-Bear Workshop, Inc.....	136,061	2,427,328
Caleres, Inc.....	296,753	7,116,137
# Camping World Holdings, Inc., Class A.....	105,567	3,504,824
#* CarParts.com, Inc.....	151,909	1,397,563
Carriage Services, Inc.....	154,515	7,775,195
Carrols Restaurant Group, Inc.....	232,137	573,378
Carter's, Inc.....	189,684	17,663,374
Cato Corp., Class A.....	102,127	1,687,138
* Cavco Industries, Inc.....	66,769	17,990,239
* Century Casinos, Inc.....	81,272	808,656
Century Communities, Inc.....	266,017	17,517,219
#* Charles & Colvard Ltd.....	98,685	237,831
* Cheesecake Factory, Inc.....	335,146	11,958,009
#* Chico's FAS, Inc.....	577,223	2,718,720
#* Children's Place, Inc.....	131,318	9,290,749
# Choice Hotels International, Inc.....	161,930	23,220,762
* Chuy's Holdings, Inc.....	153,621	3,872,785
#* Citi Trends, Inc.....	105,329	5,131,629
Clarus Corp.....	128,461	2,894,226
Columbia Sportswear Co.....	35,777	3,322,610
#* Conn's, Inc.....	245,779	5,965,056
* Container Store Group, Inc.....	154,275	1,573,605
»†† Contra Zagg, Inc.....	343,229	30,891
#* Cooper-Standard Holdings, Inc.....	41,624	857,038
# Cracker Barrel Old Country Store, Inc.....	136,346	16,244,262
* Crocs, Inc.....	430,394	44,167,032
Crown Crafts, Inc.....	4,141	28,490
Culp, Inc.....	102,019	923,272
# Dana, Inc.....	1,002,477	21,713,652
#* Dave & Buster's Entertainment, Inc.....	236,550	8,466,125
Del Taco Restaurants, Inc.....	146,182	1,822,890
#* Delta Apparel, Inc.....	41,501	1,253,330
#* Denny's Corp.....	329,386	5,105,483
#* Designer Brands, Inc., Class A.....	181,863	2,395,136
# Dick's Sporting Goods, Inc.....	248,893	28,722,252
# Dillard's, Inc., Class A.....	27,554	6,991,001
#* Dixie Group, Inc.....	27,325	114,219
* Dorman Products, Inc.....	237,627	22,249,016
* Duluth Holdings, Inc., Class B.....	9,158	138,103
# Educational Development Corp.....	42,166	306,125
* El Pollo Loco Holdings, Inc.....	275,135	3,670,301
# Escalade, Inc.....	64,803	926,683
# Ethan Allen Interiors, Inc.....	189,557	4,778,732
* Everi Holdings, Inc.....	160,881	3,180,617
#* Fiesta Restaurant Group, Inc.....	122,662	1,161,609
* Flanigan's Enterprises, Inc.....	5,448	154,941
# Flexsteel Industries, Inc.....	63,344	1,577,899
# Foot Locker, Inc.....	152,373	6,808,026
#* Fossil Group, Inc.....	276,639	3,067,927
* Fox Factory Holding Corp.....	276,347	36,773,495

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Franchise Group, Inc.....	20,270	\$ 1,014,919
* frontdoor, Inc.....	293,995	10,672,019
#* Full House Resorts, Inc.....	12,837	113,351
#* Funko, Inc., Class A.....	58,749	1,015,183
Gap, Inc.....	134,478	2,430,017
* Garrett Motion, Inc.....	12,301	86,107
#* Genesco, Inc.....	133,262	8,572,744
* Gentherm, Inc.....	257,201	22,476,795
#* G-III Apparel Group Ltd.....	326,602	8,873,776
* Goodyear Tire & Rubber Co.....	1,065,236	22,082,342
#* GoPro, Inc., Class A.....	319,186	2,827,988
Graham Holdings Co., Class B.....	29,547	17,584,011
* Grand Canyon Education, Inc.....	81,895	6,852,974
* Green Brick Partners, Inc.....	104,930	2,484,742
# Group 1 Automotive, Inc.....	134,102	22,771,861
#* Groupon, Inc.....	32,018	977,830
# Guess?, Inc.....	459,940	10,587,819
H&R Block, Inc.....	447,207	10,223,152
# Hamilton Beach Brands Holding Co., Class A.....	124,600	1,726,956
Hanesbrands, Inc.....	426,154	6,861,079
Harley-Davidson, Inc.....	184,015	6,361,399
# Haverty Furniture Cos., Inc.....	32,289	953,171
Haverty Furniture Cos., Inc., Class A.....	3,785	100,454
#* Helen of Troy Ltd.....	185,174	38,762,473
# Hibbett, Inc.....	119,311	7,355,523
* Hilton Grand Vacations, Inc.....	486,861	23,788,028
# Hooker Furnishings Corp.....	94,185	2,075,837
#* Horizon Global Corp.....	127,114	971,151
* Houghton Mifflin Harcourt Co.....	700,949	12,624,092
#* Hovnanian Enterprises, Inc., Class A.....	24,891	2,411,440
#* Inspired Entertainment, Inc.....	66,710	860,559
# Installed Building Products, Inc.....	222,513	24,652,215
# International Game Technology PLC.....	334,217	8,946,989
#* iRobot Corp.....	194,093	12,716,973
* J Jill, Inc.....	1,234	18,831
# Jack in the Box, Inc.....	162,501	14,795,716
#* JAKKS Pacific, Inc.....	2,347	20,654
# Johnson Outdoors, Inc., Class A.....	74,341	6,707,045
KB Home.....	651,739	27,535,973
#* Kirkland's, Inc.....	4,700	79,571
# Kohl's Corp.....	144,584	8,633,111
# Kontoor Brands, Inc.....	26,407	1,301,601
#* Koss Corp.....	13,669	113,999
* Kura Sushi USA, Inc., Class A.....	4,956	228,719
#* Lakeland Industries, Inc.....	65,730	1,381,645
* Lands' End, Inc.....	117,243	2,149,064
Laureate Education, Inc., Class A.....	520,196	6,580,479
*»†† Lazare Kaplan International, Inc.....	9,600	1,350
La-Z-Boy, Inc.....	343,596	12,613,409
#* Lazydays Holdings, Inc.....	19,435	315,624
# LCI Industries.....	191,985	23,646,792
#* Legacy Housing Corp.....	23,212	574,729
# Leggett & Platt, Inc.....	114,809	4,575,139
#* LGI Homes, Inc.....	34,123	4,248,655
Lifetime Brands, Inc.....	135,511	2,100,421
* Lincoln Educational Services Corp.....	28,963	198,397
#* Liquidity Services, Inc.....	359,711	6,845,300
* Live Ventures, Inc.....	1,658	40,439
#* LL Flooring Holdings, Inc.....	209,367	3,023,260

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#*	Lovesac Co.....	39,711 \$ 2,138,437
*	M/I Homes, Inc.....	158,879 8,418,998
	Macy's, Inc.....	427,938 10,955,213
*	Malibu Boats, Inc., Class A.....	174,126 11,433,113
#	Marine Products Corp.....	153,627 1,883,467
#*	MarineMax, Inc.....	169,013 7,953,752
	Marriott Vacations Worldwide Corp.....	214,352 34,806,478
#*	MasterCraft Boat Holdings, Inc.....	142,097 3,613,527
*	Mattel, Inc.....	349,983 7,321,644
	MDC Holdings, Inc.....	520,773 26,397,983
»††	Media General, Inc.....	298,450 36,918
*	Meritage Homes Corp.....	227,167 23,177,849
*	Modine Manufacturing Co.....	319,105 2,919,811
*	Monarch Casino & Resort, Inc.....	25,809 1,597,577
#	Monro, Inc.....	226,139 11,245,892
#*	Motorcar Parts of America, Inc.....	151,100 2,497,683
#	Movado Group, Inc.....	123,478 4,577,329
#*	Mullen Automotive, Inc.....	16,251 52,328
	Murphy USA, Inc.....	187,244 36,823,405
#	Nathan's Famous, Inc.....	57,838 3,116,311
#*	National Vision Holdings, Inc.....	270,791 11,069,936
#*	Nautilus, Inc.....	147,910 754,341
#*	Noodles & Co.....	271,907 2,286,738
#*	Nordstrom, Inc.....	53,604 1,206,090
*	Norwegian Cruise Line Holdings Ltd.....	181,100 3,772,313
#*	ODP Corp.....	332,894 14,723,902
#*	Ollie's Bargain Outlet Holdings, Inc.....	131,147 6,287,187
*	ONE Group Hospitality, Inc.....	27,942 352,069
*	OneSpaWorld Holdings Ltd.....	125,384 1,293,963
#	OneWater Marine, Inc., Class A.....	11,435 591,304
	Oxford Industries, Inc.....	125,634 10,350,985
	Papa John's International, Inc.....	267,933 33,076,329
#*	Party City Holdco, Inc.....	63,577 300,719
	Patrick Industries, Inc.....	183,034 11,787,390
#*	Penn National Gaming, Inc.....	75,980 3,465,448
	Penske Automotive Group, Inc.....	466,031 47,362,731
*	Perdoceo Education Corp.....	667,136 7,351,839
#	PetMed Express, Inc.....	157,076 4,057,273
*	Planet Fitness, Inc., Class A.....	60,336 5,348,183
*	Playa Hotels & Resorts NV.....	95,592 729,367
#*	PlayAGS, Inc.....	13,721 106,887
#*	Potbelly Corp.....	96,344 529,892
#*	Purple Innovation, Inc.....	69,182 575,594
	PVH Corp.....	29,602 2,812,486
*	Quotient Technology, Inc.....	63,060 448,357
	Qurate Retail, Inc., Class A.....	488,277 3,432,587
	RCI Hospitality Holdings, Inc.....	70,051 4,894,463
#*	Red Robin Gourmet Burgers, Inc.....	73,911 1,090,187
#	Red Rock Resorts, Inc., Class A.....	66,913 2,978,967
#	Rent-A-Center, Inc.....	171,507 7,229,020
#*	Revolve Group, Inc.....	66,540 3,281,753
#	Rocky Brands, Inc.....	80,809 3,457,009
#*	Ruth's Hospitality Group, Inc.....	258,655 5,180,860
#*	Sally Beauty Holdings, Inc.....	842,172 14,460,093
#*	Scientific Games Corp., Class A.....	284,894 16,438,384
*	SeaWorld Entertainment, Inc.....	263,628 15,706,956
#*	Shake Shack, Inc., Class A.....	207,370 13,700,936
#	Shoe Carnival, Inc.....	247,554 8,456,445
	Shutterstock, Inc.....	225,059 21,823,971

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Signet Jewelers Ltd.....	363,937	\$ 31,345,894
* Skechers USA, Inc., Class A.....	58,434	2,454,228
* Skyline Champion Corp.....	240,994	16,228,536
#* Sleep Number Corp.....	182,433	13,043,960
# Smith & Wesson Brands, Inc.....	388,776	6,640,294
# Sonic Automotive, Inc., Class A.....	217,412	11,090,186
#* Sonos, Inc.....	235,805	5,947,002
* Sportsman's Warehouse Holdings, Inc.....	338,374	3,708,579
Standard Motor Products, Inc.....	170,784	8,175,430
Steven Madden Ltd.....	518,332	21,324,179
#* Stitch Fix, Inc., Class A.....	11,105	182,455
* Stoneridge, Inc.....	206,441	3,895,542
# Strategic Education, Inc.....	124,112	7,404,522
#* Strattec Security Corp.....	30,730	1,164,360
* Stride, Inc.....	330,019	11,573,766
Superior Group of Cos., Inc.....	120,389	2,459,547
#* Superior Industries International, Inc.....	78,535	347,910
#* Sypris Solutions, Inc.....	27,339	55,225
* Tandy Leather Factory, Inc.....	22,658	113,290
* Taylor Morrison Home Corp.....	915,862	28,107,805
Tempur Sealy International, Inc.....	404,708	16,111,426
* Tenneco, Inc., Class A.....	103,905	1,091,003
* Terminix Global Holdings, Inc.....	9,453	407,802
Texas Roadhouse, Inc.....	353,641	30,197,405
# Thor Industries, Inc.....	38,863	3,676,051
# Tile Shop Holdings, Inc.....	10,720	70,859
Tilly's, Inc., Class A.....	181,981	2,398,510
Toll Brothers, Inc.....	37,959	2,238,442
#* TopBuild Corp.....	183,004	42,575,881
Travel & Leisure Co.....	429,837	24,414,742
#* TravelCenters of America, Inc.....	50,699	2,310,860
* Tri Pointe Homes, Inc.....	864,225	20,577,197
* TRxADE HEALTH, Inc.....	4,723	9,446
#* Tupperware Brands Corp.....	63,073	972,586
#* Unifi, Inc.....	139,014	2,642,656
* Universal Electronics, Inc.....	113,903	4,042,417
* Universal Technical Institute, Inc.....	54,576	396,222
#* Urban Outfitters, Inc.....	299,543	8,602,875
* Vera Bradley, Inc.....	115,041	942,186
#* Vince Holding Corp.....	10,854	97,686
#* Vista Outdoor, Inc.....	416,280	16,060,082
* Visteon Corp.....	167,302	16,982,826
#* VOXX International Corp.....	282,625	3,123,006
Wendy's Co.....	1,071,638	24,679,823
# Weyco Group, Inc.....	61,801	1,446,143
# Wingstop, Inc.....	211,969	32,484,249
Winmark Corp.....	39,175	8,439,079
# Winnebago Industries, Inc.....	259,691	16,755,263
Wolverine World Wide, Inc.....	612,276	16,219,191
Wyndham Hotels & Resorts, Inc.....	71,395	5,993,610
#* XPEL, Inc.....	7,880	491,397
* YETI Holdings, Inc.....	54,502	3,574,241
#* Zovio, Inc.....	498,095	617,638
#* Zumiez, Inc.....	167,457	7,527,192
TOTAL CONSUMER DISCRETIONARY.....		<u>2,047,480,053</u>
CONSUMER STAPLES — (3.5%)		
Alico, Inc.....	26,434	950,831
Andersons, Inc.....	239,225	9,114,473

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
	350,004	\$10,885,124
#*	55,350	1,348,326
#*	580,667	35,693,600
#*	9,952	76,929
*	18,946	230,952
#	103,999	4,306,599
#	286,375	11,168,625
#*	99,991	4,772,570
#*	84,576	3,923,481
*	314,859	13,642,840
#*	284,139	8,478,708
	55,235	31,649,655
#*	21,395	94,138
*	937,835	7,952,841
*	180,737	11,525,598
	40,693	1,863,739
*	213,313	6,305,532
#	45,380	1,706,742
#*	37,159	237,446
	352,988	9,929,552
#	361,321	10,055,563
#*	29,455	2,740,199
#*	13,885	352,401
#*	213,427	7,796,488
*	10,278	436,918
*	727,840	14,935,277
	121,419	9,340,764
	26,898	2,547,241
#	234,744	23,232,614
#	109,042	16,540,581
	69,422	5,491,280
	163,764	26,000,810
#*	210,375	2,261,531
*	85,913	552,421
#*	3,939	20,010
#	100,471	1,492,999
	804	27,087
	95,298	18,936,666
#	136,280	10,310,945
#	222,735	9,949,572
#*	54,582	714,751
	113,026	1,650,180
	78,143	1,378,443
	163,366	7,872,608
#	41,848	1,423,669
*	217,815	9,189,615
*	48,845	1,366,195
*	19,703	2,084,971
	221,806	15,839,166
#	5,602	169,573
#*	40,935	434,320
#	16,642	130,473
	142,633	26,244,472
	1,803	6,887,442
*	65,340	3,054,645
*»	2,794	131,025
*	204,592	7,207,776
#	258,572	6,353,114
	186,972	16,711,557

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
#*	Sprouts Farmers Market, Inc.....	630,481 \$ 17,111,254
#	Tootsie Roll Industries, Inc.....	152,123 5,164,576
#*	TreeHouse Foods, Inc.....	227,838 8,824,166
#	Turning Point Brands, Inc.....	136,750 4,817,703
*	U.S. Foods Holding Corp.....	31,213 1,100,570
*	United Natural Foods, Inc.....	432,958 16,790,111
	United-Guardian, Inc.....	18,486 349,385
#	Universal Corp.....	171,699 9,345,577
*	USANA Health Sciences, Inc.....	146,637 14,015,564
	Vector Group Ltd.....	718,277 7,980,057
#	Village Super Market, Inc., Class A.....	76,710 1,752,824
*	Vital Farms, Inc.....	13,137 217,155
#	WD-40 Co.....	103,110 22,917,229
#	Weis Markets, Inc.....	188,682 11,366,204
*	Whole Earth Brands, Inc.....	2,802 26,563
TOTAL CONSUMER STAPLES.....		569,502,601
ENERGY — (3.4%)		
	Adams Resources & Energy, Inc.....	19,731 591,733
#*	Alto Ingredients, Inc.....	167,331 866,775
	Altus Midstream Co., Class A.....	1,049 66,119
#	Antero Midstream Corp.....	1,271,853 12,654,937
#*	Antero Resources Corp.....	1,438,623 28,096,307
#	Arch Resources, Inc.....	113,142 10,707,759
	Archrock, Inc.....	694,330 5,860,145
#*	Ardmore Shipping Corp.....	139,990 478,766
*	Aspen Aerogels, Inc.....	43,374 1,288,208
	Berry Corp.....	46,594 404,902
	Brigham Minerals, Inc., Class A.....	28,297 612,347
*	Bristow Group, Inc.....	80,744 2,652,440
	Cactus, Inc., Class A.....	306,533 14,854,589
	California Resources Corp.....	153,080 6,524,270
#*	Callon Petroleum Co.....	14,751 729,289
#*	Centennial Resource Development, Inc., Class A.....	608,409 4,751,674
*	Centrus Energy Corp., Class A.....	7,720 335,434
*	ChampionX Corp.....	243,554 5,455,610
#	Chesapeake Energy Corp.....	106,070 7,230,792
	Civitas Resources, Inc.....	198,281 10,806,315
#*	Clean Energy Fuels Corp.....	1,669,923 10,136,433
*	CNX Resources Corp.....	1,514,044 22,453,273
#*	Comstock Resources, Inc.....	375,397 2,920,589
#*	CONSOL Energy, Inc.....	148,720 3,233,173
#*	Crescent Energy, Inc., Class A.....	60,201 798,867
*	Delek U.S. Holdings, Inc.....	269,658 4,185,092
*	Denbury, Inc.....	114,874 8,631,632
#	DHT Holdings, Inc.....	1,158,520 5,653,578
#*	DMC Global, Inc.....	136,389 5,501,932
	Dorian LPG Ltd.....	251,978 2,996,018
*	Dril-Quip, Inc.....	53,463 1,352,079
*	DTE Midstream LLC.....	11,025 569,993
*	Earthstone Energy, Inc., Class A.....	229,191 3,130,749
*	ENGlobal Corp.....	12,104 11,845
	EnLink Midstream LLC.....	367,903 2,928,508
*	EQT Corp.....	490,161 10,415,921
	Equitrans Midstream Corp.....	107,399 871,006
#	Evolution Petroleum Corp.....	95,207 547,440
#*	Expro Group Holdings NV.....	78,836 1,234,572
#*	Exterran Corp.....	167,944 916,974
	Falcon Minerals Corp.....	39,849 206,019

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
#* Forum Energy Technologies, Inc.....	23,829	\$ 465,142
* FTS International, Inc., Class A.....	2,797	73,701
* Geospace Technologies Corp.....	78,924	690,585
#* Green Plains, Inc.....	304,356	9,295,032
* Gulf Island Fabrication, Inc.....	121,520	480,004
#* Helix Energy Solutions Group, Inc.....	370,315	1,307,212
# Helmerich & Payne, Inc.....	88,079	2,527,867
# HollyFrontier Corp.....	395,615	13,909,823
# International Seaways, Inc.....	258,792	3,775,775
* Kosmos Energy Ltd.....	50,532	218,804
#* Laredo Petroleum, Inc.....	118,021	7,926,290
#* Liberty Oilfield Services, Inc., Class A.....	121,533	1,470,549
# Magnolia Oil & Gas Corp., Class A.....	249,345	5,393,332
# Matador Resources Co.....	864,541	38,705,501
* Mexco Energy Corp.....	11,942	122,167
# Murphy Oil Corp.....	770,492	24,347,547
#* Nabors Industries Ltd.....	25,375	2,626,566
# NACCO Industries, Inc., Class A.....	45,889	1,399,615
#* National Energy Services Reunited Corp.....	35,664	354,144
* Natural Gas Services Group, Inc.....	95,537	1,028,934
* NCS Multistage Holdings, Inc.....	499	19,915
* New Concept Energy, Inc.....	2,862	7,642
* Newport Resources, Inc.....	340,693	1,209,460
#* NextDecade Corp.....	8,783	19,410
* NexTier Oilfield Solutions, Inc.....	100,613	605,690
# Nordic American Tankers Ltd.....	20,659	32,021
NOV, Inc.....	766,355	12,583,549
# Oasis Petroleum, Inc.....	29,673	4,018,614
#* Oceaneering International, Inc.....	13,666	178,068
#* Oil States International, Inc.....	24,000	150,480
#* Overseas Shipholding Group, Inc., Class A.....	256,284	443,371
* Par Pacific Holdings, Inc.....	157,622	2,222,470
Patterson-UTI Energy, Inc.....	550,890	5,486,864
#* PBF Energy, Inc., Class A.....	111,256	1,762,295
# PDC Energy, Inc.....	715,440	42,404,129
#* Peabody Energy Corp.....	408,063	4,407,080
# PHX Minerals, Inc.....	9,329	22,203
* ProPetro Holding Corp.....	334,749	3,518,212
* Range Resources Corp.....	1,876,981	36,131,884
* Ranger Oil Corp., Class A.....	96,936	3,005,985
#* Renewable Energy Group, Inc.....	366,930	14,772,602
* REX American Resources Corp.....	51,451	4,961,420
#* Ring Energy, Inc.....	30,526	76,926
#* RPC, Inc.....	136,368	805,935
* SandRidge Energy, Inc.....	224,526	2,582,049
Scorpio Tankers, Inc.....	201,478	2,742,116
#* SEACOR Marine Holdings, Inc.....	101,849	426,747
* Select Energy Services, Inc., Class A.....	138,635	924,695
SFL Corp. Ltd.....	298,807	2,450,217
#* SilverBow Resources, Inc.....	54,281	1,264,205
SM Energy Co.....	732,318	24,027,354
* Smart Sand, Inc.....	7,815	15,317
Solaris Oilfield Infrastructure, Inc., Class A.....	953	7,348
#* Southwestern Energy Co.....	4,248,727	18,694,399
* Talos Energy, Inc.....	151,356	1,610,428
* Technip Energies NV, ADR.....	39,935	608,210
* TechnipFMC PLC.....	810,631	5,260,995
#* Teekay Tankers Ltd., Class A.....	110,939	1,183,719
#* Tellurian, Inc.....	358,180	899,032

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* TETRA Technologies, Inc.....	506,670	\$ 1,484,543
* Tidewater, Inc.....	39,740	563,911
#* Transocean Ltd.....	264,469	833,077
* U.S. Energy Corp.....	2,417	7,855
#* U.S. Silica Holdings, Inc.....	309,951	2,960,032
* VAALCO Energy, Inc.....	22,516	110,554
* Weatherford International PLC.....	18,669	560,070
* Whiting Petroleum Corp.....	35,628	2,645,379
World Fuel Services Corp.....	369,813	10,432,425
TOTAL ENERGY.....		<u>540,923,596</u>
FINANCIALS — (20.2%)		
1st Source Corp.....	200,687	10,010,268
# ACNB Corp.....	7,970	258,148
Affiliated Managers Group, Inc.....	196,300	28,701,023
Alerus Financial Corp.....	9,181	260,144
Allegiance Bancshares, Inc.....	104,685	4,609,281
Amalgamated Financial Corp.....	10,413	177,125
A-Mark Precious Metals, Inc.....	84,511	5,231,231
* Ambac Financial Group, Inc.....	54,744	775,722
Amerant Bancorp, Inc.....	7,696	261,664
American Equity Investment Life Holding Co.....	709,542	29,190,558
American National Bankshares, Inc.....	64,844	2,451,103
American National Group, Inc.....	78,093	14,743,177
Ameris Bancorp.....	537,802	26,519,017
AMERISAFE, Inc.....	156,546	8,221,796
AmeriServ Financial, Inc.....	209,717	899,686
Ames National Corp.....	10,111	246,001
Argo Group International Holdings Ltd.....	192,329	10,920,441
Arrow Financial Corp.....	149,762	5,298,580
# Artisan Partners Asset Management, Inc., Class A.....	412,173	17,809,995
* AssetMark Financial Holdings, Inc.....	6,776	162,556
Associated Banc-Corp.....	994,723	23,773,880
# Associated Capital Group, Inc., Class A.....	6,890	309,361
Assured Guaranty Ltd.....	286,023	15,242,166
Atlantic American Corp.....	19,437	49,759
* Atlantic Capital Bancshares, Inc.....	189,816	5,717,258
Atlantic Union Bankshares Corp.....	559,162	22,769,077
#* Atlanticus Holdings Corp.....	85,007	5,466,800
Auburn National Bancorp, Inc.....	2,786	94,000
Axis Capital Holdings Ltd.....	153,338	8,737,199
* Axos Financial, Inc.....	442,887	22,808,680
# B. Riley Financial, Inc.....	2,167	133,422
Banc of California, Inc.....	445,228	8,601,805
BancFirst Corp.....	201,661	15,114,492
* Bancorp, Inc.....	580,924	17,323,154
Bank First Corp.....	189	13,228
# Bank of Hawaii Corp.....	298,310	25,675,542
Bank of Marin Bancorp.....	109,258	4,074,231
Bank of NT Butterfield & Son Ltd.....	92,385	3,385,910
# Bank of Princeton.....	1,068	32,403
# Bank of South Carolina Corp.....	808	16,241
Bank OZK.....	626,805	29,365,814
BankFinancial Corp.....	137,684	1,484,234
BankUnited, Inc.....	339,862	14,189,238
Bankwell Financial Group, Inc.....	18,953	641,180
Banner Corp.....	258,304	16,043,261
Bar Harbor Bankshares.....	98,945	3,021,780
#* Baycom Corp.....	18,605	386,984

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	88,759	\$ 1,508,903
	283,180	8,379,296
#	435,027	1,835,814
*	297,513	4,825,661
#	83,177	8,529,801
*	56,054	997,201
*	364,365	19,839,674
	257,859	5,564,597
*	11,156	21,196
	584,068	9,987,563
	21,056	577,987
	85,287	2,217,462
	20,775	1,063,057
	1,274,510	39,726,477
#>	6,634	118,782
	15,536	1,391,093
	143,780	7,140,115
*	153,665	4,589,974
	7,876	203,516
	100,195	2,771,394
	1,090,731	12,139,836
	96,429	2,068,402
*	7,521	115,748
*	16,478	116,829
	568,991	25,695,634
#	34,428	1,013,216
*>	16	96,000
	201,561	5,865,425
#	53,931	1,208,054
	10,814	495,606
	84,044	2,111,185
#	2,440	35,234
#	1,503	27,114
#*	141,611	672,652
	124,328	9,972,349
	64,329	1,550,972
	97,851	2,613,600
	615,384	15,347,677
*	11,524	557,992
#	29,864	647,452
#	2,174	33,045
	340,214	28,418,075
	24,783	417,594
	586,140	20,380,088
*	28,291	598,920
	316,109	22,576,505
	2,038	80,705
	160,361	7,086,353
	5,845	81,479
	307,866	9,854,791
#*	151,454	1,794,730
#	148,568	4,706,634
	243,678	1,854,390
	186,848	1,414,439
*	35,238	544,779
	7,007	988,057
#	73,655	1,055,476
#*	251,321	14,652,014
#	1,026,891	22,622,409

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	30,173	\$ 5,634,808
	304,544	10,646,858
	229,467	3,292,851
	5,267	72,211
*	288,134	10,724,347
	4,712	107,434
	239,433	14,358,797
	85,912	1,829,066
#*	158,124	3,455,009
#*	11,518	33,863
	249,660	9,761,706
#*	221,538	14,289,201
#*	344,388	13,871,949
*	89,974	23,850,308
	37,036	1,581,067
	249,123	12,341,553
	80,050	2,566,403
*	13,123	452,350
#	49,020	865,203
	413,675	18,880,127
#	21,296	906,784
	282,562	35,269,389
#*	381,106	2,275,203
	14,653	462,888
	174,893	3,051,883
	227,913	10,146,687
	2,089	237,613
	74,977	9,132,199
#	649,170	21,494,019
*	54,852	74,599
	155,453	5,011,805
	57,307	4,269,945
	1,564,931	22,769,746
	246,465	10,822,278
	90,151	2,897,453
	67,859	2,447,674
	56,734	831,153
	370,309	10,324,215
	54,908	1,849,301
	22,404	17,454,508
	728,718	12,067,570
	177,514	5,540,212
	1,740	36,784
	675,838	17,037,876
	581,247	27,312,797
	56,925	2,555,363
	87,822	1,458,723
	350,008	9,152,709
	448,433	12,713,076
	88,825	1,519,796
#	72,370	3,637,316
#	312,475	11,483,456
	403,141	17,105,273
	55,711	2,292,508
	820,457	17,040,892
	53,332	1,188,770
	147,793	3,238,145
	1,053	27,736
	2,966	32,329

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
#	First United Corp.....	29,954 \$ 596,983
*	First Western Financial, Inc.....	1,579 51,633
	FirstCash Holdings, Inc.....	307,746 21,449,896
	Flagstar Bancorp, Inc.....	410,475 18,573,994
#*	FlexShopper, Inc.....	3,710 6,789
	Flushing Financial Corp.....	239,188 5,647,229
	FNB Corp.....	1,237,330 15,986,304
	FS Bancorp, Inc.....	45,412 1,508,587
	Fulton Financial Corp.....	1,228,766 22,056,350
#*	FVCBankcorp, Inc.....	1,360 27,472
	GAMCO Investors, Inc., Class A.....	87,161 1,961,994
*	Genworth Financial, Inc., Class A.....	640,874 2,499,409
	German American Bancorp, Inc.....	215,625 8,538,750
	Glacier Bancorp, Inc.....	799,539 41,520,060
	Global Indemnity Group LLC, Class A.....	79,077 2,057,584
#	Goosehead Insurance, Inc., Class A.....	18,552 1,828,856
	Great Southern Bancorp, Inc.....	109,542 6,500,222
	Great Western Bancorp, Inc.....	171,586 5,298,576
*	Green Dot Corp., Class A.....	270,536 8,578,697
#	Greenhill & Co., Inc.....	27,582 460,068
#*	Greenlight Capital Re Ltd., Class A.....	121,436 879,197
	Guaranty Bancshares, Inc.....	38,201 1,357,664
	Guaranty Federal Bancshares, Inc.....	2,898 94,475
*	Hallmark Financial Services, Inc.....	99,446 423,640
#	Hamilton Lane, Inc., Class A.....	129,461 11,711,042
	Hancock Whitney Corp.....	521,920 27,515,622
	Hanmi Financial Corp.....	241,294 6,485,983
	Hanover Insurance Group, Inc.....	64,532 8,902,835
	HarborOne Bancorp, Inc.....	267,354 3,796,427
	Hawthorn Bancshares, Inc.....	4,565 116,407
	HBT Financial, Inc.....	13,391 249,206
	HCI Group, Inc.....	77,795 5,279,947
	Heartland Financial USA, Inc.....	220,710 11,483,541
	Heritage Commerce Corp.....	339,404 4,228,974
	Heritage Financial Corp.....	254,817 6,181,860
	Heritage Insurance Holdings, Inc.....	154,241 960,921
#	Hilltop Holdings, Inc.....	518,833 17,137,054
	Hingham Institution For Savings.....	10,188 3,951,212
*	HMN Financial, Inc.....	32,982 799,813
	Home Bancorp, Inc.....	21,839 848,445
	Home BancShares, Inc.....	1,207,231 28,442,362
	HomeStreet, Inc.....	233,738 11,394,727
	HomeTrust Bancshares, Inc.....	51,389 1,599,740
	Hope Bancorp, Inc.....	900,051 15,075,854
	Horace Mann Educators Corp.....	315,418 11,989,038
	Horizon Bancorp, Inc.....	354,471 7,560,866
	Houlihan Lokey, Inc.....	247,741 26,329,913
#	Independence Holding Co.....	18,483 1,052,607
#	Independent Bank Corp.....	353,853 29,847,501
	Independent Bank Corp.....	50,092 1,226,252
#	Independent Bank Group, Inc.....	268,395 20,376,548
	International Bancshares Corp.....	526,405 22,124,802
	Investar Holding Corp.....	16,478 316,707
	Investors Bancorp, Inc.....	1,011,399 16,506,032
	Investors Title Co.....	16,866 3,373,031
	James River Group Holdings Ltd.....	168,992 4,785,853
	Janus Henderson Group PLC.....	299,407 11,048,118
	Jefferies Financial Group, Inc.....	68,968 2,526,988
	Kearny Financial Corp.....	351,826 4,552,628

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
# Kemper Corp.....	413,412	\$24,796,452
# Kentucky First Federal Bancorp.....	11,174	84,364
# Kingstone Cos., Inc.....	79,238	429,470
Kinsale Capital Group, Inc.....	94,599	18,950,072
Lake Shore Bancorp, Inc.....	537	7,926
Lakeland Bancorp, Inc.....	405,440	7,674,979
# Lakeland Financial Corp.....	192,135	15,357,351
Landmark Bancorp, Inc.....	9,697	276,364
Lazard Ltd., Class A.....	172,665	7,535,101
# LCNB Corp.....	17,346	347,787
* LendingClub Corp.....	236,244	4,431,937
#* LendingTree, Inc.....	64,836	7,899,618
#* Limestone Bancorp, Inc.....	1,480	28,179
# Live Oak Bancshares, Inc.....	178,004	10,477,315
Luther Burbank Corp.....	54,319	696,913
# Macatawa Bank Corp.....	235,689	2,130,629
# Magyar Bancorp, Inc.....	2,198	26,354
#* Maiden Holdings Ltd.....	968,142	2,701,116
* MainStreet Bancshares, Inc.....	3,854	96,697
* Malvern Bancorp, Inc.....	5,335	82,479
# Manning & Napier, Inc.....	60,014	491,515
#* MBIA, Inc.....	278,964	3,813,438
Mercantile Bank Corp.....	141,513	5,444,005
Merchants Bancorp.....	42,145	1,228,527
Mercury General Corp.....	411,973	22,518,444
Meridian Corp.....	2,224	78,396
# Meta Financial Group, Inc.....	252,232	14,997,715
# Metrocity Bankshares, Inc.....	11,651	300,479
* Metropolitan Bank Holding Corp.....	26,193	2,619,300
MGIC Investment Corp.....	324,134	4,920,354
# Mid Penn Bancorp, Inc.....	12,637	377,214
# Middlefield Banc Corp.....	769	19,667
Midland States Bancorp, Inc.....	89,470	2,582,999
MidWestOne Financial Group, Inc.....	55,494	1,771,923
Moelis & Co., Class A.....	340,485	19,227,188
* Mr Cooper Group, Inc.....	303,731	12,194,800
MVB Financial Corp.....	18,108	724,682
National Bank Holdings Corp., Class A.....	239,469	10,871,893
National Bankshares, Inc.....	8,235	295,966
National Western Life Group, Inc., Class A.....	15,426	3,299,159
Navient Corp.....	1,234,745	21,521,605
NBT Bancorp, Inc.....	330,139	12,769,777
# Nelnet, Inc., Class A.....	251,191	22,237,939
# New York Community Bancorp, Inc.....	755,854	8,813,258
* NI Holdings, Inc.....	2,804	54,117
* Nicholas Financial, Inc.....	51,646	555,194
#* Nicolet Bankshares, Inc.....	59,506	5,539,414
* NMI Holdings, Inc., Class A.....	450,786	11,152,446
# Northeast Bank.....	62,910	2,297,473
Northfield Bancorp, Inc.....	388,890	6,128,906
Northrim BanCorp, Inc.....	58,250	2,559,505
Northwest Bancshares, Inc.....	950,637	13,413,488
Norwood Financial Corp.....	4,636	128,881
OceanFirst Financial Corp.....	223,403	5,071,248
* Ocwen Financial Corp.....	19,436	712,912
OFG Bancorp.....	426,813	11,809,916
Ohio Valley Banc Corp.....	9,189	271,075
# Old National Bancorp.....	1,229,399	22,534,884
Old Republic International Corp.....	273,899	7,020,031

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Old Second Bancorp, Inc.....	145,655	\$ 1,956,147
OneMain Holdings, Inc.....	113,590	5,868,059
OP Bancorp.....	1,608	22,962
* Open Lending Corp., Class A.....	8,084	153,515
* Oportun Financial Corp.....	15,593	280,830
# Oppenheimer Holdings, Inc., Class A.....	68,996	2,924,740
Origin Bancorp, Inc.....	37,578	1,605,332
#*» Orleans Homebuilders, Inc.....	25,819	0
Orrstown Financial Services, Inc.....	36,629	906,568
#* Oxbridge Re Holdings Ltd.....	33,640	177,956
Pacific Premier Bancorp, Inc.....	685,884	26,235,063
PacWest Bancorp.....	234,380	10,882,263
* Palomar Holdings, Inc.....	5,071	267,495
# Park National Corp.....	81,502	11,040,261
Parke Bancorp, Inc.....	31,216	756,052
# PCB Bancorp.....	7,777	174,905
PCSB Financial Corp.....	50,645	946,049
Peapack-Gladstone Financial Corp.....	176,877	6,516,149
Penns Woods Bancorp, Inc.....	40,502	991,489
# PennyMac Financial Services, Inc.....	36,957	2,317,204
Peoples Bancorp of North Carolina, Inc.....	9,341	266,218
Peoples Bancorp, Inc.....	231,210	7,664,611
# Peoples Financial Services Corp.....	5,183	262,934
People's United Financial, Inc.....	242,291	4,695,600
Pinnacle Financial Partners, Inc.....	75,177	7,270,368
Piper Sandler Cos.....	82,196	12,676,267
PJT Partners, Inc., Class A.....	147,780	10,244,110
Popular, Inc.....	186,461	16,626,727
#* PRA Group, Inc.....	333,786	15,521,049
Preferred Bank.....	130,317	10,172,545
Premier Financial Corp.....	288,596	8,614,591
Primerica, Inc.....	119,381	18,425,264
Primis Financial Corp.....	90,554	1,345,632
ProAssurance Corp.....	64,265	1,539,789
#* Professional Holding Corp., Class A.....	3,026	61,276
* PROG Holdings, Inc.....	512,375	20,397,649
Prosperity Bancshares, Inc.....	17,711	1,297,331
Provident Bancorp, Inc.....	3,898	70,476
# Provident Financial Holdings, Inc.....	55,925	941,218
Provident Financial Services, Inc.....	570,795	13,796,115
Prudential Bancorp, Inc.....	17,397	243,558
# Pzena Investment Management, Inc., Class A.....	160,221	1,624,641
QCR Holdings, Inc.....	117,341	6,693,131
Radian Group, Inc.....	176,040	3,941,536
RBB Bancorp.....	62,983	1,699,911
Red River Bancshares, Inc.....	5,416	281,470
# Regional Management Corp.....	115,900	5,883,084
Reinsurance Group of America, Inc.....	3,486	400,297
RenaissanceRe Holdings Ltd.....	2,090	328,485
# Renasant Corp.....	410,752	15,107,459
Republic Bancorp, Inc., Class A.....	109,988	5,391,612
#* Republic First Bancorp, Inc.....	126,850	545,455
Richmond Mutual BanCorp, Inc.....	4,531	72,949
Riverview Bancorp, Inc.....	206,491	1,559,007
RLI Corp.....	315,931	33,103,250
S&T Bancorp, Inc.....	242,696	7,477,464
* Safeguard Scientifics, Inc.....	87,762	559,922
Safety Insurance Group, Inc.....	130,682	10,759,049
Salisbury Bancorp, Inc.....	3,175	176,339

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	304,370	\$14,399,745
	829	15,984
	1,854	36,338
	380,161	13,875,876
#*	5,550	51,781
#	442,996	34,952,384
#	379,168	32,179,988
	66,968	1,321,948
	134,892	3,578,685
	37,358	627,614
#	830,960	23,765,456
#*	257,910	2,184,498
	763,479	14,002,205
	43,660	1,170,525
	100	4,373
	7,036	203,551
#	415,287	35,054,376
*	73,795	4,324,387
	42,435	2,346,655
	249,273	10,444,539
	21,744	605,353
	384,256	19,866,035
	1,279,378	33,634,848
#*	26,863	159,835
	244,905	17,493,564
	425,766	31,889,873
#	199,866	11,908,016
*	183,431	12,034,908
	39,152	1,093,124
	817	13,186
	264,671	13,170,029
#	84,741	2,096,492
*	352,716	22,115,293
	25,910	450,316
	84,412	2,344,965
	306,838	3,801,723
	112,802	8,974,527
	541,117	16,980,251
	222,587	9,675,857
*	283,161	8,945,056
*	146,154	12,785,552
#*	19,204	1,829,181
	151,272	5,128,121
	478,678	15,595,329
	353,012	34,754,031
	694,585	14,086,184
#*	11,600	33,640
	2,252	69,925
	900	27,369
	886,779	31,329,902
	689,130	24,388,311
	178,599	4,454,259
#	60,516	244,485
#	50,640	414,742
	62,599	1,861,694
	224,415	3,868,915
	251,939	7,590,922
	443,468	11,255,218
	2,933,138	40,829,281

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
# Value Line, Inc.....	21,581	\$ 1,272,847
Veritex Holdings, Inc.....	68,498	2,750,195
# Victory Capital Holdings, Inc., Class A.....	11,742	383,611
Virtu Financial, Inc., Class A.....	305,010	9,433,959
# Virtus Investment Partners, Inc.....	62,234	16,285,393
# Voya Financial, Inc.....	21,329	1,449,519
Walker & Dunlop, Inc.....	288,718	38,229,150
Washington Federal, Inc.....	573,899	20,097,943
# Washington Trust Bancorp, Inc.....	160,229	9,145,871
Waterstone Financial, Inc.....	274,980	5,615,092
Webster Financial Corp.....	152,906	8,686,590
WesBanco, Inc.....	449,946	15,968,584
# West BanCorp, Inc.....	160,461	4,736,809
Westamerica BanCorp.....	184,313	10,704,899
# Western New England Bancorp, Inc.....	258,089	2,343,448
# Westwood Holdings Group, Inc.....	51,809	989,552
White Mountains Insurance Group Ltd.....	19,782	20,592,271
Wintrust Financial Corp.....	290,642	28,503,261
# WisdomTree Investments, Inc.....	475,474	2,667,409
#* World Acceptance Corp.....	59,463	11,237,318
# WSFS Financial Corp.....	508,915	26,656,968
WVS Financial Corp.....	4,423	68,335
TOTAL FINANCIALS.....		<u>3,255,811,215</u>
HEALTH CARE — (11.0%)		
#* 2seventy bio, Inc.....	3,673	68,575
#* AC Immune SA.....	3,624	16,018
* Acadia Healthcare Co., Inc.....	775,328	40,821,019
#* ACADIA Pharmaceuticals, Inc.....	155,655	3,500,681
#* Accuray, Inc.....	682,460	2,490,979
»† Achillion Pharmaceuticals, Inc.....	2,084,145	3,022,010
* Acorda Therapeutics, Inc.....	7,488	13,853
#* Actinium Pharmaceuticals, Inc.....	9,929	53,716
#* Adaptive Biotechnologies Corp.....	111,885	1,951,274
#* Addus HomeCare Corp.....	98,748	7,883,053
#* Adial Pharmaceuticals, Inc.....	18,612	38,899
* Adverum Biotechnologies, Inc.....	5,403	8,915
#* Aeglea BioTherapeutics, Inc.....	209,840	902,312
#» Aerpio Pharmaceuticals, Inc.....	15,393	462
* Aethlon Medical, Inc.....	82,430	121,996
#* Agios Pharmaceuticals, Inc.....	158,557	4,897,826
* AIM ImmunoTech, Inc.....	140,002	117,154
#* Akebia Therapeutics, Inc.....	589,795	1,173,692
#* Akero Therapeutics, Inc.....	51,727	906,257
#* Albireo Pharma, Inc.....	85,131	2,425,382
* Aldeyra Therapeutics, Inc.....	81,041	297,420
#* Alektor, Inc.....	23,657	375,200
* AlerisLife, Inc.....	17,870	52,538
#* Alkermes PLC.....	836,873	21,340,261
* Allied Healthcare Products, Inc.....	15,199	54,412
#* Allogene Therapeutics, Inc.....	200,576	2,296,595
#* Allovir, Inc.....	8,585	70,054
#* Allscripts Healthcare Solutions, Inc.....	1,371,304	27,727,767
#* Altimmune, Inc.....	11,139	89,892
#* Amedisys, Inc.....	49,077	6,630,303
* American Shared Hospital Services.....	3,446	7,512
* AMN Healthcare Services, Inc.....	409,106	41,458,802
* Amneal Pharmaceuticals, Inc.....	319,764	1,416,555
#* Amphastar Pharmaceuticals, Inc.....	339,076	7,829,265

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* AnaptysBio, Inc.....	143,867	\$ 4,599,428
#* AngioDynamics, Inc.....	364,383	7,881,604
#* ANI Pharmaceuticals, Inc.....	32,219	1,302,292
#* Anika Therapeutics, Inc.....	120,569	3,834,094
* Annexon, Inc.....	1,100	8,250
#* Antares Pharma, Inc.....	302,508	1,019,452
#* Apollo Medical Holdings, Inc.....	82,700	4,257,396
* Applied DNA Sciences, Inc.....	16,293	53,767
#* Applied Genetic Technologies Corp.....	112,554	219,480
* Applied Therapeutics, Inc.....	13,235	40,764
#* Aptinyx, Inc.....	8,620	27,584
* Apyx Medical Corp.....	172,077	1,978,885
*» Aquamed Technologies, Inc.....	5,362	0
* Arcturus Therapeutics Holdings, Inc.....	62,106	1,622,830
#* Arcus Biosciences, Inc.....	55,546	1,710,817
#* Arcutis Biotherapeutics, Inc.....	17,007	256,976
* Arena Pharmaceuticals, Inc.....	184,243	16,946,671
* Artivion, Inc.....	308,776	5,496,213
#* Assembly Biosciences, Inc.....	78,674	146,334
#* Atara Biotherapeutics, Inc.....	231,002	3,548,191
#* Athenex, Inc.....	30,481	31,091
#* Athira Pharma, Inc.....	9,627	99,158
* AtriCure, Inc.....	238,305	15,642,340
# Atrion Corp.....	13,728	8,311,068
#* aTyr Pharma, Inc.....	103,140	586,867
* Avanos Medical, Inc.....	318,911	9,650,247
#* Avid Bioservices, Inc.....	263,997	4,981,623
#* Avidity Biosciences, Inc.....	40,252	668,988
#* AxoGen, Inc.....	111,864	974,335
#* Axonics, Inc.....	209,865	9,953,897
#* Beyond Air, Inc.....	1,700	11,713
* Biocept, Inc.....	18,602	52,086
* BioDelivery Sciences International, Inc.....	308,135	1,127,774
#* BioLife Solutions, Inc.....	35,008	1,044,639
#* Biomerica, Inc.....	10,361	44,138
* Bio-Path Holdings, Inc.....	5,874	20,030
#* Bioventus, Inc., Class A.....	341	4,443
#* Bioxel Therapeutics, Inc.....	24,394	412,259
#* Bluebird Bio, Inc.....	11,023	86,971
* Blueprint Medicines Corp.....	208,219	16,053,685
* Brookdale Senior Living, Inc.....	941,774	4,981,984
* Cabaletta Bio, Inc.....	3,729	11,262
* Capricor Therapeutics, Inc.....	47,800	170,646
#* Cara Therapeutics, Inc.....	129,228	1,496,460
* Cardiovascular Systems, Inc.....	40,922	719,000
#* CareCloud, Inc.....	67,225	388,561
* CareDx, Inc.....	76,834	3,211,661
#* Castle Biosciences, Inc.....	45,728	1,977,736
* Catalyst Biosciences, Inc.....	576	334
* Catalyst Pharmaceuticals, Inc.....	490,281	2,824,019
* Celldex Therapeutics, Inc.....	106,233	3,294,285
* CEL-SCI Corp.....	12,520	75,621
#* Champions Oncology, Inc.....	65,237	512,110
#* Checkpoint Therapeutics, Inc.....	200	506
* Chemed Corp.....	12,383	5,806,513
#* ChemoCentryx, Inc.....	78,226	2,103,497
#* Chimerix, Inc.....	723,094	4,128,867
#* Chinook Therapeutics, Inc.....	77,515	999,944
* Codexis, Inc.....	315,597	6,469,738

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Co-Diagnostics, Inc.....	9,519	\$ 67,585
#* Cogent Biosciences, Inc.....	12,056	91,143
#* Collegium Pharmaceutical, Inc.....	225,933	4,032,904
* Community Health Systems, Inc.....	984,565	12,494,130
* Computer Programs & Systems, Inc.....	102,972	2,916,167
* Concert Pharmaceuticals, Inc.....	147,415	446,667
# CONMED Corp.....	225,122	30,972,285
#»†† Contra Aduro Biotech I.....	57,164	103,467
*» Contra Clementia Pharm, Inc.....	2,928	0
»†† Contra Pfenex, Inc.....	131,695	98,771
#* ContraFect Corp.....	41,315	116,095
* Corcept Therapeutics, Inc.....	461,402	8,660,516
* CorVel Corp.....	163,233	28,748,596
#* Corvus Pharmaceuticals, Inc.....	108,596	195,473
* Covetrus, Inc.....	175,160	3,165,141
#* Crinetics Pharmaceuticals, Inc.....	112,492	2,124,974
#* CRISPR Therapeutics AG.....	71,865	4,581,394
* Cross Country Healthcare, Inc.....	375,714	8,081,608
#* Cue Biopharma, Inc.....	254,030	1,877,282
* Cumberland Pharmaceuticals, Inc.....	117,122	393,530
#* Cutera, Inc.....	168,791	6,145,680
#* Cyclacel Pharmaceuticals, Inc.....	22,730	72,281
#* Cycleron Therapeutics, Inc.....	49,766	65,691
#* Cymabay Therapeutics, Inc.....	64,474	192,133
#* CytomX Therapeutics, Inc.....	100,268	461,233
#* CytoSorbents Corp.....	122,957	457,400
#* Deciphera Pharmaceuticals, Inc.....	99,517	838,928
* Delcath Systems, Inc.....	3,758	25,630
#* Denali Therapeutics, Inc.....	200,597	6,864,429
#* DiaMedica Therapeutics, Inc.....	17,896	46,351
#* Eagle Pharmaceuticals, Inc.....	81,457	3,742,135
#* Edesa Biotech, Inc.....	8,717	36,088
#* Editas Medicine, Inc.....	281,499	5,359,741
#* Eiger BioPharmaceuticals, Inc.....	48,494	209,494
#*» Elanco Animal Health, Inc.....	600,356	0
#* Electromed, Inc.....	61,656	798,445
* Emergent BioSolutions, Inc.....	318,273	14,895,176
* Enanta Pharmaceuticals, Inc.....	154,457	9,177,835
#* Encompass Health Corp.....	172,253	10,686,576
#* Endo International PLC.....	815,993	2,603,018
#* Ensign Group, Inc.....	463,840	34,987,451
#* Envista Holdings Corp.....	542,773	23,469,505
#* Enzo Biochem, Inc.....	231,041	743,952
#* Equillium, Inc.....	2,900	11,368
* Evolent Health, Inc., Class A.....	757,659	17,964,095
* Exagen, Inc.....	23,050	226,582
* Exelixis, Inc.....	703,166	12,727,305
* EyePoint Pharmaceuticals, Inc.....	27,711	259,652
#* Fate Therapeutics, Inc.....	125,335	5,202,656
* FibroGen, Inc.....	15,266	230,364
#* Fluidigm Corp.....	426,209	1,393,703
#* FONAR Corp.....	30,101	467,469
#* Forma Therapeutics Holdings, Inc.....	45,001	532,812
#* Fulcrum Therapeutics, Inc.....	44,990	547,078
#* G1 Therapeutics, Inc.....	18,905	190,562
#* Generation Bio Co.....	30,607	198,946
#* Global Blood Therapeutics, Inc.....	58,150	1,677,627
* Globus Medical, Inc., Class A.....	53,324	3,558,311
#* GlycoMimetics, Inc.....	46,771	55,657

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Gritstone bio, Inc.....	37,159	\$ 202,888
* Haemonetics Corp.....	100,925	4,879,724
#* Halozyme Therapeutics, Inc.....	410,419	14,204,602
* Hanger, Inc.....	168,337	3,051,950
#* Harmony Biosciences Holdings, Inc.....	56,772	2,035,844
* Harrow Health, Inc.....	48,729	365,468
#* Harvard Bioscience, Inc.....	440,249	2,562,249
#* Health Catalyst, Inc.....	87,803	2,620,920
* HealthEquity, Inc.....	95,419	5,099,191
* HealthStream, Inc.....	280,878	6,839,379
* Heat Biologics, Inc.....	41,165	120,202
#* Heron Therapeutics, Inc.....	8,859	77,162
#* Heska Corp.....	78,985	10,866,756
#* Homology Medicines, Inc.....	79,821	296,934
#* HTG Molecular Diagnostics, Inc.....	2,900	8,323
#* Icad, Inc.....	19,389	108,385
#* ICU Medical, Inc.....	100,588	21,461,456
#* Ideaya Biosciences, Inc.....	79,563	1,318,359
#* IGM Biosciences, Inc.....	13,515	239,216
#* ImmuCell Corp.....	2,602	21,206
#* Immunovant, Inc.....	60,046	419,722
#* Inari Medical, Inc.....	122,243	8,992,195
#* InfuSystem Holdings, Inc.....	27,915	421,517
#* Innoviva, Inc.....	757,721	12,146,268
#* Inogen, Inc.....	133,872	3,980,015
#* Inotiv, Inc.....	44,275	1,416,357
#* Insmed, Inc.....	226,541	5,137,950
* Integer Holdings Corp.....	251,190	19,695,808
* Integra LifeSciences Holdings Corp.....	413,938	26,798,346
#* Intellia Therapeutics, Inc.....	396,145	37,463,433
#* Intra-Cellular Therapies, Inc.....	146,280	6,946,837
#* IntriCon Corp.....	75,049	1,097,967
#* Invacare Corp.....	145,072	326,412
#* Iovance Biotherapeutics, Inc.....	299,846	4,992,436
* iRadimed Corp.....	27,508	1,095,369
#* iRhythm Technologies, Inc.....	15,879	1,982,176
#* IRIDEX Corp.....	74,535	393,545
#* Ironwood Pharmaceuticals, Inc.....	835,238	9,312,904
* iTeos Therapeutics, Inc.....	48,623	1,780,574
* IVERIC bio, Inc.....	336,225	4,686,976
#* Joint Corp.....	115,728	6,253,941
#* Jounce Therapeutics, Inc.....	261,567	1,956,521
#* KalVista Pharmaceuticals, Inc.....	21,187	267,380
#* Karuna Therapeutics, Inc.....	75,169	8,348,269
#* Kewaunee Scientific Corp.....	17,491	256,243
* Kezar Life Sciences, Inc.....	83,727	1,103,522
#* Kiniksa Pharmaceuticals Ltd., Class A.....	51,193	574,897
#* Kodiak Sciences, Inc.....	73,159	4,294,433
#* Krystal Biotech, Inc.....	17,689	1,043,651
#* Kura Oncology, Inc.....	209,885	2,957,280
#* Kymera Therapeutics, Inc.....	25,687	1,078,854
#* Lantheus Holdings, Inc.....	512,201	13,015,027
* Larimar Therapeutics, Inc.....	1,415	13,726
#* Leap Therapeutics, Inc.....	15,514	30,097
#* LeMaitre Vascular, Inc.....	194,425	8,226,122
#* LENSAR, Inc.....	102,775	612,539
* Lexicon Pharmaceuticals, Inc.....	201,332	638,222
#* LHC Group, Inc.....	162,251	20,135,349
* Ligand Pharmaceuticals, Inc.....	81,066	10,103,256

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Lineage Cell Therapeutics, Inc.....	63,528	\$ 100,374
#* Liquidia Corp.....	10,553	59,730
#* LivaNova PLC.....	308,834	23,196,522
#* MacroGenics, Inc.....	341,458	4,217,006
#* Madrigal Pharmaceuticals, Inc.....	19,185	1,104,672
#* Marinus Pharmaceuticals, Inc.....	5,786	59,017
*» MedCath Corp.....	65,962	0
* MediciNova, Inc.....	9,742	23,576
* MEDNAX, Inc.....	446,225	10,910,201
* Medpace Holdings, Inc.....	234,721	41,653,589
* MEI Pharma, Inc.....	91,516	176,626
#* MeiraGTx Holdings PLC.....	83,081	1,245,384
#* Meridian Bioscience, Inc.....	402,725	8,396,816
#* Merit Medical Systems, Inc.....	435,754	24,162,559
#* Merrimack Pharmaceuticals, Inc.....	115,240	596,943
#* Mersana Therapeutics, Inc.....	10,600	50,562
# Mesa Laboratories, Inc.....	15,099	4,293,099
* Microbot Medical, Inc.....	36,940	217,577
#* Milestone Pharmaceuticals, Inc.....	9,747	67,644
#* Minerva Neurosciences, Inc.....	30,594	25,252
* ModivCare, Inc.....	127,229	14,749,658
#* Molecular Templates, Inc.....	87,651	269,965
#* Morphic Holding, Inc.....	68,732	2,916,299
#* Mustang Bio, Inc.....	24,841	29,312
#* Myomo, Inc.....	12,637	90,986
* Myriad Genetics, Inc.....	638,972	16,798,574
#* NanoString Technologies, Inc.....	13,744	477,192
#* NanoViricides, Inc.....	14,424	34,185
National HealthCare Corp.....	72,817	4,762,232
National Research Corp.....	145,473	6,051,677
* Natus Medical, Inc.....	276,993	6,381,919
#* Nektar Therapeutics.....	262,344	2,917,265
* Neogen Corp.....	725,905	26,473,755
#* NeoGenomics, Inc.....	564,350	12,720,449
#* NeuBase Therapeutics, Inc.....	3,800	5,776
* Neurocrine Biosciences, Inc.....	92,219	7,287,145
#* NeuroMetrix, Inc.....	15,870	73,319
* Nevro Corp.....	34,967	2,297,332
#* NextCure, Inc.....	37,910	211,159
* NextGen Healthcare, Inc.....	396,108	7,648,845
#* NGM Biopharmaceuticals, Inc.....	55,849	882,973
#* Nurix Therapeutics, Inc.....	25,463	474,121
* NuVasive, Inc.....	391,108	20,341,527
#* ObsEva SA.....	25,157	38,490
#* Ocuphire Pharma, Inc.....	6,051	19,182
#* Omnicell, Inc.....	358,795	53,869,481
* Opiant Pharmaceuticals, Inc.....	22,337	558,202
#* OptimizeRx Corp.....	75,059	3,372,401
* Option Care Health, Inc.....	943,431	22,047,982
#* OraSure Technologies, Inc.....	515,429	4,561,547
#* Organogenesis Holdings, Inc.....	20,190	155,261
* Orgenesis, Inc.....	5,985	18,733
* Orthofix Medical, Inc.....	12,747	387,509
#* OrthoPediatrics Corp.....	71,418	3,377,357
#* Otonomy, Inc.....	70,497	141,699
Owens & Minor, Inc.....	633,747	26,674,411
#* Oyster Point Pharma, Inc.....	2,586	31,006
#* Pacira BioSciences, Inc.....	192,711	12,096,469
Patterson Cos., Inc.....	790,439	22,677,695

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#*»†† PDL BioPharma, Inc.....	1,354,466	\$ 4,645,818
#* PDS Biotechnology Corp.....	26,199	156,146
* Pennant Group, Inc.....	240,037	3,989,415
Perrigo Co. PLC.....	552,561	21,035,997
#* Personalis, Inc.....	2,718	30,958
#* PetIQ, Inc.....	97,754	1,998,092
#* Phathom Pharmaceuticals, Inc.....	12,725	213,780
Phibro Animal Health Corp., Class A.....	53,648	1,035,406
#* Phreesia, Inc.....	3,014	94,007
#* Pieris Pharmaceuticals, Inc.....	89,720	326,581
#* Poseida Therapeutics, Inc.....	21,975	104,381
* Precigen, Inc.....	93,735	241,836
#* Precipio, Inc.....	11,538	14,653
* Precision BioSciences, Inc.....	54,294	258,982
Premier, Inc., Class A.....	433,283	16,560,076
* Prestige Consumer Healthcare, Inc.....	453,895	25,622,373
#* Pro-Dex, Inc.....	25,019	632,480
#»†† Progenic Pharmaceuticals, Inc.....	310,647	118,046
#* Progyny, Inc.....	338,510	13,709,655
#* Protagonist Therapeutics, Inc.....	268,981	7,878,453
* Protara Therapeutics, Inc.....	1,906	9,930
#* Prothena Corp. PLC.....	380,436	12,965,259
# Psychemedics Corp.....	12,821	91,798
#* Quanterix Corp.....	22,284	678,325
* Quidel Corp.....	171,976	17,775,439
* R1 RCM, Inc.....	322,301	7,664,318
* RadNet, Inc.....	465,398	11,983,998
#* RAPT Therapeutics, Inc.....	68,577	1,482,635
#* REGENXBIO, Inc.....	217,660	5,746,224
#* Relmada Therapeutics, Inc.....	16,002	294,277
#* Repare Therapeutics, Inc.....	32,666	504,036
#* Replimune Group, Inc.....	26,193	519,407
#* Revance Therapeutics, Inc.....	29,722	396,194
#* REVOLUTION Medicines, Inc.....	43,265	931,063
*» Rexahn Pharmaceuticals, Inc.....	246	0
* Rigel Pharmaceuticals, Inc.....	212,162	543,135
* Rocket Pharmaceuticals, Inc.....	39,540	657,946
#* Rubius Therapeutics, Inc.....	7,713	52,063
#* Sage Therapeutics, Inc.....	21,173	834,640
#* Sangamo Therapeutics, Inc.....	223,351	1,346,807
#* Satsuma Pharmaceuticals, Inc.....	76,465	401,441
#* Scholar Rock Holding Corp.....	41,345	736,354
#* Schrodinger, Inc.....	39,856	1,129,918
#* scPharmaceuticals, Inc.....	42,069	181,317
#* SeaSpine Holdings Corp.....	246,439	2,952,339
Select Medical Holdings Corp.....	1,240,436	28,815,328
#* SELLAS Life Sciences Group, Inc.....	9,526	50,869
#* Semler Scientific, Inc.....	7,444	563,287
#* Sensus Healthcare, Inc.....	3,526	27,185
* Sharps Compliance Corp.....	32,405	218,734
* Shockwave Medical, Inc.....	20,872	3,025,814
#* SI-BONE, Inc.....	36,962	728,151
#* Sierra Oncology, Inc.....	4,599	124,127
#* SIGA Technologies, Inc.....	251,889	1,639,797
# Simulations Plus, Inc.....	19,264	819,105
* Sio Gene Therapies, Inc.....	209,862	245,539
#* Solid Biosciences, Inc.....	17,686	21,577
#* Sonida Senior Living, Inc.....	10,252	305,715
* Sonoma Pharmaceuticals, Inc.....	2,500	9,225

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Spectrum Pharmaceuticals, Inc.....	18,334	\$ 12,858
#* Spero Therapeutics, Inc.....	96,544	1,145,977
* STAAR Surgical Co.....	179,476	13,051,495
#* Stereotaxis, Inc.....	98,387	542,112
#* Stoke Therapeutics, Inc.....	13,964	264,618
#* Strata Skin Sciences, Inc.....	20,244	28,949
#> Strongbridge LLC.....	207,363	29,031
* SunLink Health Systems, Inc.....	33,317	46,977
#* Supernus Pharmaceuticals, Inc.....	437,822	13,506,809
#* Surface Oncology, Inc.....	92,862	348,233
#* Surgalign Holdings, Inc.....	674,955	465,719
#* Surgery Partners, Inc.....	361,430	15,422,218
* Surmodics, Inc.....	132,108	6,034,693
* Sutro Biopharma, Inc.....	117,389	1,253,715
* Syndax Pharmaceuticals, Inc.....	254,053	4,151,226
#* Synlogic, Inc.....	12,810	26,773
#* Syros Pharmaceuticals, Inc.....	9,551	18,911
* Tactile Systems Technology, Inc.....	44,834	707,032
* Taro Pharmaceutical Industries Ltd.....	30,620	1,433,628
* Tenet Healthcare Corp.....	876,213	64,944,908
>> Tetrphase Pharmaceuticals, Inc.....	2,198	659
#* Tivity Health, Inc.....	198,643	5,053,478
#* Tracon Pharmaceuticals, Inc.....	5,100	13,209
#* TransMedics Group, Inc.....	137,876	2,188,092
#* Travers Therapeutics, Inc.....	290,454	7,987,485
#* Tricida, Inc.....	14,938	151,621
* Triple-S Management Corp.....	220,608	7,939,682
* Turning Point Therapeutics, Inc.....	37,264	1,387,339
#* Twist Bioscience Corp.....	96,132	5,712,163
# U.S. Physical Therapy, Inc.....	110,388	10,682,247
#* Ultragenyx Pharmaceutical, Inc.....	102,992	7,202,231
* United Therapeutics Corp.....	63,835	12,886,371
# Utah Medical Products, Inc.....	40,596	3,818,866
#* Vanda Pharmaceuticals, Inc.....	279,477	4,236,871
#* Vapotherm, Inc.....	14,669	237,198
#* Varex Imaging Corp.....	263,461	6,876,332
#* VBI Vaccines, Inc.....	17,424	29,621
* Venus Concept, Inc.....	66,378	104,877
* Verastem, Inc.....	835,568	1,278,419
#* Vericel Corp.....	225,258	8,014,680
#* Verrica Pharmaceuticals, Inc.....	11,936	97,756
#* ViewRay, Inc.....	432,560	1,881,636
#* Viking Therapeutics, Inc.....	362,730	1,345,728
* Vir Biotechnology, Inc.....	200,545	6,884,710
* Viveve Medical, Inc.....	26,193	27,503
* Vocera Communications, Inc.....	41,029	3,241,701
#* VolitionRX Ltd.....	4,939	13,088
XBiotech, Inc.....	13,494	145,330
#* Xencor, Inc.....	73,453	2,524,580
* Xenetic Biosciences, Inc.....	48,755	49,730
#* Xenon Pharmaceuticals, Inc.....	59,761	1,620,718
#* XOMA Corp.....	1,632	33,815
#* Yield10 Bioscience, Inc.....	1,039	3,792
#* Y-mAbs Therapeutics, Inc.....	32,982	326,192
#* Zogenix, Inc.....	125,306	3,259,209
* Zynerba Pharmaceuticals, Inc.....	26,702	69,692
TOTAL HEALTH CARE.....		<u>1,766,992,403</u>

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (18.4%)		
	410,394	\$26,367,814
* AAON, Inc.....	250,359	10,081,957
* AAR Corp.....	472,928	19,716,368
#* ABM Industries, Inc.....	194,340	874,530
# ACCO Brands Corp.....	814,409	6,629,289
# Acme United Corp.....	21,848	720,984
# Acuity Brands, Inc.....	19,687	3,770,651
# ADT, Inc.....	32,626	247,631
# Advanced Drainage Systems, Inc.....	231,406	26,169,705
# Aerojet Rocketdyne Holdings, Inc.....	707,916	27,318,478
* AeroVironment, Inc.....	160,327	9,125,813
* Air Lease Corp.....	255,780	10,182,602
* Air Transport Services Group, Inc.....	434,837	11,675,373
* Alamo Group, Inc.....	93,118	13,115,670
* Alaska Air Group, Inc.....	21,795	1,193,058
#* Albany International Corp., Class A.....	245,822	20,577,760
# Allegiant Travel Co.....	109,803	19,617,404
#* Allied Motion Technologies, Inc.....	161,474	5,788,843
#* Allison Transmission Holdings, Inc.....	82,281	3,125,855
#* Alpha Pro Tech Ltd.....	20,453	95,311
#* Alta Equipment Group, Inc.....	4,670	63,652
#* Altra Industrial Motion Corp.....	138,835	6,702,954
#* Ameresco, Inc., Class A.....	218,463	11,056,412
* American Superconductor Corp.....	18,008	147,666
* American Woodmark Corp.....	119,084	7,136,704
* API Group Corp.....	22,355	498,516
# Apogee Enterprises, Inc.....	201,328	8,989,295
# Applied Industrial Technologies, Inc.....	283,358	27,763,417
# ARC Document Solutions, Inc.....	32,300	106,267
# ArcBest Corp.....	198,327	17,540,040
# Arcosa, Inc.....	48,512	2,263,570
# Argan, Inc.....	118,122	4,388,232
* Armstrong Flooring, Inc.....	97,676	189,491
* Armstrong World Industries, Inc.....	349,806	34,637,790
* Art's-Way Manufacturing Co., Inc.....	400	1,400
* ASGN, Inc.....	388,462	44,622,630
* Astec Industries, Inc.....	130,754	8,275,421
* Astronics Corp.....	50,680	609,680
#* Astronics Corp., Class B.....	46,658	550,098
* Atkore, Inc.....	260,996	28,130,149
* Atlas Air Worldwide Holdings, Inc.....	223,291	17,936,966
* Avalon Holdings Corp., Class A.....	19,443	64,551
* AZEK Co., Inc.....	6,223	205,546
# AZZ, Inc.....	132,280	6,293,882
# Barnes Group, Inc.....	368,656	16,652,192
# Barrett Business Services, Inc.....	64,394	4,121,216
#* Beacon Roofing Supply, Inc.....	516,599	28,345,787
# BGSF, Inc.....	26,908	366,218
#* Blue Bird Corp.....	159,722	2,477,288
* BlueLinx Holdings, Inc.....	8,600	616,104
# Boise Cascade Co.....	305,755	21,470,116
# Brady Corp., Class A.....	362,293	18,810,253
* BrightView Holdings, Inc.....	46,899	622,350
# Brink's Co.....	321,939	22,464,903
#* Broadwind, Inc.....	23,943	42,379
# BWX Technologies, Inc.....	41,507	1,847,477
* CACI International, Inc., Class A.....	76,400	18,905,944
* Casella Waste Systems, Inc., Class A.....	415,573	31,575,237
* CBIZ, Inc.....	405,020	15,645,923

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* CECO Environmental Corp.....	272,006	\$ 1,716,358
#* Chart Industries, Inc.....	266,944	32,532,465
Chicago Rivet & Machine Co.....	3,325	87,281
* Cimpress PLC.....	191,528	12,874,512
#* CIRCOR International, Inc.....	163,068	4,528,398
* Civeo Corp.....	7,226	155,865
* Clean Harbors, Inc.....	375,261	34,730,406
* Colfax Corp.....	700,406	28,800,695
Columbus McKinnon Corp.....	172,781	7,477,962
Comfort Systems USA, Inc.....	299,106	26,853,737
* Commercial Vehicle Group, Inc.....	297,651	2,303,819
# CompX International, Inc.....	11,309	255,244
#* Concrete Pumping Holdings, Inc.....	12,661	103,947
* Construction Partners, Inc., Class A.....	43,562	1,143,067
#* Copa Holdings SA, Class A.....	75,218	6,286,720
* Cornerstone Building Brands, Inc.....	275,720	4,066,870
Costamare, Inc.....	450,058	5,913,762
* Covenant Logistics Group, Inc.....	141,536	3,074,162
#* CPI Aerostructures, Inc.....	51,941	118,425
CRA International, Inc.....	57,726	4,910,174
Crane Co.....	1,800	186,318
CSW Industrials, Inc.....	112,822	12,523,242
Curtiss-Wright Corp.....	5,316	705,912
#* Daseke, Inc.....	72,145	806,581
Deluxe Corp.....	290,628	8,747,903
Donaldson Co., Inc.....	32,760	1,823,422
Douglas Dynamics, Inc.....	193,737	7,077,213
* Ducommun, Inc.....	98,768	4,321,100
* DXP Enterprises, Inc.....	158,813	4,534,111
# Dycom Industries, Inc.....	238,679	20,118,253
# Eagle Bulk Shipping, Inc.....	36,524	1,637,006
# Eastern Co.....	40,205	959,693
EMCOR Group, Inc.....	157,075	18,724,911
Encore Wire Corp.....	157,337	17,730,307
#* Energy Recovery, Inc.....	45,874	898,213
Enerpac Tool Group Corp.....	371,245	6,626,723
EnerSys.....	294,800	22,089,364
# Eneti, Inc.....	35,641	243,784
# Ennis, Inc.....	180,293	3,412,946
# EnPro Industries, Inc.....	142,383	14,953,063
ESCO Technologies, Inc.....	181,670	14,493,633
Espey Manufacturing & Electronics Corp.....	10,912	142,402
#* EVI Industries, Inc.....	7,443	164,565
* Evoqua Water Technologies Corp.....	119,179	4,826,749
Exponent, Inc.....	427,388	40,593,312
Federal Signal Corp.....	503,028	19,628,153
Flowserve Corp.....	168,855	5,508,050
#* Fluor Corp.....	36,625	770,590
* Forrester Research, Inc.....	171,922	9,459,148
Forward Air Corp.....	204,029	21,688,283
* Franklin Covey Co.....	123,970	5,803,036
Franklin Electric Co., Inc.....	355,469	30,854,709
#* FTI Consulting, Inc.....	258,031	37,623,500
* Gates Industrial Corp. PLC.....	73,443	1,136,163
# GATX Corp.....	268,262	28,019,966
Genco Shipping & Trading Ltd.....	262,762	4,088,577
* Gencor Industries, Inc.....	128,904	1,441,147
* Gibraltar Industries, Inc.....	252,912	13,859,578
Global Industrial Co.....	193,907	6,778,989

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* GMS, Inc.....	216,713	\$11,091,371
# Gorman-Rupp Co.....	261,535	10,490,169
GrafTech International Ltd.....	447,306	4,687,767
Graham Corp.....	47,981	592,086
# Granite Construction, Inc.....	337,928	12,158,649
* Great Lakes Dredge & Dock Corp.....	537,665	7,360,634
# Greenbrier Cos., Inc.....	269,564	10,879,603
Griffon Corp.....	287,280	6,432,199
H&E Equipment Services, Inc.....	294,563	12,262,658
#* Harsco Corp.....	362,059	5,684,326
#* Hawaiian Holdings, Inc.....	341,234	5,835,101
# Healthcare Services Group, Inc.....	335,079	6,095,087
Heartland Express, Inc.....	602,879	9,019,070
Heidrick & Struggles International, Inc.....	166,883	7,304,469
Helios Technologies, Inc.....	236,223	18,101,768
Herc Holdings, Inc.....	196,597	31,543,989
* Heritage-Crystal Clean, Inc.....	187,745	5,371,384
* Hexcel Corp.....	11,851	618,267
* Hill International, Inc.....	4,295	8,719
Hillenbrand, Inc.....	9,800	455,504
# HNI Corp.....	321,602	13,487,988
* Hub Group, Inc., Class A.....	245,607	18,597,362
* Hudson Technologies, Inc.....	10,700	39,911
# Hurco Cos., Inc.....	44,518	1,433,925
* Huron Consulting Group, Inc.....	163,819	7,227,694
#* Huttig Building Products, Inc.....	246,769	2,250,533
Hyster-Yale Materials Handling, Inc.....	79,899	3,586,666
* ICF International, Inc.....	141,383	13,345,141
* IES Holdings, Inc.....	209,954	10,350,732
#*» IKONICS Corp.....	10,011	0
* Innovative Solutions & Support, Inc.....	48,117	327,677
Insperity, Inc.....	170,422	18,325,478
Insteel Industries, Inc.....	165,942	6,277,586
Interface, Inc.....	447,396	5,932,471
* JELD-WEN Holding, Inc.....	251,288	5,930,397
* JetBlue Airways Corp.....	879,807	12,871,576
John Bean Technologies Corp.....	234,071	31,599,585
Kadant, Inc.....	63,412	13,251,840
Kaman Corp.....	162,477	6,494,206
#* KAR Auction Services, Inc.....	198,190	2,818,262
# KBR, Inc.....	768,073	33,334,368
Kelly Services, Inc., Class A.....	162,626	2,777,652
Kennametal, Inc.....	398,785	13,785,997
Kforce, Inc.....	191,517	13,151,472
Kimball International, Inc., Class B.....	273,389	2,684,680
* Kirby Corp.....	51,958	3,386,622
Korn Ferry.....	402,647	26,727,708
* Kratos Defense & Security Solutions, Inc.....	800,452	13,415,576
Landstar System, Inc.....	94,712	15,153,920
* Lawson Products, Inc.....	107,111	5,212,021
#* LB Foster Co., Class A.....	70,423	1,064,796
* Limbach Holdings, Inc.....	32,175	271,879
Lindsay Corp.....	72,243	9,120,679
* LS Starrett Co., Class A.....	7,582	68,693
LSI Industries, Inc.....	349,854	2,602,914
Luxfer Holdings PLC.....	8,863	151,380
#* Manitex International, Inc.....	120,703	858,198
* Manitowoc Co., Inc.....	309,393	5,646,422
ManpowerGroup, Inc.....	27,186	2,850,996

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	197,624	\$14,276,358
	548,326	9,151,561
*	97,486	9,674,511
#*	429,665	37,007,046
#*	80,583	1,426,319
*	175,978	1,277,600
	298,658	29,166,940
	179,041	6,287,920
#	22,026	572,896
	182,190	13,884,700
*	237,752	13,532,844
*	556,687	12,831,635
*	1,720	8,600
	93,111	2,930,203
#	485,403	18,746,264
*	77,085	518,011
	220,877	16,839,662
*	174,907	1,296,061
	265,964	36,543,454
	20,250	1,653,210
	418,231	21,605,813
	1,199,186	15,409,540
*	158,188	14,874,418
	40,138	3,301,350
	75,283	1,419,837
#	209,206	1,359,839
#*	118,634	451,996
#*	98,267	2,787,835
*	789,358	7,017,393
#*	91,209	9,539,549
	186,591	6,454,183
#	74,997	10,646,574
#*	3,100	9,982
#*	228,195	730,224
	14,800	1,684,388
#*	9,000	55,080
#*	83,081	5,801,546
#	13,800	55,200
#	79,113	1,070,399
#	101,200	2,048,288
#*	18,950	577,027
	12,982	106,323
#*	17,729	38,827
*	24,394	215,887
*	456,188	8,663,010
	540,337	3,328,476
#	81,034	2,419,675
	39,418	2,390,308
	366,773	9,433,402
*	108,745	5,456,824
*	162,357	720,865
#	259,744	5,659,822
*	403,770	2,507,412
#*	140,045	25,273,921
*	90,833	623,114
#*	19,991	535,559
	398,021	63,078,368
*	193,177	4,786,926
	288,119	5,021,914

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
# REV Group, Inc.....	126,324	\$ 1,696,531
* RR Donnelley & Sons Co.....	256,937	2,831,446
Rush Enterprises, Inc., Class A.....	324,753	17,153,453
Rush Enterprises, Inc., Class B.....	75,714	3,841,728
Ryder System, Inc.....	21,895	1,602,495
* Saia, Inc.....	205,697	58,475,543
Schneider National, Inc., Class B.....	128,695	3,294,592
Science Applications International Corp.....	109,523	8,984,172
* Servotronics, Inc.....	1,500	19,800
Shyft Group, Inc.....	358,595	15,039,474
* SIFCO Industries, Inc.....	14,255	86,941
Simpson Manufacturing Co., Inc.....	348,812	39,342,505
* SiteOne Landscape Supply, Inc.....	34,616	6,235,034
* SkyWest, Inc.....	348,201	13,283,868
* SP Plus Corp.....	196,439	5,535,651
Spirit AeroSystems Holdings, Inc., Class A.....	42,424	1,859,444
* SPX Corp.....	254,526	13,281,167
SPX FLOW, Inc.....	283,088	24,402,186
Standex International Corp.....	93,197	9,259,122
Steelcase, Inc., Class A.....	620,231	7,653,651
* Stericycle, Inc.....	16,220	952,763
* Sterling Construction Co., Inc.....	226,857	5,764,436
#* Sunrun, Inc.....	10,501	272,291
* Taylor Devices, Inc.....	769	8,151
* Team, Inc.....	29,515	21,041
# Tecnoglass, Inc.....	22,005	453,303
Tennant Co.....	142,670	11,009,844
Terex Corp.....	449,984	18,773,332
Tetra Tech, Inc.....	290,234	40,397,670
# Textainer Group Holdings Ltd.....	316,146	11,627,850
* Thermon Group Holdings, Inc.....	174,503	2,992,726
Timken Co.....	473,384	31,622,051
* Titan International, Inc.....	451,597	4,403,071
* Titan Machinery, Inc.....	185,837	5,723,780
#* TPI Composites, Inc.....	208,785	2,520,035
#* Transcat, Inc.....	46,873	4,448,716
* TriNet Group, Inc.....	393,921	33,562,069
# Trinity Industries, Inc.....	426,788	12,261,619
Triton International Ltd.....	503,200	30,403,344
* TrueBlue, Inc.....	268,068	7,130,609
* Tutor Perini Corp.....	96,162	1,144,328
* Twin Disc, Inc.....	65,590	754,941
#* U.S. Ecology, Inc.....	127,824	3,653,210
#* U.S. Xpress Enterprises, Inc., Class A.....	8,124	36,639
UFP Industries, Inc.....	457,323	36,521,815
* Ultralife Corp.....	115,827	619,674
# UniFirst Corp.....	112,053	21,300,155
* Univar Solutions, Inc.....	227,074	6,017,461
Universal Logistics Holdings, Inc.....	135,570	2,308,757
#* USA Truck, Inc.....	66,052	1,246,401
Valmont Industries, Inc.....	156,382	33,970,862
* Vectrus, Inc.....	93,531	4,303,361
* Veritiv Corp.....	152,822	14,224,672
* Viad Corp.....	125,697	4,735,006
* Vicor Corp.....	117,439	11,078,021
#* Vidler Water Resources, Inc.....	36,222	426,333
* Virco Mfg. Corp.....	20,526	61,578
#* Volt Information Sciences, Inc.....	20,645	64,262
VSE Corp.....	88,624	4,571,226

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
# Wabash National Corp.....	412,832	\$ 8,099,764
Watts Water Technologies, Inc., Class A.....	208,817	31,992,853
* Welbilt, Inc.....	1,201,565	28,537,169
Werner Enterprises, Inc.....	482,225	21,502,413
* WESCO International, Inc.....	408,289	49,766,346
#* Willdan Group, Inc.....	1,478	46,498
* Willis Lease Finance Corp.....	26,350	942,539
* WillScot Mobile Mini Holdings Corp.....	763,052	28,263,446
Woodward, Inc.....	6,410	706,831
* Yellow Corp.....	34,757	362,863
Zurn Water Solutions Corp.....	837,302	25,571,203
TOTAL INDUSTRIALS.....		<u>2,969,720,139</u>
INFORMATION TECHNOLOGY — (12.2%)		
#* 3D Systems Corp.....	251,914	4,509,261
A10 Networks, Inc.....	126,842	1,877,262
* ACI Worldwide, Inc.....	866,242	29,772,738
#* ACM Research, Inc., Class A.....	23,753	1,891,926
* Actua Corp.....	41,860	0
#* ADDvantage Technologies Group, Inc.....	5,000	6,200
# ADTRAN, Inc.....	378,358	7,268,257
Advanced Energy Industries, Inc.....	277,553	23,919,518
#* Aehr Test Systems.....	26,462	337,390
* Agilysys, Inc.....	265,317	10,097,965
* Airgain, Inc.....	78,286	747,631
#* Akoustis Technologies, Inc.....	8,869	53,657
#* Alarm.com Holdings, Inc.....	364,252	27,162,272
* Alithya Group, Inc., Class A.....	70,703	173,222
# Alliance Data Systems Corp.....	33,912	2,341,284
* Alpha & Omega Semiconductor Ltd.....	217,922	9,813,028
#* Altair Engineering, Inc., Class A.....	132,782	8,354,643
#* Alteryx, Inc., Class A.....	40,545	2,313,903
* Ambarella, Inc.....	169,072	23,695,441
American Software, Inc., Class A.....	321,621	7,394,067
Amkor Technology, Inc.....	1,905,549	41,960,189
#* Amtech Systems, Inc.....	138,006	1,239,294
#* Appfolio, Inc., Class A.....	102,955	11,866,593
* Arlo Technologies, Inc.....	632,262	5,494,357
#* AstroNova, Inc.....	55,300	759,822
* Asure Software, Inc.....	37,604	272,629
# Autoscope Technologies Corp.....	43,218	296,692
#* Avaya Holdings Corp.....	183,576	3,344,755
* Aviat Networks, Inc.....	34,636	1,005,137
* Avid Technology, Inc.....	482,415	15,128,534
Avnet, Inc.....	235,855	9,519,108
* Aware, Inc.....	113,568	328,212
* Axcelis Technologies, Inc.....	271,595	17,004,563
* AXT, Inc.....	405,155	3,034,611
Azenta, Inc.....	352,191	29,703,789
Badger Meter, Inc.....	235,429	23,818,352
# Bel Fuse, Inc., Class A.....	8,354	131,826
Bel Fuse, Inc., Class B.....	62,370	774,635
Belden, Inc.....	330,859	18,511,561
# Benchmark Electronics, Inc.....	270,524	6,530,449
#* Benefitfocus, Inc.....	94,519	1,052,942
BK Technologies Corp.....	60,659	141,942
* Blackbaud, Inc.....	276,700	18,854,338
#* BM Technologies, Inc.....	47,621	449,542
* Bottomline Technologies De, Inc.....	167,393	9,439,291

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Box, Inc., Class A.....	145,116	\$ 3,791,881
* Brightcove, Inc.....	91,108	859,148
#* BSQUARE Corp.....	2,571	4,088
#* CalAmp Corp.....	329,805	1,959,042
#* Calix, Inc.....	492,912	24,783,615
* Cambium Networks Corp.....	26,193	633,347
* Cantaloupe, Inc.....	49,572	416,405
* Casa Systems, Inc.....	71,913	318,575
Cass Information Systems, Inc.....	126,679	5,153,302
CDK Global, Inc.....	82,224	3,533,165
#* Cerence, Inc.....	34,212	2,172,120
* CEVA, Inc.....	140,876	5,306,799
#* ChannelAdvisor Corp.....	154,579	3,267,800
* Cirrus Logic, Inc.....	409,642	36,638,380
* Clearfield, Inc.....	121,073	7,805,576
CMC Materials, Inc.....	215,390	38,959,743
#* Coda Octopus Group, Inc.....	11,706	78,664
* Cognyte Software Ltd.....	453,668	4,922,298
* Coherent, Inc.....	79,842	20,637,560
* Cohu, Inc.....	342,063	11,281,238
* CommScope Holding Co., Inc.....	89,359	839,081
# Communications Systems, Inc.....	52,299	107,213
* CommVault Systems, Inc.....	268,272	18,097,629
* Computer Task Group, Inc.....	149,070	1,328,214
# Comtech Telecommunications Corp.....	209,168	4,252,385
Concentrix Corp.....	122,398	24,600,774
* Conduent, Inc.....	389,718	1,843,366
* Consensus Cloud Solutions, Inc.....	89,989	5,102,376
#* CoreCard Corp.....	35,646	1,322,467
#* CPI Card Group, Inc.....	500	7,095
# CSG Systems International, Inc.....	260,660	14,797,668
* CSP, Inc.....	12,192	99,974
CTS Corp.....	247,725	8,311,174
* CVD Equipment Corp.....	8,212	37,775
* CyberOptics Corp.....	61,817	2,321,847
* Daktronics, Inc.....	316,211	1,549,434
* Data I/O Corp.....	62,994	314,970
#* Datto Holding Corp.....	4,080	101,633
* Digi International, Inc.....	253,323	5,659,236
#* Digimarc Corp.....	1,239	39,276
* Diodes, Inc.....	371,174	34,441,235
* Duck Creek Technologies, Inc.....	21,802	557,041
* DXC Technology Co.....	70,435	2,118,685
#* DZS, Inc.....	18,097	264,940
# Ebix, Inc.....	166,324	5,054,586
* eGain Corp.....	231,580	2,392,221
* EMCORE Corp.....	266,303	1,547,220
#* Envestnet, Inc.....	228,767	16,915,032
* ePlus, Inc.....	180,260	8,286,552
* Euronet Worldwide, Inc.....	29,624	3,966,357
#* Everbridge, Inc.....	12,795	654,080
#* Everspin Technologies, Inc.....	5,283	53,834
# EVERTEC, Inc.....	428,454	18,697,733
* Evo Payments, Inc., Class A.....	9,728	234,639
* ExlService Holdings, Inc.....	269,402	32,468,329
* Extreme Networks, Inc.....	50,305	638,370
* Fabrinet.....	285,098	32,261,690
* FARO Technologies, Inc.....	121,687	6,608,821
* FormFactor, Inc.....	601,595	25,712,170

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Frequency Electronics, Inc.....	56,311	\$ 511,867
* Genasys, Inc.....	4,009	15,515
#* GreenSky, Inc., Class A.....	45,783	483,011
* Grid Dynamics Holdings, Inc.....	35,857	955,589
#* GSI Technology, Inc.....	120,278	531,629
* GTY Technology Holdings, Inc.....	49,289	248,909
Hackett Group, Inc.....	304,580	5,829,661
#* Harmonic, Inc.....	851,287	9,159,848
#* I3 Verticals, Inc., Class A.....	77,485	1,793,003
#* Ichor Holdings Ltd.....	198,417	8,416,849
* Identiv, Inc.....	9,093	175,677
#* II-VI, Inc.....	49,472	3,136,525
#* Immersion Corp.....	14,795	76,490
#* Infinera Corp.....	923,270	7,773,933
Information Services Group, Inc.....	253,635	1,638,482
#* Innodata, Inc.....	34,201	193,920
#* Insight Enterprises, Inc.....	268,469	25,276,356
InterDigital, Inc.....	224,365	15,487,916
* International Money Express, Inc.....	38,263	612,591
* inTEST Corp.....	78,387	834,822
#* Intevac, Inc.....	206,763	1,166,143
* Issuer Direct Corp.....	12,280	385,838
#* Iteris, Inc.....	151,598	603,360
#* Itron, Inc.....	323,751	20,072,562
Jabil, Inc.....	106,147	6,526,979
#* Jamf Holding Corp.....	26,469	875,065
* Key Tronic Corp.....	46,039	281,759
#* Kimball Electronics, Inc.....	207,085	4,098,212
#* Knowles Corp.....	667,866	14,165,438
# Kulicke & Soffa Industries, Inc.....	394,673	21,584,666
* KVH Industries, Inc.....	164,221	1,477,989
#* Lantronix, Inc.....	208,862	1,510,072
* Lattice Semiconductor Corp.....	745,862	41,186,500
#* LGL Group, Inc.....	11,928	124,050
#* Limelight Networks, Inc.....	634,342	2,708,640
Littelfuse, Inc.....	13,665	3,689,140
#* LivePerson, Inc.....	21,368	638,262
* LiveRamp Holdings, Inc.....	435,348	19,438,288
#* Lumentum Holdings, Inc.....	85,967	8,723,931
#* Luna Innovations, Inc.....	173,727	1,266,470
* MACOM Technology Solutions Holdings, Inc.....	110,003	6,733,284
* Magnachip Semiconductor Corp.....	139,907	2,488,946
#* Mandiant, Inc.....	419,348	6,327,961
#* Marin Software, Inc.....	400	1,288
Maximus, Inc.....	94,531	7,309,137
* MaxLinear, Inc.....	427,804	25,676,796
* Methode Electronics, Inc.....	279,078	12,287,804
Mimecast Ltd.....	339,855	27,089,842
#* Mitek Systems, Inc.....	228,928	3,747,551
#* Model N, Inc.....	52,850	1,461,831
* Momentive Global, Inc.....	97,343	1,667,486
* N-Able, Inc.....	6,230	69,527
#* Napco Security Technologies, Inc.....	407,368	8,469,181
* National Instruments Corp.....	86,356	3,559,594
* NCR Corp.....	766,578	29,175,959
* NeoPhotonics Corp.....	418,007	6,420,588
#* NETGEAR, Inc.....	208,962	5,781,979
#* NetScout Systems, Inc.....	517,914	16,340,187
#* NetSol Technologies, Inc.....	59,929	231,925

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
	170,531	\$ 448,479
*	68,211	7,171,705
*	30,903	639,383
*	262,302	36,223,906
#	32,629	2,018,756
#*	4,116	18,234
*	277,060	4,449,584
*	287,368	26,305,667
#*	9,320	43,664
#*	137,335	11,390,565
#*	7,963	298,612
	96,331	4,175,949
	141,322	743,354
*	289,920	8,619,322
#*	30,361	75,903
*	257,223	26,962,115
#*	210,116	2,456,256
*	475,289	8,498,167
#*	87,945	1,740,432
#*	320,381	1,073,276
*	238,234	18,467,900
	444,587	35,882,617
#*	45,642	162,942
#	328,860	14,966,419
#*	8,490	553,972
*	279,095	35,763,233
#*	632,279	15,965,045
#*	6,995	10,213
*	81,913	591,412
*	325,631	1,465,339
	82,077	1,042,378
#*	38,392	197,719
*	125,982	34,386,787
#*	268,866	10,402,426
*	525,524	19,875,318
#	63,312	2,015,854
*	192,574	6,004,457
#*	7,222	106,524
*	474,777	33,756,645
#*	36,905	973,185
*	7,390	60,376
#*»	10,199	0
*	129,005	21,310,336
*	5,681	1,324,184
#*	182,793	10,485,006
*	42,918	179,397
*	46,860	172,445
	18,234	247,982
*	131,977	16,345,351
#*	73,861	369,305
*	272,791	1,388,506
*	242,662	5,785,062
*	12,418	14,653
*	125,191	5,072,739
	169,463	4,343,337
#*	264,687	55,676,910
#*	6,400	13,056
*	304,905	12,299,868
#*	10,011	116,928

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* TESCO Technologies, Inc.....	70,189	\$ 396,568
* TransAct Technologies, Inc.....	84,782	762,190
#* Trio-Tech International.....	12,740	88,925
# TTEC Holdings, Inc.....	378,329	30,300,370
* TTM Technologies, Inc.....	762,232	10,259,643
#* Turtle Beach Corp.....	116,886	2,375,124
* Ultra Clean Holdings, Inc.....	343,883	17,338,581
#* Unisys Corp.....	503,655	9,191,704
* Universal Security Instruments, Inc.....	5,032	13,536
* Upland Software, Inc.....	115,513	2,264,055
#* Usio, Inc.....	44,719	152,939
#* Varonis Systems, Inc.....	35,538	1,324,146
#* Veeco Instruments, Inc.....	288,021	7,917,697
* Verint Systems, Inc.....	376,528	19,327,182
#* Veritone, Inc.....	37,411	589,971
#* Verra Mobility Corp.....	68,152	1,079,528
#* Vertex, Inc., Class A.....	3,913	56,778
#* Viasat, Inc.....	183,343	8,070,759
#* Viavi Solutions, Inc.....	1,317,128	21,679,927
Vishay Intertechnology, Inc.....	958,253	19,845,420
* Vishay Precision Group, Inc.....	108,242	3,466,991
* Vonage Holdings Corp.....	1,468,271	30,598,768
Vontier Corp.....	158,251	4,448,436
Wayside Technology Group, Inc.....	17,320	552,681
* WEX, Inc.....	4,122	663,560
* Wireless Telecom Group, Inc.....	83,275	156,557
Xerox Holdings Corp.....	241,308	5,094,012
Xperi Holding Corp.....	981,686	16,561,043
#* Yext, Inc.....	27,630	223,803
TOTAL INFORMATION TECHNOLOGY.....		<u>1,962,989,568</u>
MATERIALS — (5.8%)		
* Advanced Emissions Solutions, Inc.....	59,102	368,796
AdvanSix, Inc.....	161,777	6,809,194
* AgroFresh Solutions, Inc.....	13,446	26,623
Alcoa Corp.....	772,541	43,810,800
#* Allegheny Technologies, Inc.....	546,885	10,002,527
* Alpha Metallurgical Resources, Inc.....	34,078	2,154,752
American Vanguard Corp.....	223,402	3,389,008
* Ampco-Pittsburgh Corp.....	13,671	78,061
* Arconic Corp.....	62,846	1,943,827
* Ardagh Metal Packaging SA.....	13,250	127,598
Ashland Global Holdings, Inc.....	196,493	18,871,188
Avient Corp.....	522,210	25,990,392
* Axalta Coating Systems Ltd.....	36,774	1,088,878
Balchem Corp.....	238,668	35,069,876
Cabot Corp.....	374,530	20,595,405
Carpenter Technology Corp.....	315,672	9,066,100
#* Century Aluminum Co.....	617,928	9,479,016
Chase Corp.....	60,920	5,780,090
Chemours Co.....	346,542	11,335,389
* Clearwater Paper Corp.....	102,529	3,241,967
#* Coeur Mining, Inc.....	907,716	4,257,188
Commercial Metals Co.....	857,422	28,672,192
# Compass Minerals International, Inc.....	150,020	8,011,068
#* Core Molding Technologies, Inc.....	56,365	451,484
Eagle Materials, Inc.....	123,887	18,068,919
Ecovyst, Inc.....	128,197	1,311,455
Element Solutions, Inc.....	1,791,537	40,202,090

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
* Ferro Corp.....	730,980	\$15,935,364
#* Ferroglobe PLC.....	347,794	1,766,794
#> Ferroglobe Representation & Warranty Insurance Trust.....	577,127	0
* Flotek Industries, Inc.....	298,924	243,324
* Forterra, Inc.....	58,277	1,367,761
Fortitude Gold Corp.....	181,671	1,162,694
# Friedman Industries, Inc.....	81,854	776,794
FutureFuel Corp.....	137,490	1,072,422
* GCP Applied Technologies, Inc.....	161,467	5,150,797
Glatfelter Corp.....	216,484	3,758,162
# Gold Resource Corp.....	261,117	428,232
Graphic Packaging Holding Co.....	1,309,040	24,753,946
Greif, Inc., Class A.....	204,202	12,080,590
Greif, Inc., Class B.....	22,886	1,359,428
Hawkins, Inc.....	206,505	7,706,767
Haynes International, Inc.....	116,636	4,387,846
# HB Fuller Co.....	340,196	24,415,867
# Hecla Mining Co.....	2,477,278	12,287,299
Huntsman Corp.....	120,428	4,314,935
* Ingevity Corp.....	127,980	8,435,162
Innospec, Inc.....	190,769	17,733,886
#* Intrepid Potash, Inc.....	74,208	2,877,786
# Kaiser Aluminum Corp.....	151,052	14,463,229
#* Koppers Holdings, Inc.....	159,805	4,774,973
* Kraton Corp.....	242,751	11,258,791
Kronos Worldwide, Inc.....	215,365	3,090,488
#* Livent Corp.....	390,909	8,994,816
# Louisiana-Pacific Corp.....	656,284	43,603,509
* LSB Industries, Inc.....	320,473	3,114,998
Materion Corp.....	107,876	8,937,527
Mercer International, Inc.....	493,327	5,993,923
Minerals Technologies, Inc.....	254,799	17,828,286
Myers Industries, Inc.....	351,943	6,359,610
Neenah, Inc.....	107,356	4,949,112
NewMarket Corp.....	4,254	1,438,150
# Nexa Resources SA.....	3,544	29,380
Northern Technologies International Corp.....	72,094	973,269
* O-I Glass, Inc.....	12,796	170,315
Olin Corp.....	837,994	42,461,156
Olympic Steel, Inc.....	85,597	1,822,360
Orion Engineered Carbons SA.....	13,251	226,592
Pactiv Evergreen, Inc.....	1,625	17,794
# Quaker Chemical Corp.....	4,498	940,847
* Ramaco Resources, Inc.....	30,051	354,001
#* Ranpak Holdings Corp.....	6,833	183,534
#* Rayonier Advanced Materials, Inc.....	200,286	1,247,782
# Resolute Forest Products, Inc.....	595,780	8,114,524
Royal Gold, Inc.....	15,238	1,547,419
Ryerson Holding Corp.....	405,190	8,306,395
Schnitzer Steel Industries, Inc., Class A.....	213,709	8,364,570
# Schweitzer-Mauduit International, Inc.....	233,040	7,054,121
Sensient Technologies Corp.....	295,304	25,024,061
Silgan Holdings, Inc.....	664,162	29,741,174
Sonoco Products Co.....	17,600	996,864
Stepan Co.....	178,178	19,628,088
* Summit Materials, Inc., Class A.....	631,159	22,444,014
SunCoke Energy, Inc.....	197,695	1,354,211
* Synalloy Corp.....	65,246	1,086,998
#* TimkenSteel Corp.....	399,445	5,604,213

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
#* Trecora Resources.....	76,265	\$ 638,338
Tredegar Corp.....	118,094	1,387,604
TriMas Corp.....	332,024	11,541,154
# Trinseo PLC.....	221,161	11,840,960
Tronox Holdings PLC, Class A.....	836,461	18,987,665
# U.S. Steel Corp.....	1,232,035	25,527,765
#* UFP Technologies, Inc.....	46,898	3,327,882
United States Lime & Minerals, Inc.....	41,638	5,266,791
#* Universal Stainless & Alloy Products, Inc.....	63,442	555,118
Valvoline, Inc.....	1,130,165	37,227,635
#* Venator Materials PLC.....	139,619	337,878
Verso Corp., Class A.....	313,994	8,440,159
Warrior Met Coal, Inc.....	155,161	4,065,218
Worthington Industries, Inc.....	339,472	18,392,593
TOTAL MATERIALS.....		<u>932,257,593</u>
REAL ESTATE — (0.6%)		
* AMREP Corp.....	8,253	99,036
#* CKX Lands, Inc.....	5,107	59,114
* Comstock Holding Cos., Inc.....	23,978	103,825
# CTO Realty Growth, Inc.....	2,144	125,617
#* Cushman & Wakefield PLC.....	282,823	5,936,455
# Douglas Elliman, Inc.....	359,138	2,786,911
# eXp World Holdings, Inc.....	65,847	1,787,088
* Five Point Holdings LLC, Class A.....	38,574	223,343
* Forestar Group, Inc.....	115,411	2,302,449
* FRP Holdings, Inc.....	94,631	5,344,759
* Howard Hughes Corp.....	43,576	4,196,805
# Indus Realty Trust, Inc.....	18,257	1,434,087
* InterGroup Corp.....	1,407	75,978
*» JW Mays, Inc.....	200	7,698
Kennedy-Wilson Holdings, Inc.....	933,141	20,958,347
* Marcus & Millichap, Inc.....	263,368	12,328,256
#* Maui Land & Pineapple Co., Inc.....	80,171	789,684
# Newmark Group, Inc., Class A.....	188,432	2,884,894
#* Rafael Holdings, Inc., Class B.....	167,895	695,085
RE/MAX Holdings, Inc., Class A.....	122,130	3,634,589
#* Realogy Holdings Corp.....	347,353	5,731,324
RMR Group, Inc., Class A.....	17,687	566,161
St. Joe Co.....	261,147	12,668,241
#* Stratus Properties, Inc.....	47,741	1,749,230
* Tejon Ranch Co.....	153,171	2,666,707
TOTAL REAL ESTATE.....		<u>89,155,683</u>
UTILITIES — (2.8%)		
ALLETE, Inc.....	234,578	14,973,114
# American States Water Co.....	275,517	25,410,933
Artesian Resources Corp., Class A.....	89,685	4,322,817
# Atlantica Sustainable Infrastructure PLC.....	314,050	10,247,452
# Avista Corp.....	472,678	21,015,264
Black Hills Corp.....	233,267	15,801,507
Brookfield Renewable Corp., Class A.....	193,447	6,619,756
California Water Service Group.....	399,026	24,775,524
# Chesapeake Utilities Corp.....	136,526	18,596,206
Clearway Energy, Inc., Class A.....	200,369	6,181,384
# Clearway Energy, Inc., Class C.....	346,807	11,680,460
Consolidated Water Co. Ltd.....	109,567	1,113,201
# Genie Energy Ltd., Class B.....	179,616	903,468

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
Hawaiian Electric Industries, Inc.....	373,334	\$ 15,866,695
IDACORP, Inc.....	29,655	3,268,574
# Macquarie Infrastructure Holdings LLC.....	343,168	1,238,836
MDU Resources Group, Inc.....	154,264	4,530,734
MGE Energy, Inc.....	278,075	21,531,347
# Middlesex Water Co.....	135,228	13,690,483
National Fuel Gas Co.....	203,575	12,363,110
# New Jersey Resources Corp.....	562,191	22,605,700
Northwest Natural Holding Co.....	224,098	10,608,799
# NorthWestern Corp.....	352,147	20,466,784
OGE Energy Corp.....	77,385	2,934,439
ONE Gas, Inc.....	153,050	11,921,065
# Ormat Technologies, Inc.....	268,941	18,331,019
Otter Tail Corp.....	321,245	20,366,933
PNM Resources, Inc.....	662,503	29,686,759
Portland General Electric Co.....	274,680	14,431,687
* Pure Cycle Corp.....	33,061	423,842
RGC Resources, Inc.....	20,788	469,393
SJW Group.....	171,818	11,831,388
# South Jersey Industries, Inc.....	258,112	6,457,962
Southwest Gas Holdings, Inc.....	196,234	13,379,234
# Spire, Inc.....	322,671	21,270,472
#* Sunnova Energy International, Inc.....	234,393	4,608,166
Unitil Corp.....	122,008	5,727,056
# Via Renewables, Inc.....	74,748	855,117
York Water Co.....	137,539	6,247,021
TOTAL UTILITIES.....		<u>456,753,701</u>
TOTAL COMMON STOCKS.....		<u>14,968,472,983</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	51,166	<u>1,481,256</u>
CONSUMER DISCRETIONARY — (0.0%)		
Qurate Retail, Inc., 8.000%.....	12,130	<u>1,166,178</u>
INDUSTRIALS — (0.0%)		
(r) WESCO International, Inc., Floating Rate Note, 5-Yr. CMT + 10.325%, FRN, 10.625%.....	180,632	<u>5,505,663</u>
TOTAL PREFERRED STOCKS.....		<u>8,153,097</u>
RIGHTS/WARRANTS — (0.0%)		
CONSUMER DISCRETIONARY — (0.0%)		
#»†† Social Reality, Inc. Rights Exp 12/31/19.....	11,370	<u>63</u>
HEALTH CARE — (0.0%)		
*» Biocept, Inc. Warrants 08/02/23.....	479,820	<u>0</u>
TOTAL RIGHTS/WARRANTS.....		<u>63</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$8,066,841,171).....		<u>14,976,626,143</u>
TEMPORARY CASH INVESTMENTS — (0.8%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	133,909,346	<u>133,909,346</u>

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (6.3%)		
@§ The DFA Short Term Investment Fund	86,862,261	\$ 1,004,909,496
TOTAL INVESTMENTS — (100.0%)		
(Cost \$9,205,628,988)^.....		<u>\$16,115,444,985</u>

As of January 31, 2022, U.S. Small Cap Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	531	03/18/22	\$124,928,124	\$119,587,838	\$(5,340,286)
Total Futures Contracts.....			<u>\$124,928,124</u>	<u>\$119,587,838</u>	<u>\$(5,340,286)</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 376,812,444	\$ 61,976	\$ 12,011	\$ 376,886,431
Consumer Discretionary.....	2,047,410,894	—	69,159	2,047,480,053
Consumer Staples.....	569,371,576	131,025	—	569,502,601
Energy.....	540,923,596	—	—	540,923,596
Financials.....	3,255,596,433	214,782	—	3,255,811,215
Health Care.....	1,758,974,139	30,152	7,988,112	1,766,992,403
Industrials.....	2,969,720,139	—	—	2,969,720,139
Information Technology.....	1,962,989,568	—	—	1,962,989,568
Materials.....	932,257,593	—	—	932,257,593
Real Estate.....	89,147,985	7,698	—	89,155,683
Utilities.....	456,753,701	—	—	456,753,701
Preferred Stocks				
Communication Services.....	1,481,256	—	—	1,481,256
Consumer Discretionary.....	1,166,178	—	—	1,166,178
Industrials.....	5,505,663	—	—	5,505,663
Rights/Warrants				
Consumer Discretionary.....	—	—	63	63
Temporary Cash Investments.....	133,909,346	—	—	133,909,346
Securities Lending Collateral.....	—	1,004,909,496	—	1,004,909,496
Futures Contracts**.....	(5,340,286)	—	—	(5,340,286)
TOTAL.....	<u>\$15,096,680,225</u>	<u>\$1,005,355,129</u>	<u>\$8,069,345^</u>	<u>\$16,110,104,699</u>

** Valued at the unrealized appreciation/(depreciation) on the investment.

^ A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

**U.S. MICRO CAP PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>	
COMMON STOCKS — (94.2%)			
COMMUNICATION SERVICES — (2.8%)			
#*	AMC Networks, Inc., Class A.....	143,292	\$ 6,108,538
*	Anterix, Inc.....	70,126	3,594,659
	ATN International, Inc.....	106,382	4,221,238
*	Audacy, Inc.....	372,858	902,316
#*	AutoWeb, Inc.....	18,353	49,737
#*	Ballantyne Strong, Inc.....	66,734	200,202
*	Boston Omaha Corp., Class A.....	75,062	1,980,886
*	Cargurus, Inc.....	159,471	5,087,125
*	Cars.com, Inc.....	271,475	4,229,580
#*	Cinemark Holdings, Inc.....	106,519	1,608,437
	Cogent Communications Holdings, Inc.....	62,089	3,949,481
#*	comScore, Inc.....	138,092	418,419
#*	Consolidated Communications Holdings, Inc.....	472,856	3,399,835
*	Cumulus Media, Inc., Class A.....	45,937	470,854
*	Daily Journal Corp.....	1,639	531,020
#	DallasNews Corp.....	65,006	457,642
*	DHI Group, Inc.....	202,861	1,091,392
*	Dolphin Entertainment, Inc.....	11,240	60,022
#*	EchoStar Corp., Class A.....	170,129	4,030,356
*	Emerald Holding, Inc.....	10,700	34,882
	Entravision Communications Corp., Class A.....	810,206	4,909,848
#*	Eventbrite, Inc., Class A.....	168,720	2,417,758
	EW Scripps Co., Class A.....	537,164	11,011,862
#*	Fluent, Inc.....	43,060	68,896
*	Gaia, Inc.....	55,345	406,232
*	Gannett Co., Inc.....	254,692	1,237,803
#*	Gogo, Inc.....	29,809	371,122
	Gray Television, Inc.....	596,599	12,439,089
	Gray Television, Inc., Class A.....	14,363	285,106
*	Hemisphere Media Group, Inc.....	89,354	579,907
#*	IDT Corp., Class B.....	243,518	9,139,231
*	iHeartMedia, Inc., Class A.....	220,038	4,433,766
*	IMAX Corp.....	269,063	4,641,337
	John Wiley & Sons, Inc., Class A.....	116,160	5,895,120
*	Lee Enterprises, Inc.....	12,742	466,357
*	Liberty Latin America Ltd., Class A.....	137,448	1,503,681
*	Liberty Latin America Ltd., Class C.....	396,191	4,282,825
#*	Liberty Media Corp.-Liberty Braves, Class A.....	46,118	1,293,610
*	Liberty Media Corp.-Liberty Braves, Class C.....	125,784	3,396,168
#*	Lions Gate Entertainment Corp., Class A.....	345,369	5,415,386
*	Lions Gate Entertainment Corp., Class B.....	404,396	5,896,094
#*	Madison Square Garden Entertainment Corp.....	84,345	5,974,156
#*	Marchex, Inc., Class B.....	4,169	9,714
#*	Marcus Corp.....	152,797	2,574,629
*	Mediaco Holding, Inc., Class A.....	3,168	16,569
#	National CineMedia, Inc.....	36,689	96,859
*	Ooma, Inc.....	54,698	986,752
*»	Pegasus Cos., Inc.....	41	8,200
*	QuinStreet, Inc.....	281,704	4,532,617
#*	Reading International, Inc., Class A.....	128,253	570,726
#*»	Reading International, Inc., Class B.....	11,620	236,583
	Saga Communications, Inc., Class A.....	24,006	532,453
	Scholastic Corp.....	116,367	4,773,374

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Sciplay Corp., Class A.....	106,461	\$ 1,330,762
Shenandoah Telecommunications Co.....	380,425	8,662,277
# Sinclair Broadcast Group, Inc., Class A.....	114,354	3,142,448
Spok Holdings, Inc.....	95,875	947,245
»†† SRAX, Inc.....	29,242	4,971
#* TechTarget, Inc.....	203,907	16,912,047
Telephone & Data Systems, Inc.....	518,758	10,271,408
#* Telesat Corp.....	63,417	1,436,395
#* Thryv Holdings, Inc.....	74,212	2,406,695
* Townsquare Media, Inc., Class A.....	107,262	1,413,713
#* Travelzoo.....	48,228	451,896
* TripAdvisor, Inc.....	35,050	951,608
* TrueCar, Inc.....	155,120	533,613
* U.S. Cellular Corp.....	87,897	2,691,406
* Urban One, Inc.....	39,273	176,532
* Urban One, Inc.....	20,747	112,864
#* WideOpenWest, Inc.....	213,402	3,971,411
* Yelp, Inc.....	237,020	8,186,671
* Zedge, Inc., Class B.....	70,805	535,286
#* ZipRecruiter, Inc., Class A.....	10,966	237,853
TOTAL COMMUNICATION SERVICES.....		<u>207,207,552</u>
CONSUMER DISCRETIONARY — (11.6%)		
* 1-800-Flowers.com, Inc., Class A.....	284,991	4,853,397
#* 2U, Inc.....	43,423	700,847
* Abercrombie & Fitch Co., Class A.....	424,362	16,550,118
Acushnet Holdings Corp.....	136,504	6,374,737
#* Adtalem Global Education, Inc.....	226,123	6,652,539
AMCON Distributing Co.....	5,890	922,079
* American Axle & Manufacturing Holdings, Inc.....	538,883	4,386,508
* American Outdoor Brands, Inc.....	83,533	1,384,977
* American Public Education, Inc.....	78,506	1,679,243
* America's Car-Mart, Inc.....	61,632	5,850,109
#* Ark Restaurants Corp.....	36,613	587,272
* Arko Corp.....	111,436	916,004
* Asbury Automotive Group, Inc.....	88,543	14,252,767
* Barnes & Noble Education, Inc.....	229,228	1,379,953
Bassett Furniture Industries, Inc.....	83,006	1,540,591
#* BBQ Holdings, Inc.....	60,547	880,959
* Beazer Homes USA, Inc.....	98,593	1,798,336
* Bed Bath & Beyond, Inc.....	167,819	2,725,380
# Big Lots, Inc.....	171,846	7,202,066
* Biglari Holdings, Inc., Class A.....	794	496,234
* Biglari Holdings, Inc., Class B.....	9,601	1,137,718
#* BJ's Restaurants, Inc.....	172,480	5,189,923
#* Bloomin' Brands, Inc.....	356,174	7,241,017
* Bluegreen Vacations Holding Corp.....	17,567	526,483
* Boot Barn Holdings, Inc.....	216,916	19,949,764
#* Brinker International, Inc.....	190,219	6,317,173
# Buckle, Inc.....	181,588	6,834,972
Build-A-Bear Workshop, Inc.....	136,220	2,430,165
Caleres, Inc.....	227,259	5,449,671
# Canterbury Park Holding Corp.....	10,905	199,016
#* CarParts.com, Inc.....	159,632	1,468,614
Carriage Services, Inc.....	184,714	9,294,808
# Carrols Restaurant Group, Inc.....	239,820	592,355
Cato Corp., Class A.....	166,546	2,751,340
* Cavco Industries, Inc.....	67,389	18,157,292
#* Century Casinos, Inc.....	17,828	177,389

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	179,197	\$11,800,122
* Century Communities, Inc.....		
* Charles & Colvard Ltd.....	24,100	58,081
#* Cheesecake Factory, Inc.....	201,652	7,194,943
* Chico's FAS, Inc.....	325,289	1,532,111
#* Children's Place, Inc.....	48,676	3,443,827
* Chuy's Holdings, Inc.....	130,985	3,302,132
#* Citi Trends, Inc.....	82,951	4,041,373
	162,224	3,654,907
#* Clarus Corp.....		
* Conn's, Inc.....	136,396	3,310,331
* Container Store Group, Inc.....	186,069	1,897,904
»†† Contra Zagg, Inc.....	155,163	13,965
* Cooper-Standard Holdings, Inc.....	34,368	707,637
# Cracker Barrel Old Country Store, Inc.....	40,319	4,803,606
	12,250	84,280
	149,674	1,354,550
	391,368	8,477,031
* Dana, Inc.....		
* Dave & Buster's Entertainment, Inc.....	148,304	5,307,800
	6,834	85,220
* Del Taco Restaurants, Inc.....		
* Delta Apparel, Inc.....	77,427	2,338,295
#* Denny's Corp.....	231,892	3,594,326
#* Designer Brands, Inc., Class A.....	182,942	2,409,346
	16,569	4,203,887
	66,626	4,520,574
* Dine Brands Global, Inc.....		
* Dorman Products, Inc.....	52,568	4,921,942
* Duluth Holdings, Inc., Class B.....	43,984	663,279
	72,586	526,974
* Educational Development Corp.....		
* El Pollo Loco Holdings, Inc.....	259,561	3,462,544
	71,194	1,018,074
# Escalade, Inc.....		
* Ethan Allen Interiors, Inc.....	227,675	5,739,687
* Everi Holdings, Inc.....	329,857	6,521,273
* Fiesta Restaurant Group, Inc.....	229,976	2,177,873
* Flanigan's Enterprises, Inc.....	21,606	614,475
# Flexsteel Industries, Inc.....	74,950	1,867,004
* Fossil Group, Inc.....	183,730	2,037,566
# Franchise Group, Inc.....	123,721	6,194,710
#* Full House Resorts, Inc.....	683	6,031
#* Funko, Inc., Class A.....	104,114	1,799,090
* Garrett Motion, Inc.....	79,428	555,996
* Genesco, Inc.....	114,985	7,396,985
* Gentherm, Inc.....	222,060	19,405,823
#* G-III Apparel Group Ltd.....	303,230	8,238,759
#* GoPro, Inc., Class A.....	457,074	4,049,676
	12,711	7,564,570
* Graham Holdings Co., Class B.....		
* Grand Canyon Education, Inc.....	4,401	368,276
* Green Brick Partners, Inc.....	208,519	4,937,730
	109,460	18,587,403
#* Group 1 Automotive, Inc.....		
#* Groupon, Inc.....	62,318	1,903,192
# Guess?, Inc.....	497,835	11,460,162
# Hamilton Beach Brands Holding Co., Class A.....	101,228	1,403,020
# Haverty Furniture Cos., Inc.....	120,317	3,551,758
	18,389	488,044
# Hibbett, Inc.....	68,912	4,248,425
# Hooker Furnishings Corp.....	87,240	1,922,770
#* Horizon Global Corp.....	58,197	444,625
* Houghton Mifflin Harcourt Co.....	499,784	9,001,110
#* Hovnanian Enterprises, Inc., Class A.....	17,896	1,733,764
#* Inspired Entertainment, Inc.....	30,895	398,545
	107,651	11,926,654
#* Installed Building Products, Inc.....		
#* iRobot Corp.....	108,352	7,099,223

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* J Jill, Inc.....	925	\$ 14,115
# Jack in the Box, Inc.....	94,540	8,607,867
Johnson Outdoors, Inc., Class A.....	72,568	6,547,085
# Kontoor Brands, Inc.....	131,694	6,491,197
#* Koss Corp.....	115,127	960,159
* Kura Sushi USA, Inc., Class A.....	1,504	69,410
* Lakeland Industries, Inc.....	49,911	1,049,129
* Lands' End, Inc.....	54,526	999,462
Laureate Education, Inc., Class A.....	485,800	6,145,370
*»†† Lazare Kaplan International, Inc.....	81,643	11,479
La-Z-Boy, Inc.....	328,859	12,072,414
#* Lazydays Holdings, Inc.....	23,036	374,105
LCI Industries.....	23,841	2,936,496
#*» Lear Corp.....	498,411	0
* Legacy Housing Corp.....	17,011	421,192
* LGI Homes, Inc.....	7,209	897,593
Lifetime Brands, Inc.....	106,529	1,651,199
* Lincoln Educational Services Corp.....	17,866	122,382
* Liquidity Services, Inc.....	211,398	4,022,904
* Live Ventures, Inc.....	1,917	46,756
* LL Flooring Holdings, Inc.....	155,740	2,248,886
#* Lovesac Co.....	43,774	2,357,230
* M/I Homes, Inc.....	140,079	7,422,786
* Malibu Boats, Inc., Class A.....	141,382	9,283,142
# Marine Products Corp.....	185,819	2,278,141
* MarineMax, Inc.....	144,058	6,779,369
* MasterCraft Boat Holdings, Inc.....	72,035	1,831,850
MDC Holdings, Inc.....	15,755	798,621
* Meritage Homes Corp.....	3,296	336,291
* Modine Manufacturing Co.....	270,364	2,473,831
* Monarch Casino & Resort, Inc.....	27,353	1,693,151
# Monro, Inc.....	141,167	7,020,235
* Motorcar Parts of America, Inc.....	142,810	2,360,649
Movado Group, Inc.....	126,566	4,691,802
# Nathan's Famous, Inc.....	53,185	2,865,608
* Nautilus, Inc.....	40,742	207,784
Nobility Homes, Inc.....	11,521	368,672
* Noodles & Co.....	121,526	1,022,034
* ODP Corp.....	348,419	15,410,572
* ONE Group Hospitality, Inc.....	19,979	251,735
* OneSpaWorld Holdings Ltd.....	141,944	1,464,862
# OneWater Marine, Inc., Class A.....	29,008	1,500,004
Oxford Industries, Inc.....	129,087	10,635,478
#* Party City Holdco, Inc.....	232,320	1,098,874
Patrick Industries, Inc.....	153,355	9,876,062
* Perdoceo Education Corp.....	538,380	5,932,948
# PetMed Express, Inc.....	151,729	3,919,160
* Playa Hotels & Resorts NV.....	592,345	4,519,592
* PlayAGS, Inc.....	35,358	275,439
#* Potbelly Corp.....	42,946	236,203
#* Purple Innovation, Inc.....	27,817	231,437
» QEP Co., Inc.....	8,890	201,803
* Quotient Technology, Inc.....	213,733	1,519,642
Qurate Retail, Inc., Class A.....	26,119	183,617
RCI Hospitality Holdings, Inc.....	32,826	2,293,553
* Red Robin Gourmet Burgers, Inc.....	69,040	1,018,340
Red Rock Resorts, Inc., Class A.....	16,605	739,255
Rent-A-Center, Inc.....	175,969	7,417,093
* Revolve Group, Inc.....	62,300	3,072,636

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	56,472	\$ 2,415,872
#*	263,741	5,282,732
#*	470,962	8,086,417
#*	639	42,219
	189,276	6,465,668
	146,902	14,245,087
	218,048	18,780,474
*	22,158	875,019
*	198,761	13,384,566
#*	188,376	13,468,884
	327,106	5,586,970
	240,130	12,249,031
*	80,528	882,587
	171,372	8,203,578
	93,159	3,832,561
*	235,367	4,441,375
	89,823	5,358,840
*	33,460	1,267,799
*	307,962	10,800,227
	114,659	2,342,483
*	19,556	86,633
*	3,453	6,975
*	26,367	131,835
*	217,485	6,674,615
*	161,394	1,694,637
#	41,952	277,303
	131,431	1,732,261
*	42,088	1,918,371
*	501,149	11,932,358
#*	4,200	8,232
#*	152,138	2,345,968
*	159,081	3,024,130
*	123,302	4,375,988
*	100,180	727,307
*	183,194	5,261,332
*	6,356	223,795
*	103,980	851,596
#*	499,839	19,283,789
*	80,907	8,212,870
*	95,653	1,056,966
	79,560	1,861,704
	42,095	9,068,105
#	170,017	10,969,497
	236,728	6,270,925
#*	200,278	2,523,503
#*	38,752	2,416,575
#*	55,718	78,562
#*	100,203	124,252
#*	202,338	9,095,093
TOTAL CONSUMER DISCRETIONARY.....		<u>842,751,363</u>
CONSUMER STAPLES — (4.3%)		
#*	18,104	39,286
	63,367	2,279,311
	238,147	9,073,401
#*	20,939	510,074
*	72,953	889,297
	130,939	5,422,184
	196,525	7,664,475

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
#* Central Garden & Pet Co.....	69,768	\$ 3,236,538
* Central Garden & Pet Co., Class A.....	280,783	12,166,327
#* Chefs' Warehouse, Inc.....	249,894	7,456,837
Coca-Cola Consolidated, Inc.....	40,263	23,070,699
#* Coffee Holding Co., Inc.....	43,125	189,750
Edgewell Personal Care Co.....	360,314	16,502,381
* elf Beauty, Inc.....	261,680	7,735,261
# Energizer Holdings, Inc.....	68,612	2,580,497
* Farmer Bros Co.....	24,696	157,807
# Fresh Del Monte Produce, Inc.....	211,190	5,877,418
#* Hain Celestial Group, Inc.....	26,061	952,008
#* HF Foods Group, Inc.....	4,195	29,113
* Hostess Brands, Inc.....	659,960	13,542,379
Ingles Markets, Inc., Class A.....	123,817	9,525,242
Inter Parfums, Inc.....	227,178	22,483,807
# J&J Snack Foods Corp.....	34,283	5,200,388
* John B. Sanfilippo & Son, Inc.....	72,313	5,719,958
* Landec Corp.....	242,858	2,610,723
* Lifevantage Corp.....	3,177	20,428
#* Lifeway Foods, Inc.....	4,260	21,641
Limoneira Co.....	31,206	463,721
Medifast, Inc.....	71,651	14,237,770
# MGP Ingredients, Inc.....	141,007	10,668,590
* Natural Alternatives International, Inc.....	73,124	957,559
Natural Grocers by Vitamin Cottage, Inc.....	101,193	1,477,418
Nature's Sunshine Products, Inc.....	163,343	2,881,371
Nu Skin Enterprises, Inc., Class A.....	120,645	5,813,883
#* Nuzee, Inc.....	23,045	58,765
Oil-Dri Corp. of America.....	56,726	1,929,819
PriceSmart, Inc.....	135,614	9,684,196
#* Rite Aid Corp.....	160,082	1,698,470
Rocky Mountain Chocolate Factory, Inc.....	70,528	552,940
#* S&W Seed Co.....	10,569	24,520
* Seneca Foods Corp., Class A.....	54,757	2,559,890
*» Seneca Foods Corp., Class B.....	11,120	521,472
* Simply Good Foods Co.....	264,441	9,316,256
SpartanNash Co.....	290,851	7,146,209
Spectrum Brands Holdings, Inc.....	3,427	306,305
#* Sprouts Farmers Market, Inc.....	255,003	6,920,781
#* Tattooed Chef, Inc.....	70,544	895,909
# Tootsie Roll Industries, Inc.....	142,124	4,825,110
* TreeHouse Foods, Inc.....	136,287	5,278,395
# Turning Point Brands, Inc.....	83,560	2,943,819
* United Natural Foods, Inc.....	320,690	12,436,358
# United-Guardian, Inc.....	39,576	747,986
Universal Corp.....	135,173	7,357,466
* USANA Health Sciences, Inc.....	86,410	8,259,068
Vector Group Ltd.....	744,815	8,274,895
# Village Super Market, Inc., Class A.....	69,192	1,581,037
* Vital Farms, Inc.....	60,973	1,007,884
# WD-40 Co.....	23,021	5,116,647
# Weis Markets, Inc.....	196,657	11,846,618
#* Whole Earth Brands, Inc.....	40,626	385,134
#* Willamette Valley Vineyards, Inc.....	3,868	33,884
TOTAL CONSUMER STAPLES.....		<u>313,167,375</u>
ENERGY — (5.7%)		
Adams Resources & Energy, Inc.....	39,742	1,191,863
* Alto Ingredients, Inc.....	194,605	1,008,054

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
	5,623	\$ 354,418
* Altus Midstream Co., Class A.....	894,061	17,461,011
* Antero Resources Corp.....	77,264	7,312,265
# Arch Resources, Inc.....	597,752	5,045,027
* Archrock, Inc.....	79,763	272,789
* Ardmore Shipping Corp.....	141,259	4,195,392
* Aspen Aerogels, Inc.....	156,319	1,358,412
Berry Corp.....	157,504	3,408,387
* Brigham Minerals, Inc., Class A.....	61,129	2,008,088
* Bristow Group, Inc.....	162,203	7,860,357
Cactus, Inc., Class A.....	170,701	7,275,277
California Resources Corp.....	76,232	3,768,910
#* Callon Petroleum Co.....	1,236,559	9,657,526
#* Centennial Resource Development, Inc., Class A.....	43,399	1,885,687
* Centrus Energy Corp., Class A.....	176,756	9,633,202
Civitas Resources, Inc.....	796,733	4,836,169
#* Clean Energy Fuels Corp.....	1,229,443	18,232,640
#* CNX Resources Corp.....	884,755	6,883,394
* Comstock Resources, Inc.....	136,405	2,965,445
* CONSOL Energy, Inc.....	78,830	2,102,396
Core Laboratories NV.....	5,390	71,525
#* Crescent Energy, Inc., Class A.....	168,658	3,293,891
# CVR Energy, Inc.....	283,631	4,401,953
* Delek U.S. Holdings, Inc.....	103,906	7,807,497
* Denbury, Inc.....	926,891	4,523,228
# DHT Holdings, Inc.....	114,617	4,623,650
* DMC Global, Inc.....	217,316	2,583,887
* Dorian LPG Ltd.....	109,894	2,779,219
* Dril-Quip, Inc.....	215,227	2,940,001
* Earthstone Energy, Inc., Class A.....	722,216	5,748,839
# EnLink Midstream LLC.....	145,411	836,113
Evolution Petroleum Corp.....	141,488	2,215,702
#* Expro Group Holdings NV.....	82,423	450,030
* Exterran Corp.....	40,097	207,301
Falcon Minerals Corp.....	20,369	397,603
#* Forum Energy Technologies, Inc.....	2,080	54,808
* FTS International, Inc., Class A.....	57,432	502,530
* Geospace Technologies Corp.....	238,570	7,285,928
#* Green Plains, Inc.....	41,086	162,290
* Gulf Island Fabrication, Inc.....	29,596	71,622
#* Hallador Energy Co.....	364,550	1,286,861
* Helix Energy Solutions Group, Inc.....	248,012	7,117,944
* Helmerich & Payne, Inc.....	7,378	24,495
* Independence Contract Drilling, Inc.....	224,356	3,273,354
# International Seaways, Inc.....	1,057,213	4,577,732
* Kosmos Energy Ltd.....	75,218	5,051,641
#* Laredo Petroleum, Inc.....	480,080	5,808,968
#* Liberty Oilfield Services, Inc., Class A.....	377,419	8,163,573
# Magnolia Oil & Gas Corp., Class A.....	468,288	20,965,254
* Matador Resources Co.....	1,906	19,498
* Mexco Energy Corp.....	474,245	14,986,142
#* Murphy Oil Corp.....	36,493	3,777,390
NACCO Industries, Inc., Class A.....	40,634	1,239,337
#* National Energy Services Reunited Corp.....	99,528	988,313
* Natural Gas Services Group, Inc.....	56,104	604,240
* New Concept Energy, Inc.....	8,345	22,281
* Newport Resources, Inc.....	269,110	955,340
#* NextDecade Corp.....	37,399	82,652
* NexTier Oilfield Solutions, Inc.....	507,468	3,054,957

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
Oasis Petroleum, Inc.....	69,661	\$ 9,434,189
#* Oceaneering International, Inc.....	311,763	4,062,272
#* Oil States International, Inc.....	172,520	1,081,700
* Overseas Shipholding Group, Inc., Class A.....	91,023	157,470
* Par Pacific Holdings, Inc.....	228,501	3,221,864
Patterson-UTI Energy, Inc.....	1,031,747	10,276,200
* PBF Energy, Inc., Class A.....	534,119	8,460,445
PDC Energy, Inc.....	190,429	11,286,727
* Peabody Energy Corp.....	556,584	6,011,107
# PHX Minerals, Inc.....	36,733	87,425
* ProPetro Holding Corp.....	303,366	3,188,377
* Range Resources Corp.....	938,331	18,062,872
* Ranger Oil Corp., Class A.....	70,176	2,176,158
#* Renewable Energy Group, Inc.....	217,045	8,738,232
* REX American Resources Corp.....	51,554	4,971,352
#* Ring Energy, Inc.....	18,458	46,514
#* RPC, Inc.....	301,195	1,780,062
* SandRidge Energy, Inc.....	47,791	549,596
# Scorpio Tankers, Inc.....	253,488	3,449,972
#* SEACOR Marine Holdings, Inc.....	7,654	32,070
* Select Energy Services, Inc., Class A.....	145,962	973,567
SFL Corp. Ltd.....	396,357	3,250,127
* SilverBow Resources, Inc.....	36,494	849,945
SM Energy Co.....	554,197	18,183,204
#* Smart Sand, Inc.....	6,860	13,446
Solaris Oilfield Infrastructure, Inc., Class A.....	17,112	131,934
* Talos Energy, Inc.....	184,322	1,961,186
* TechnipFMC PLC.....	980,476	6,363,289
#* Teekay Tankers Ltd., Class A.....	100,494	1,072,271
#* Tellurian, Inc.....	1,723,758	4,326,633
* TETRA Technologies, Inc.....	274,255	803,567
* Tidewater, Inc.....	53,995	766,189
#* Transocean Ltd.....	1,426,067	4,492,111
* U.S. Silica Holdings, Inc.....	170,420	1,627,511
#* Uranium Energy Corp.....	127,024	331,533
* VAALCO Energy, Inc.....	83,071	407,879
#* Vertex Energy, Inc.....	7,212	29,786
* Weatherford International PLC.....	78,638	2,359,140
* Whiting Petroleum Corp.....	132,356	9,827,433
World Fuel Services Corp.....	322,761	9,105,088
TOTAL ENERGY.....		415,624,741
FINANCIALS — (23.0%)		
1st Source Corp.....	198,015	9,876,988
ACNB Corp.....	27,050	876,150
* Affinity Bancshares, Inc.....	847	13,222
Alerus Financial Corp.....	11,638	329,763
Allegiance Bancshares, Inc.....	136,307	6,001,597
Amalgamated Financial Corp.....	8,941	152,086
A-Mark Precious Metals, Inc.....	62,727	3,882,801
* Ambac Financial Group, Inc.....	54,266	768,949
Amerant Bancorp, Inc.....	26,162	889,508
American Equity Investment Life Holding Co.....	330,753	13,607,178
American National Bankshares, Inc.....	62,281	2,354,222
American National Group, Inc.....	7,485	1,413,093
Ameris Bancorp.....	290,071	14,303,401
AMERISAFE, Inc.....	147,059	7,723,539
AmeriServ Financial, Inc.....	129,505	555,576
Ames National Corp.....	1,809	44,013

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	122,847	\$ 6,975,253
	151,621	5,364,351
*	70,902	1,700,939
	463,273	11,072,225
#	13,343	599,101
	82,902	4,417,848
#	7,131	18,255
*	157,996	4,758,840
	159,031	6,475,742
#*	115,004	7,395,907
	12,735	429,679
*	277,383	14,285,224
#	27,603	1,699,517
	499,092	9,642,457
	239,834	17,975,558
*	517,212	15,423,262
	1,424	99,666
	60,770	5,230,474
	90,829	3,387,013
	211,706	7,759,025
	400	12,136
	72,297	779,362
	3,874	161,740
	35,557	1,202,893
	263,148	16,344,122
	93,972	2,869,905
*	30,995	644,696
	85,668	1,456,356
	249,007	7,368,117
	295,492	1,246,976
*	277,010	4,493,102
	3,218	58,696
*	28,074	499,436
	291,671	6,294,260
*	4,000	7,600
	638,828	10,923,959
	14,507	998,217
	104,475	2,716,350
	18,341	938,509
	296,758	9,249,947
»	33,262	595,556
	7,263	650,329
	127,571	6,335,176
*	109,346	3,266,165
	6,351	164,110
	80,458	2,225,468
	826,856	9,202,907
	83,127	1,783,074
*	5,346	82,275
*	15,533	110,129
	174,604	7,885,117
	33,165	976,046
*»	11	66,000
	195,459	5,687,857
	66,253	1,484,067
	9,058	415,128
	73,022	1,834,313
	6,800	98,192
	7,830	141,253

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
#*	Citizens, Inc.....	341,242 \$ 1,620,899
#	City Holding Co.....	117,002 9,384,730
	Civista Bancshares, Inc.....	77,746 1,874,456
	CNB Financial Corp.....	83,438 2,228,629
*	Coastal Financial Corp.....	5,804 281,030
	Codorus Valley Bancorp, Inc.....	40,970 888,230
	Cohen & Steers, Inc.....	46,119 3,852,320
	Colony Bankcorp, Inc.....	49,732 837,984
	Columbia Banking System, Inc.....	181,632 6,315,345
*	Columbia Financial, Inc.....	219,605 4,649,038
	Community Trust Bancorp, Inc.....	161,814 7,150,561
	Community West Bancshares.....	19,964 278,298
	ConnectOne Bancorp, Inc.....	274,939 8,800,797
*	Consumer Portfolio Services, Inc.....	124,706 1,477,766
#	Cowen, Inc., Class A.....	89,682 2,841,126
	Crawford & Co., Class A.....	280,111 2,131,645
	Crawford & Co., Class B.....	152,560 1,154,879
*	CrossFirst Bankshares, Inc.....	59,150 914,459
#	Curo Group Holdings Corp.....	37,796 541,617
*	Customers Bancorp, Inc.....	162,931 9,498,877
	CVB Financial Corp.....	185,227 4,080,551
	Diamond Hill Investment Group, Inc.....	13,214 2,467,714
	Dime Community Bancshares, Inc.....	373,533 13,058,714
	Donegal Group, Inc., Class A.....	159,445 2,288,036
	Donegal Group, Inc., Class B.....	34,951 479,178
*	Donnelley Financial Solutions, Inc.....	155,898 5,802,524
	Eagle Bancorp Montana, Inc.....	578 13,178
	Eagle Bancorp, Inc.....	200,249 12,008,933
#*	eHealth, Inc.....	124,300 2,715,955
#*	Elevate Credit, Inc.....	144,958 426,177
	Employers Holdings, Inc.....	226,428 8,853,335
#*	Encore Capital Group, Inc.....	238,170 15,361,965
*	Enova International, Inc.....	275,497 11,097,019
	Enterprise Bancorp, Inc.....	56,131 2,396,232
	Enterprise Financial Services Corp.....	214,385 10,620,633
	Equity Bancshares, Inc., Class A.....	74,389 2,384,911
*	Esquire Financial Holdings, Inc.....	2,488 85,761
	ESSA Bancorp, Inc.....	58,904 1,039,656
	Evans Bancorp, Inc.....	27,164 1,156,643
#*	EZCORP, Inc., Class A.....	177,507 1,059,717
	Farmers & Merchants Bancorp, Inc.....	500 15,795
	Farmers National Banc Corp.....	155,135 2,707,106
	FB Financial Corp.....	268,027 11,932,562
	Federal Agricultural Mortgage Corp., Class A.....	4,200 477,729
	Federal Agricultural Mortgage Corp., Class C.....	80,626 9,820,247
	Federated Hermes, Inc.....	238,686 7,902,893
*	FedNat Holding Co.....	16,780 22,821
	Financial Institutions, Inc.....	129,897 4,187,879
	First BanCorp.....	1,576,127 22,932,648
	First BanCorp.....	253,916 11,149,452
	First Bancorp, Inc.....	79,876 2,567,215
	First Bancshares, Inc.....	80,550 2,905,438
	First Bank.....	86,343 1,264,925
	First Busey Corp.....	341,729 9,527,405
	First Business Financial Services, Inc.....	48,367 1,629,001
	First Capital, Inc.....	350 13,913
	First Commonwealth Financial Corp.....	738,487 12,229,345
	First Community Bankshares, Inc.....	125,517 3,917,386
	First Community Corp.....	23,267 491,864

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	367,684	\$ 9,269,314
	94,219	4,229,491
	64,786	1,076,095
	298,195	7,797,799
	153,857	4,361,846
	44,763	2,249,788
#	135,524	4,980,507
	360,232	15,284,644
	71,802	2,954,652
	530,125	11,010,696
	55,108	1,228,357
	105,257	2,306,181
	474	12,485
	36,939	736,194
	63,141	4,400,928
	380,335	17,210,159
#*	12,203	22,331
	247,058	5,833,039
	311,463	4,024,099
	42,376	1,407,731
	488,985	8,777,281
*	893	18,039
	70,755	1,592,695
*	2,085,115	8,131,948
	157,885	6,252,246
#	1,500	18,060
	73,324	1,907,890
	122,598	7,274,965
	274,342	8,471,681
*	199,087	6,313,049
	59,597	994,078
*	50,825	367,973
	23,764	844,573
	18,978	618,683
*	39,579	168,607
	275,808	7,413,719
	259,956	3,691,375
	15,889	405,170
	9,148	170,244
	100,407	6,814,623
	216,731	11,276,514
	271,686	3,385,208
	216,683	5,256,730
	37,773	235,326
	14,873	5,768,196
*	34,787	843,585
	39,086	1,518,491
	26,707	629,217
	184,133	8,976,484
	60,854	1,894,385
	838,666	14,047,655
	308,547	11,727,871
	292,787	6,245,147
#	35,187	2,003,900
	232,083	19,576,201
	29,683	726,640
	175,209	13,301,867
	173,647	7,298,383
	5,177	99,502

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	681,391	\$11,120,301
	20,940	4,187,791
	137,903	3,905,413
	708,351	9,166,062
	40,640	306,832
	46,008	249,363
	4,212	62,169
	441,948	8,366,076
#	188,433	15,061,450
	23,428	667,698
	35,024	702,231
*	460,343	8,636,035
*	905	110,265
	3,189	126,348
	168,765	9,933,508
	74,229	952,358
	228,743	2,067,837
	23,139	277,437
#*	568,976	1,587,443
*	15,250	235,765
	21,420	175,430
*	473,357	6,470,790
	122,081	4,696,456
	69,967	2,039,538
	118,498	6,477,101
	858	30,245
	287,658	17,104,145
#	13,585	350,357
*	24,651	2,465,100
	17,110	510,734
#	1,832	46,853
	85,170	2,458,858
	70,913	2,264,252
*	330,062	13,251,989
	20,401	816,448
	248,513	11,282,490
	1,305	46,902
#	14,003	221,948
	21,761	4,654,025
	409,227	7,132,827
	322,073	12,457,784
	57,013	5,047,361
*	25,146	485,318
*	57,620	619,415
*	58,133	5,411,601
*	613,020	15,166,115
	41,747	1,524,600
	388,427	6,121,610
	50,162	2,204,118
	925,551	13,059,525
	20,656	574,237
	301,073	6,834,357
*	22,583	828,344
	404,726	11,198,768
	17,238	508,521
	422,483	7,744,113
	91,321	1,226,441
*	18,132	326,557
	63,221	2,679,938

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* OptimumBank Holdings, Inc.....	3,264	\$ 13,089
Origin Bancorp, Inc.....	47,365	2,023,433
Orrstown Financial Services, Inc.....	40,386	999,553
* Oxbridge Re Holdings Ltd.....	3,300	17,457
Pacific Premier Bancorp, Inc.....	458,210	17,526,532
* Palomar Holdings, Inc.....	58,291	3,074,850
# Park National Corp.....	62,879	8,517,589
Parke Bancorp, Inc.....	32,134	778,285
Pathfinder Bancorp, Inc.....	100	1,719
# PCB Bancorp.....	642	14,439
PCSB Financial Corp.....	67,548	1,261,797
Peapack-Gladstone Financial Corp.....	152,335	5,612,021
Penns Woods Bancorp, Inc.....	54,091	1,324,148
Peoples Bancorp of North Carolina, Inc.....	19,604	558,714
Peoples Bancorp, Inc.....	201,131	6,667,493
Peoples Financial Services Corp.....	734	37,236
Piper Sandler Cos.....	134,207	20,697,404
PJT Partners, Inc., Class A.....	57,749	4,003,161
* PRA Group, Inc.....	336,231	15,634,741
Preferred Bank.....	133,662	10,433,656
Premier Financial Corp.....	302,496	9,029,506
Primis Financial Corp.....	123,198	1,830,722
ProAssurance Corp.....	56,410	1,351,584
* Professional Holding Corp., Class A.....	2,471	50,038
* PROG Holdings, Inc.....	131,576	5,238,041
Provident Bancorp, Inc.....	3,304	59,736
Provident Financial Holdings, Inc.....	70,956	1,194,189
Provident Financial Services, Inc.....	426,081	10,298,378
Prudential Bancorp, Inc.....	39,800	557,200
Pzena Investment Management, Inc., Class A.....	109,807	1,113,443
QCR Holdings, Inc.....	95,248	5,432,946
Randolph Bancorp, Inc.....	3,714	92,386
RBB Bancorp.....	28,492	768,999
Regional Management Corp.....	88,592	4,496,930
# Renasant Corp.....	345,294	12,699,913
Republic Bancorp, Inc., Class A.....	172,853	8,473,254
#* Republic First Bancorp, Inc.....	64,468	277,212
Riverview Bancorp, Inc.....	113,459	856,615
S&T Bancorp, Inc.....	243,419	7,499,739
* Safeguard Scientifics, Inc.....	79,112	504,735
Safety Insurance Group, Inc.....	116,851	9,620,343
Salisbury Bancorp, Inc.....	9,115	506,247
Sandy Spring Bancorp, Inc.....	292,273	13,827,436
SB Financial Group, Inc.....	6,903	133,015
Seacoast Banking Corp. of Florida.....	343,757	12,547,130
* Security National Financial Corp., Class A.....	51,535	480,822
# ServisFirst Bancshares, Inc.....	203,569	17,276,901
# Shore Bancshares, Inc.....	61,648	1,216,932
Sierra Bancorp.....	57,083	1,514,412
Silvercrest Asset Management Group, Inc., Class A.....	17,151	288,137
Simmons First National Corp., Class A.....	215,018	6,149,515
* SiriusPoint Ltd.....	483,670	4,096,685
SmartFinancial, Inc.....	58,832	1,577,286
Sound Financial Bancorp, Inc.....	300	13,119
South Plains Financial, Inc.....	4,300	124,399
* Southern First Bancshares, Inc.....	43,830	2,568,438
Southern Missouri Bancorp, Inc.....	42,038	2,324,701
Southside Bancshares, Inc.....	254,034	10,644,025
Spirit of Texas Bancshares, Inc.....	23,329	649,479

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	202,209	\$ 10,454,205
*	19,811	117,875
	204,051	14,575,363
	194,594	11,593,911
*	151,167	9,918,067
	53,127	1,483,306
	2,285	36,880
	55,755	1,379,379
*	60,793	3,811,721
	71,416	1,983,936
	258,075	3,197,549
#	110,044	8,755,101
	280,287	8,795,406
	226,614	9,850,911
*	209,207	6,608,849
*	200,880	17,572,982
#*	15,944	1,518,666
	105,799	3,586,586
	421,873	13,744,622
#	32,220	173,988
*	95,372	276,579
	14,917	463,173
#	2,991	51,445
	8,372	254,593
	241,683	8,553,161
	180,861	4,510,673
	53,750	217,150
	51,517	421,924
	56,000	1,665,440
	283,142	4,881,368
	228,970	6,898,866
#	60,790	3,585,394
	195,947	7,867,272
#	20,372	665,553
	58,936	15,422,372
	188,079	24,903,540
	286,856	10,045,697
	148,405	8,470,957
	215,200	4,394,384
	421,523	14,959,851
	111,358	3,287,288
	118,031	6,855,240
	192,033	1,743,660
	38,833	741,710
	4,364	4,542,749
#	312,772	1,754,651
#*	63,898	12,075,444
	473,204	24,786,426
	12,581	194,376
TOTAL FINANCIALS.....		<u>1,667,911,379</u>
HEALTH CARE — (10.1%)		
#*	22,455	419,235
#*	442,798	1,616,213
#»††	895,529	1,298,517
*	4,067	7,524
#*	2,320	12,551
*	116,046	9,263,952
#*	11,698	24,449

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Adverum Biotechnologies, Inc.....	88,108	\$ 145,378
* Aeglea BioTherapeutics, Inc.....	109,922	472,665
* Aethlon Medical, Inc.....	7,039	10,418
#* Agios Pharmaceuticals, Inc.....	210,704	6,508,647
* AIM ImmunoTech, Inc.....	32,929	27,555
* Akebia Therapeutics, Inc.....	543,803	1,082,168
#* Akero Therapeutics, Inc.....	92,228	1,615,835
#* Akouos, Inc.....	8,019	51,883
#* Albireo Pharma, Inc.....	57,222	1,630,255
* Aldeyra Therapeutics, Inc.....	10,958	40,216
#* Alector, Inc.....	58,677	930,617
* AlerisLife, Inc.....	21,701	63,801
#* Alkermes PLC.....	49,704	1,267,452
* Allied Healthcare Products, Inc.....	15,962	57,144
#* Allogene Therapeutics, Inc.....	295,944	3,388,559
#* Allovir, Inc.....	30,276	247,052
* Allscripts Healthcare Solutions, Inc.....	1,011,644	20,455,442
#* Alpine Immune Sciences, Inc.....	3,775	32,088
#* Altimmune, Inc.....	1,179	9,515
* American Shared Hospital Services.....	5,689	12,402
#* Amneal Pharmaceuticals, Inc.....	366,740	1,624,658
* Amphastar Pharmaceuticals, Inc.....	351,247	8,110,293
* AnaptysBio, Inc.....	111,936	3,578,594
#* AngioDynamics, Inc.....	287,767	6,224,400
#* ANI Pharmaceuticals, Inc.....	42,636	1,723,347
* Anika Therapeutics, Inc.....	130,184	4,139,851
* Annexon, Inc.....	1,733	12,998
#* Antares Pharma, Inc.....	482,792	1,627,009
#* Apollo Medical Holdings, Inc.....	55,194	2,841,387
* Applied DNA Sciences, Inc.....	36,140	119,262
#* Applied Genetic Technologies Corp.....	27,353	53,338
* Aptinyx, Inc.....	969	3,101
* Apyx Medical Corp.....	56,046	644,529
*» Aquamed Technologies, Inc.....	1,490	0
#* ARCA biopharma, Inc.....	32,400	61,236
* Arcturus Therapeutics Holdings, Inc.....	94,964	2,481,409
#* Arcus Biosciences, Inc.....	29,515	909,062
#* Arcutis Biotherapeutics, Inc.....	17,333	261,902
* Arena Pharmaceuticals, Inc.....	29,682	2,730,150
#* Artivion, Inc.....	319,199	5,681,742
#* Assembly Biosciences, Inc.....	16,180	30,095
#* Atara Biotherapeutics, Inc.....	332,851	5,112,591
#* Athira Pharma, Inc.....	18,380	189,314
* AtriCure, Inc.....	192,113	12,610,297
* Atrion Corp.....	13,689	8,287,457
* aTyr Pharma, Inc.....	43,353	246,679
* Avanos Medical, Inc.....	212,961	6,444,200
#* AVEO Pharmaceuticals, Inc.....	1,436	5,198
#* Avid Bioservices, Inc.....	212,332	4,006,705
#* Avidity Biosciences, Inc.....	112,762	1,874,104
#* AxoGen, Inc.....	34,685	302,106
#* Axonics, Inc.....	178,892	8,484,848
#* Beyond Air, Inc.....	5,015	34,553
* Biocept, Inc.....	17,586	49,241
* BioDelivery Sciences International, Inc.....	213,178	780,231
#* BioLife Solutions, Inc.....	17,414	519,634
* Bioventus, Inc., Class A.....	235	3,062
#* Bioxcel Therapeutics, Inc.....	37,275	629,947
#* Bluebird Bio, Inc.....	154,331	1,217,672

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Brookdale Senior Living, Inc.....	952,778	\$ 5,040,196
* Cabaletta Bio, Inc.....	8,500	25,670
* Capricor Therapeutics, Inc.....	17,582	62,768
#* Cara Therapeutics, Inc.....	154,565	1,789,863
* Cardiovascular Systems, Inc.....	64,345	1,130,542
#* CareCloud, Inc.....	31,092	179,712
#* CareDx, Inc.....	46,439	1,941,150
#* Castle Biosciences, Inc.....	21,383	924,815
* Catalyst Biosciences, Inc.....	2,406	1,395
* Catalyst Pharmaceuticals, Inc.....	469,597	2,704,879
* Celldex Therapeutics, Inc.....	167,518	5,194,733
* CEL-SCI Corp.....	11,611	70,130
* Champions Oncology, Inc.....	13,732	107,796
#* Checkpoint Therapeutics, Inc.....	11,200	28,336
* ChemoCentryx, Inc.....	2,213	59,508
#* Chimerix, Inc.....	200,738	1,146,214
#* Chinook Therapeutics, Inc.....	98,788	1,274,365
* Codexis, Inc.....	270,747	5,550,313
* Cogent Biosciences, Inc.....	13,994	105,795
#* Collegium Pharmaceutical, Inc.....	154,252	2,753,398
* Community Health Systems, Inc.....	626,290	7,947,620
* Computer Programs & Systems, Inc.....	70,559	1,998,231
* Concert Pharmaceuticals, Inc.....	63,615	192,753
* CONMED Corp.....	11,687	1,607,897
#»†† Contra Aduro Biotech I.....	3,260	5,901
»†† Contra Pfenex, Inc.....	44,546	33,410
#* ContraFect Corp.....	18,726	52,620
* Corcept Therapeutics, Inc.....	481,310	9,034,189
#* CorMedix, Inc.....	9,406	39,787
#* Cortexyme, Inc.....	607	3,691
* CorVel Corp.....	185,259	32,627,815
* Corvus Pharmaceuticals, Inc.....	73,515	132,327
#* Covetrus, Inc.....	12,620	228,043
#* Crinetics Pharmaceuticals, Inc.....	98,452	1,859,758
* Cross Country Healthcare, Inc.....	296,441	6,376,446
#* Cue Biopharma, Inc.....	231,782	1,712,869
* Cumberland Pharmaceuticals, Inc.....	129,892	436,437
#*» Curative Health Services, Inc.....	113,000	0
#* Cutera, Inc.....	107,521	3,914,840
#* Cycleron Therapeutics, Inc.....	8,949	11,813
#* Cymabay Therapeutics, Inc.....	89,393	266,391
* CytomX Therapeutics, Inc.....	172,634	794,116
#* CytoSorbents Corp.....	15,124	56,261
#* Deciphera Pharmaceuticals, Inc.....	45,692	385,184
#* DiaMedica Therapeutics, Inc.....	7,924	20,523
#* Dyne Therapeutics, Inc.....	11,510	85,404
* Eagle Pharmaceuticals, Inc.....	59,201	2,719,694
#* Edesa Biotech, Inc.....	9,189	38,042
* Editas Medicine, Inc.....	298,806	5,689,266
#* Eiger BioPharmaceuticals, Inc.....	46,131	199,286
#*» Elanco Animal Health, Inc.....	210,656	0
* Electromed, Inc.....	29,889	387,063
#* Emergent BioSolutions, Inc.....	5,089	238,165
* Enanta Pharmaceuticals, Inc.....	93,875	5,578,052
#* Endo International PLC.....	776,917	2,478,365
#* Enzo Biochem, Inc.....	172,765	556,303
#* Evolent Health, Inc., Class A.....	526,630	12,486,397
#* Evolus, Inc.....	3,709	27,521
* Exagen, Inc.....	3,216	31,613

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* EyePoint Pharmaceuticals, Inc.....	24,502	\$ 229,584
* FibroGen, Inc.....	76,461	1,153,796
#* Fluidigm Corp.....	146,889	480,327
* FONAR Corp.....	19,608	304,512
#* Forma Therapeutics Holdings, Inc.....	3,754	44,447
#* Fulcrum Therapeutics, Inc.....	91,278	1,109,940
#* G1 Therapeutics, Inc.....	2,834	28,567
#* Generation Bio Co.....	48,870	317,655
#* GeoVax Labs, Inc.....	16,911	40,925
#* Global Blood Therapeutics, Inc.....	108,082	3,118,166
#* Gritstone bio, Inc.....	27,961	152,667
* Haemonetics Corp.....	17,084	826,011
* Hanger, Inc.....	126,834	2,299,500
#* Harmony Biosciences Holdings, Inc.....	52,250	1,873,685
#* Harrow Health, Inc.....	44,916	336,870
* Harvard Bioscience, Inc.....	241,609	1,406,164
#* Health Catalyst, Inc.....	199,928	5,967,851
* HealthStream, Inc.....	263,522	6,416,761
#* Heska Corp.....	58,019	7,982,254
#* Homology Medicines, Inc.....	11,932	44,387
* Ideaya Biosciences, Inc.....	108,443	1,796,901
#* IGM Biosciences, Inc.....	15,962	282,527
* Immunic, Inc.....	2,313	27,270
#* Immunovant, Inc.....	167,729	1,172,426
* InfuSystem Holdings, Inc.....	62,979	950,983
#* Inmune Bio, Inc.....	10,352	104,452
#* Innoviva, Inc.....	372,763	5,975,391
* Inogen, Inc.....	15,116	449,399
#* Inotiv, Inc.....	14,378	459,952
* Integer Holdings Corp.....	149,466	11,719,629
* IntriCon Corp.....	61,605	901,281
#* Invacare Corp.....	243,511	547,900
#* Iovance Biotherapeutics, Inc.....	65,915	1,097,485
* iRadimed Corp.....	17,099	680,882
#* iRhythm Technologies, Inc.....	3,722	464,617
* IRIDEX Corp.....	61,927	326,975
* Ironwood Pharmaceuticals, Inc.....	721,491	8,044,625
* iTeos Therapeutics, Inc.....	13,043	477,635
* IVERIC bio, Inc.....	235,727	3,286,034
* Joint Corp.....	49,057	2,651,040
* Jounce Therapeutics, Inc.....	132,715	992,708
#* KalVista Pharmaceuticals, Inc.....	9,628	121,505
* Karuna Therapeutics, Inc.....	2,014	223,675
* Kewaunee Scientific Corp.....	26,379	386,452
* Kezar Life Sciences, Inc.....	64,156	845,576
#* Kiniksa Pharmaceuticals Ltd., Class A.....	60,743	682,144
#* Krystal Biotech, Inc.....	69,471	4,098,789
#* Kura Oncology, Inc.....	212,288	2,991,138
* Kymera Therapeutics, Inc.....	38,063	1,598,646
* Lantheus Holdings, Inc.....	305,585	7,764,915
* Larimar Therapeutics, Inc.....	5,601	54,330
* LeMaitre Vascular, Inc.....	171,467	7,254,769
#* LENSAR, Inc.....	81,309	484,602
* Lexicon Pharmaceuticals, Inc.....	245,960	779,693
* Ligand Pharmaceuticals, Inc.....	75,375	9,393,986
#* Liquidia Corp.....	20,267	114,711
#* MacroGenics, Inc.....	267,627	3,305,193
* Madrigal Pharmaceuticals, Inc.....	65,580	3,776,096
*» MedCath Corp.....	92,602	0

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* MEDNAX, Inc.....	432,991	\$10,586,630
* MEI Pharma, Inc.....	9,427	18,194
#* MeiraGTx Holdings PLC.....	96,074	1,440,149
* Meridian Bioscience, Inc.....	251,752	5,249,029
* Merit Medical Systems, Inc.....	54,441	3,018,753
#* Merrimack Pharmaceuticals, Inc.....	148,849	771,038
#* Mersana Therapeutics, Inc.....	8,714	41,566
# Mesa Laboratories, Inc.....	20,465	5,818,813
* Microbot Medical, Inc.....	32,120	189,187
* ModivCare, Inc.....	115,462	13,385,510
#* Molecular Templates, Inc.....	10,103	31,117
#* Morphic Holding, Inc.....	134,039	5,687,275
#* Mustang Bio, Inc.....	12,132	14,316
* Myriad Genetics, Inc.....	360,811	9,485,721
#* NanoString Technologies, Inc.....	9,765	339,041
#* NanoViricides, Inc.....	2,420	5,735
National HealthCare Corp.....	108,099	7,069,675
National Research Corp.....	222,620	9,260,992
* Natus Medical, Inc.....	279,283	6,434,680
#* Nektar Therapeutics.....	418,473	4,653,420
#* NeuroMetrix, Inc.....	18,167	83,932
* NextCure, Inc.....	41,449	230,871
* NextGen Healthcare, Inc.....	458,872	8,860,818
* NGM Biopharmaceuticals, Inc.....	209,837	3,317,523
* Nurix Therapeutics, Inc.....	101,342	1,886,988
* NuVasive, Inc.....	221,770	11,534,258
* Opiant Pharmaceuticals, Inc.....	12,946	323,521
#* OPKO Health, Inc.....	147,045	460,251
#* OptimizeRx Corp.....	67,248	3,021,453
#* OraSure Technologies, Inc.....	545,497	4,827,648
#* Organogenesis Holdings, Inc.....	23,966	184,299
* Orthofix Medical, Inc.....	31,976	972,070
#* OrthoPediatrics Corp.....	84,412	3,991,843
#* Otonomy, Inc.....	41,456	83,327
Owens & Minor, Inc.....	532,916	22,430,434
#* Oyster Point Pharma, Inc.....	1,932	23,165
* Pacira BioSciences, Inc.....	138,846	8,715,363
Patterson Cos., Inc.....	439,500	12,609,255
#*»†† PDL BioPharma, Inc.....	616,320	2,113,978
#* PDS Biotechnology Corp.....	11,157	66,496
* Pennant Group, Inc.....	236,375	3,928,552
#* Personalis, Inc.....	7,836	89,252
#* PetIQ, Inc.....	48,803	997,533
#* Phathom Pharmaceuticals, Inc.....	19,614	329,515
Phibro Animal Health Corp., Class A.....	67,126	1,295,532
#* Phreesia, Inc.....	4,042	126,070
* Pieris Pharmaceuticals, Inc.....	11,962	43,542
#* Poseida Therapeutics, Inc.....	31,447	149,373
* Precigen, Inc.....	78,046	201,359
#* Precipio, Inc.....	43,773	55,592
* Precision BioSciences, Inc.....	76,062	362,816
* Prestige Consumer Healthcare, Inc.....	310,082	17,504,129
»†† Progenic Pharmaceuticals, Inc.....	86,844	33,001
* Protagonist Therapeutics, Inc.....	209,942	6,149,201
* Protara Therapeutics, Inc.....	11,490	59,863
* Prothena Corp. PLC.....	205,057	6,988,343
Psychemedics Corp.....	6,960	49,834
#* Quanterix Corp.....	77,852	2,369,815
* RadNet, Inc.....	368,398	9,486,248

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* RAPT Therapeutics, Inc.....	78,645	\$1,700,305
* REGENXBIO, Inc.....	154,062	4,067,237
* Relmada Therapeutics, Inc.....	15,231	280,098
#* Repare Therapeutics, Inc.....	4,166	64,281
#* Replimune Group, Inc.....	96,026	1,904,196
#* Repro-Med Systems, Inc.....	3,700	11,137
#* Revance Therapeutics, Inc.....	181	2,413
#* REVOLUTION Medicines, Inc.....	128,493	2,765,169
* Rigel Pharmaceuticals, Inc.....	363,702	931,077
* Rocket Pharmaceuticals, Inc.....	41,994	698,780
#* Sangamo Therapeutics, Inc.....	481,189	2,901,570
* Satsuma Pharmaceuticals, Inc.....	1,566	8,222
#* Scholar Rock Holding Corp.....	72,007	1,282,445
* SeaSpine Holdings Corp.....	124,631	1,493,079
#* Semler Scientific, Inc.....	12,012	908,948
* Sensus Healthcare, Inc.....	21,215	163,568
#* Seres Therapeutics, Inc.....	14,897	124,241
* Sharps Compliance Corp.....	23,384	157,842
#* SI-BONE, Inc.....	61,404	1,209,659
#* Sierra Oncology, Inc.....	15,311	413,244
#* SIGA Technologies, Inc.....	196,750	1,280,842
# Simulations Plus, Inc.....	33,730	1,434,200
* Sio Gene Therapies, Inc.....	33,948	39,719
#* Sonida Senior Living, Inc.....	7,329	218,551
* Sonoma Pharmaceuticals, Inc.....	12,506	46,147
#* Spectrum Pharmaceuticals, Inc.....	55,301	38,783
#* Spero Therapeutics, Inc.....	69,643	826,662
#* SpringWorks Therapeutics, Inc.....	35,762	1,991,228
#* Stereotaxis, Inc.....	11,453	63,106
* Stoke Therapeutics, Inc.....	22,164	420,008
#* Strata Skin Sciences, Inc.....	22,306	31,898
>> Strongbridge LLC.....	9,014	1,262
* Supernus Pharmaceuticals, Inc.....	251,811	7,768,369
#* Surface Oncology, Inc.....	95,508	358,155
#* Surgery Partners, Inc.....	126,123	5,381,668
* Surmodics, Inc.....	121,677	5,558,205
* Sutro Biopharma, Inc.....	103,325	1,103,511
* Syndax Pharmaceuticals, Inc.....	209,867	3,429,227
* Synlogic, Inc.....	7,086	14,810
#* Syros Pharmaceuticals, Inc.....	55,289	109,472
* Tactile Systems Technology, Inc.....	2,171	34,237
* Taro Pharmaceutical Industries Ltd.....	21,081	987,012
* Tarsus Pharmaceuticals, Inc.....	7,497	150,465
#* Tivity Health, Inc.....	176,992	4,502,676
#* TransMedics Group, Inc.....	102,101	1,620,343
* Traverre Therapeutics, Inc.....	278,828	7,667,770
* Triple-S Management Corp.....	163,411	5,881,162
* Turning Point Therapeutics, Inc.....	5,758	214,370
#*>> U.S. Diagnostic, Inc.....	25,100	0
# U.S. Physical Therapy, Inc.....	94,167	9,112,541
Utah Medical Products, Inc.....	46,317	4,357,040
* Vanda Pharmaceuticals, Inc.....	248,887	3,773,127
#* Vapotherm, Inc.....	16,765	271,090
#* Varex Imaging Corp.....	180,225	4,703,872
#* Vaxart, Inc.....	19,587	96,956
#* VBI Vaccines, Inc.....	41,074	69,826
* Verastem, Inc.....	536,069	820,186
#* Vericel Corp.....	210,765	7,499,019
#* Verrica Pharmaceuticals, Inc.....	1,677	13,735

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* ViewRay, Inc.....	423,658	\$ 1,842,912
#* Viking Therapeutics, Inc.....	356,290	1,321,836
* Vocera Communications, Inc.....	18,802	1,485,546
XBiotech, Inc.....	34,360	370,057
#* Xencor, Inc.....	197,746	6,796,530
* Xenon Pharmaceuticals, Inc.....	96,722	2,623,101
#* Y-mAbs Therapeutics, Inc.....	43,569	430,897
#* Zogenix, Inc.....	74,524	1,938,369
* Zynerva Pharmaceuticals, Inc.....	10,522	27,462
TOTAL HEALTH CARE.....		<u>734,387,182</u>
INDUSTRIALS — (16.9%)		
AAON, Inc.....	234,990	15,098,107
* AAR Corp.....	264,917	10,668,208
ABM Industries, Inc.....	140,033	5,837,976
#* Acacia Research Corp.....	110,335	496,507
ACCO Brands Corp.....	571,277	4,650,195
Acme United Corp.....	32,984	1,088,472
* AeroVironment, Inc.....	162,080	9,225,594
* Air Transport Services Group, Inc.....	436,117	11,709,741
Alamo Group, Inc.....	91,149	12,838,337
Albany International Corp., Class A.....	210,236	17,598,856
* Allegiant Travel Co.....	10,519	1,879,325
Allied Motion Technologies, Inc.....	105,295	3,774,826
* Alta Equipment Group, Inc.....	20,070	273,554
Altra Industrial Motion Corp.....	4,629	223,488
#* Ameresco, Inc., Class A.....	178,251	9,021,283
#* American Superconductor Corp.....	13,663	112,037
* American Woodmark Corp.....	129,866	7,782,869
# Apogee Enterprises, Inc.....	197,436	8,815,517
Applied Industrial Technologies, Inc.....	947	92,787
ARC Document Solutions, Inc.....	5,764	18,964
ArcBest Corp.....	191,857	16,967,833
Arcosa, Inc.....	55,859	2,606,381
Argan, Inc.....	120,680	4,483,262
* Armstrong Flooring, Inc.....	18,425	35,745
* Art's-Way Manufacturing Co., Inc.....	200	700
Astec Industries, Inc.....	173,758	10,997,144
* Astronics Corp.....	115,204	1,385,904
#* Astronics Corp., Class B.....	36,903	435,086
* Atkore, Inc.....	184,653	19,901,900
* Atlas Air Worldwide Holdings, Inc.....	131,296	10,547,008
AZZ, Inc.....	191,090	9,092,062
Barnes Group, Inc.....	56,796	2,565,475
Barrett Business Services, Inc.....	31,574	2,020,736
* Beacon Roofing Supply, Inc.....	287,543	15,777,484
BGSF, Inc.....	1,783	24,267
* Blue Bird Corp.....	74,575	1,156,658
* BlueLinx Holdings, Inc.....	15,075	1,079,973
Boise Cascade Co.....	282,825	19,859,971
Brady Corp., Class A.....	92,892	4,822,953
* BrightView Holdings, Inc.....	109,273	1,450,053
* Casella Waste Systems, Inc., Class A.....	255,452	19,409,243
* CBIZ, Inc.....	406,188	15,691,042
* CECO Environmental Corp.....	240,258	1,516,028
Chicago Rivet & Machine Co.....	17,700	464,625
* Cimpres PLC.....	15,393	1,034,717
#* CIRCOR International, Inc.....	82,560	2,292,691
* Civeo Corp.....	8,900	191,973

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	173,180	\$ 7,495,230
	256,609	23,038,356
*	82,348	637,374
	18,270	412,354
#*	22,870	187,763
*	114,281	2,998,733
#*	37,710	3,151,802
*	198,837	2,932,846
	585,541	7,694,009
*	120,677	2,621,104
*	11,078	25,258
	82,906	7,051,984
#	56,173	6,235,203
*	83,080	928,834
	52,195	1,571,069
*	1,212	22,737
	198,169	7,239,114
*	98,591	4,313,356
*	112,581	3,214,188
*	62,409	5,260,455
#	55,889	2,504,945
	56,600	1,351,042
	157,161	17,710,473
*	185,461	3,631,326
	197,358	3,522,840
	8,497	636,680
	48,140	329,278
	219,027	4,146,181
	125,144	13,142,623
	174,924	13,955,437
	35,187	459,190
#*	33,694	744,974
*	48,924	1,981,422
	439,096	17,133,526
#*	215,824	4,540,937
*	192,371	10,584,252
	201,154	21,382,670
*	148,131	6,934,012
	60,730	5,271,364
#*	670,454	2,842,725
	47,413	4,952,288
	133,425	2,076,093
*	40,657	454,545
*	206,250	11,302,500
#	297,670	10,406,543
*	175,470	8,980,555
#	234,749	9,415,782
	367,376	3,850,100
	62,837	775,409
#	242,007	8,707,412
*	482,545	6,606,041
#	240,629	9,711,786
	403,518	9,034,768
	280,843	11,691,494
#*	308,611	4,845,193
*	110,128	1,883,189
	195,485	3,555,872
	272,763	4,080,534
	149,469	6,542,258

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	244,713	\$18,752,357
	118,760	19,055,042
*	75,971	2,173,530
*	37,546	76,218
	94,603	4,397,147
	62,181	2,607,871
*	220,852	16,722,913
*	3,934	117,548
	57,082	1,838,611
*	170,273	7,512,445
*	1,690	15,413
	72,812	3,268,531
	129,423	12,216,237
*	156,480	7,714,464
#*,>	1,808	0
*	137,613	937,145
	156,860	5,934,014
	479,869	6,363,063
*	179,997	4,247,929
	84,503	17,659,437
	202,322	8,086,810
#*	394,148	5,604,785
	268,866	4,592,231
	115,524	3,993,665
	169,253	11,622,604
	308,081	3,025,355
	92,095	6,113,266
*	445,894	7,473,183
*	79,895	3,887,691
*	106,188	1,605,563
*	97,186	821,222
	81,445	10,282,431
*	1,982	17,957
	239,767	1,783,866
	12,149	207,505
*	42,116	299,445
*	267,535	4,882,514
	50,904	3,677,305
	621,259	10,368,813
*	32,427	3,218,055
#*	59,786	1,058,212
*	202,384	1,469,308
	225,848	22,056,316
	151,200	5,310,144
	115,976	3,016,536
*	6,524	74,830
	184,266	14,042,912
*	526,014	12,124,623
#*	57,620	288,100
	87,308	2,747,583
	185,448	7,162,002
*	36,068	242,377
	31,309	2,386,998
*	84,642	627,197
	90,139	4,656,581
	826,175	10,616,349
*	136,039	12,791,747
	42,188	3,469,963
	39,457	256,470

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
#* NN, Inc.....	17,500	\$ 66,675
* Northwest Pipe Co.....	91,196	2,587,231
* NOW, Inc.....	543,098	4,828,141
#* NV5 Global, Inc.....	65,203	6,819,582
# Omega Flex, Inc.....	92,135	13,079,485
#* Orion Energy Systems, Inc.....	2,928	9,428
* Orion Group Holdings, Inc.....	245,018	784,058
#* P&F Industries, Inc., Class A.....	2,656	16,255
* PAM Transportation Services, Inc.....	81,614	5,699,106
Park Aerospace Corp.....	11,641	157,503
Park-Ohio Holdings Corp.....	102,042	2,065,330
#* Parsons Corp.....	13,273	404,163
Patriot Transportation Holding, Inc.....	31,961	261,761
#* Performant Financial Corp.....	6,197	13,571
#* Perma-Fix Environmental Services, Inc.....	1,994	11,745
* Perma-Pipe International Holdings, Inc.....	55,119	487,803
* PGT Innovations, Inc.....	440,554	8,366,120
Pitney Bowes, Inc.....	568,118	3,499,607
# Powell Industries, Inc.....	87,044	2,599,134
Preformed Line Products Co.....	51,179	3,103,495
Primoris Services Corp.....	361,141	9,288,547
#* Proto Labs, Inc.....	9,439	473,649
* Quad/Graphics, Inc.....	58,480	259,651
# Quanex Building Products Corp.....	278,645	6,071,675
* Radiant Logistics, Inc.....	150,232	932,941
#»†† Recycling Asset Holdings, Inc.....	15,044	283
#* Red Violet, Inc.....	1,887	50,553
Resources Connection, Inc.....	227,515	3,965,586
REV Group, Inc.....	177,627	2,385,531
* RR Donnelley & Sons Co.....	47,666	525,279
Rush Enterprises, Inc., Class A.....	282,726	14,933,587
Rush Enterprises, Inc., Class B.....	135,663	6,883,541
#* Servotronics, Inc.....	24,804	327,413
* Shyft Group, Inc.....	272,634	11,434,270
* SIFCO Industries, Inc.....	45,608	278,163
* SkyWest, Inc.....	123,768	4,721,749
* SP Plus Corp.....	178,296	5,024,381
#* Spirit Airlines, Inc.....	103,083	2,213,192
* SPX Corp.....	221,779	11,572,428
SPX FLOW, Inc.....	146,607	12,637,523
Standex International Corp.....	87,438	8,686,965
Steelcase, Inc., Class A.....	245,036	3,023,744
* Sterling Construction Co., Inc.....	128,246	3,258,731
* Team, Inc.....	66,320	47,280
# Tecnoglass, Inc.....	54,713	1,127,088
Tennant Co.....	138,250	10,668,752
Terex Corp.....	131,544	5,488,016
# Textainer Group Holdings Ltd.....	221,872	8,160,452
* Thermon Group Holdings, Inc.....	50,583	867,498
* Titan International, Inc.....	374,549	3,651,853
* Titan Machinery, Inc.....	97,312	2,997,210
#* TPI Composites, Inc.....	127,935	1,544,175
* Transcat, Inc.....	43,942	4,170,535
# Trinity Industries, Inc.....	108,994	3,131,398
Triton International Ltd.....	7,345	443,785
* TrueBlue, Inc.....	317,053	8,433,610
* Tutor Perini Corp.....	315,264	3,751,642
#* Twin Disc, Inc.....	88,449	1,018,048
#*» U.S. Airways Group, Inc.....	5,375	0

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
#* U.S. Ecology, Inc.....	186,158	\$ 5,320,396
* U.S. Xpress Enterprises, Inc., Class A.....	35,675	160,894
* Ultralife Corp.....	107,375	574,456
* Universal Logistics Holdings, Inc.....	95,451	1,625,531
* USA Truck, Inc.....	64,005	1,207,774
* Vectrus, Inc.....	76,573	3,523,124
* Veritiv Corp.....	173,696	16,167,624
* Viad Corp.....	57,878	2,180,264
* Vidler Water Resources, Inc.....	89,818	1,057,158
* Virco Mfg. Corp.....	133,476	400,428
* VSE Corp.....	69,676	3,593,888
# Wabash National Corp.....	457,466	8,975,483
* Welbilt, Inc.....	210,042	4,988,497
* Werner Enterprises, Inc.....	98,655	4,399,026
#* Willdan Group, Inc.....	27,668	870,435
* Willis Lease Finance Corp.....	74,923	2,679,996
* Yellow Corp.....	55,096	575,202
TOTAL INDUSTRIALS.....		<u>1,230,911,107</u>
INFORMATION TECHNOLOGY — (11.2%)		
* 3D Systems Corp.....	157,313	2,815,903
* A10 Networks, Inc.....	293,839	4,348,817
* ACI Worldwide, Inc.....	775	26,637
#* ACM Research, Inc., Class A.....	73,791	5,877,453
* Actua Corp.....	21,078	0
#* ADDvantage Technologies Group, Inc.....	79,262	98,285
* ADTRAN, Inc.....	247,135	4,747,463
* Advanced Energy Industries, Inc.....	9,132	786,996
* Agilysys, Inc.....	203,233	7,735,048
* Airgain, Inc.....	12,491	119,289
#* Akoustis Technologies, Inc.....	9,882	59,786
#* Alithya Group, Inc., Class A.....	105,048	257,368
* Alliance Data Systems Corp.....	296	20,436
* Alpha & Omega Semiconductor Ltd.....	199,172	8,968,715
* Ambarella, Inc.....	111,006	15,557,491
* American Software, Inc., Class A.....	226,660	5,210,913
* Amtech Systems, Inc.....	39,982	359,038
* Arlo Technologies, Inc.....	369,684	3,212,554
* AstroNova, Inc.....	59,126	812,391
* Asure Software, Inc.....	2,139	15,508
* Autoscope Technologies Corp.....	2,530	17,368
#* Avaya Holdings Corp.....	552,649	10,069,265
* Aviat Networks, Inc.....	25,022	726,138
* Avid Technology, Inc.....	263,944	8,277,284
* Aware, Inc.....	110,261	318,654
* Axcelis Technologies, Inc.....	247,421	15,491,029
* AXT, Inc.....	289,469	2,168,123
# Badger Meter, Inc.....	203,591	20,597,301
# Bel Fuse, Inc., Class A.....	33,047	521,482
* Bel Fuse, Inc., Class B.....	83,530	1,037,443
* Belden, Inc.....	123,807	6,927,002
# Benchmark Electronics, Inc.....	296,235	7,151,113
#* Benefitfocus, Inc.....	33,299	370,951
* BK Technologies Corp.....	34,205	80,040
* Blackbaud, Inc.....	16,811	1,145,502
#* BM Technologies, Inc.....	22,486	212,268
* Bottomline Technologies De, Inc.....	109,258	6,161,059
* Brightcove, Inc.....	82,487	777,852
#* BSQUARE Corp.....	17,638	28,044

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* CalAmp Corp.....	255,802	\$ 1,519,464
* Calix, Inc.....	341,891	17,190,279
* Cambium Networks Corp.....	6,833	165,222
* Cantaloupe, Inc.....	81,622	685,625
* Casa Systems, Inc.....	54,085	239,597
* Cass Information Systems, Inc.....	93,859	3,818,184
#* Cerence, Inc.....	13,962	886,447
* CEVA, Inc.....	152,522	5,745,504
* ChannelAdvisor Corp.....	107,637	2,275,446
* Clearfield, Inc.....	101,696	6,556,341
* Cohu, Inc.....	252,820	8,338,004
* CommScope Holding Co., Inc.....	170,195	1,598,131
* Communications Systems, Inc.....	89,247	182,956
* CommVault Systems, Inc.....	98,916	6,672,873
* Computer Task Group, Inc.....	250,505	2,232,000
* Comtech Telecommunications Corp.....	54,890	1,115,914
* Conduent, Inc.....	748,153	3,538,764
* CoreCard Corp.....	4,600	170,660
* CSG Systems International, Inc.....	239,667	13,605,896
* CSP, Inc.....	49,891	409,106
* CTS Corp.....	254,031	8,522,740
* CVD Equipment Corp.....	29,398	135,231
* CyberOptics Corp.....	58,955	2,214,350
* Daktronics, Inc.....	136,034	666,567
* Data I/O Corp.....	59,681	298,405
* Digi International, Inc.....	231,060	5,161,880
#* Digimarc Corp.....	3,695	117,131
* Diodes, Inc.....	185,841	17,244,186
* DZS, Inc.....	34,597	506,500
# Ebix, Inc.....	62,396	1,896,214
* eGain Corp.....	138,131	1,426,893
* Electro-Sensors, Inc.....	4,550	24,524
* EMCORE Corp.....	184,979	1,074,728
* ePlus, Inc.....	206,398	9,488,116
#* Everspin Technologies, Inc.....	3,321	33,841
# EVERTEC, Inc.....	250,635	10,937,711
#* Evo Payments, Inc., Class A.....	73,847	1,781,190
* ExiService Holdings, Inc.....	160,596	19,355,030
* Extreme Networks, Inc.....	373,116	4,734,842
* Fabrinet.....	169,616	19,193,747
* FARO Technologies, Inc.....	136,204	7,397,239
* FormFactor, Inc.....	477,470	20,407,068
* Frequency Electronics, Inc.....	60,939	553,935
#* GreenSky, Inc., Class A.....	114,823	1,211,383
* Grid Dynamics Holdings, Inc.....	115,719	3,083,911
* GSI Technology, Inc.....	99,115	438,088
* GTY Technology Holdings, Inc.....	18,235	92,087
* Hackett Group, Inc.....	317,440	6,075,802
#* Harmonic, Inc.....	861,681	9,271,688
#* I3 Verticals, Inc., Class A.....	47,089	1,089,639
* Ichor Holdings Ltd.....	101,529	4,306,860
* Identiv, Inc.....	25,157	486,033
#* Immersion Corp.....	19,182	99,171
#* Infinera Corp.....	871,728	7,339,950
* Information Services Group, Inc.....	64,603	417,335
* Innodata, Inc.....	56,109	318,138
#* Insight Enterprises, Inc.....	210,741	19,841,265
# InterDigital, Inc.....	120,904	8,346,003
* International Money Express, Inc.....	69,854	1,118,363

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* inTEST Corp.....	80,117	\$ 853,246
* Intevac, Inc.....	64,370	363,047
* Iteris, Inc.....	84,746	337,289
#* Itron, Inc.....	17,085	1,059,270
* Key Tronic Corp.....	10,667	65,282
* Kimball Electronics, Inc.....	183,859	3,638,570
* Knowles Corp.....	664,206	14,087,809
# Kulicke & Soffa Industries, Inc.....	371,220	20,302,022
* KVH Industries, Inc.....	116,853	1,051,677
* Lantronix, Inc.....	18,153	131,246
#* LGL Group, Inc.....	51,187	532,340
#* Limelight Networks, Inc.....	232,405	992,369
* LivePerson, Inc.....	49,529	1,479,431
* LiveRamp Holdings, Inc.....	33,803	1,509,304
#* Luna Innovations, Inc.....	115,557	842,410
* Magnachip Semiconductor Corp.....	86,929	1,546,467
#* Marin Software, Inc.....	14,245	45,869
* MaxLinear, Inc.....	278,382	16,708,488
#* Meta Materials, Inc.....	9,038	15,093
* Methode Electronics, Inc.....	275,786	12,142,858
* Mimecast Ltd.....	41,117	3,277,436
#* Mitek Systems, Inc.....	150,422	2,462,408
#* Model N, Inc.....	116,098	3,211,271
* Momentive Global, Inc.....	100,412	1,720,058
#* MoneyGram International, Inc.....	438,183	3,842,865
* N-Able, Inc.....	129,525	1,445,499
#* Napco Security Technologies, Inc.....	371,440	7,722,238
* NeoPhotonics Corp.....	248,582	3,818,219
* NETGEAR, Inc.....	228,568	6,324,477
* NetScout Systems, Inc.....	424,006	13,377,389
* NetSol Technologies, Inc.....	35,343	136,777
* Network-1 Technologies, Inc.....	41,388	108,846
* nLight, Inc.....	93,089	1,926,011
* NVE Corp.....	14,210	879,173
* OneSpan, Inc.....	189,711	3,046,759
* Onto Innovation, Inc.....	123,731	11,326,336
* Optical Cable Corp.....	27,967	131,025
#* OSI Systems, Inc.....	130,061	10,787,259
#* PAR Technology Corp.....	4,191	157,162
* PC Connection, Inc.....	146,008	6,329,447
* PC-Tel, Inc.....	77,815	409,307
* PDF Solutions, Inc.....	131,809	3,918,682
* Perficient, Inc.....	174,397	18,280,293
* PFSweb, Inc.....	51,399	600,854
* Photonics, Inc.....	358,487	6,409,748
#* Ping Identity Holding Corp.....	344,381	6,815,300
#* Pixelworks, Inc.....	150,609	504,540
#* Plantronics, Inc.....	63,634	1,695,846
* Plexus Corp.....	205,049	15,895,398
#* Powerfleet, Inc.....	7,909	28,235
# Progress Software Corp.....	323,098	14,704,190
#* QuickLogic Corp.....	2,718	13,019
#* Rambus, Inc.....	760,449	19,201,337
* RF Industries Ltd.....	63,848	460,983
* Ribbon Communications, Inc.....	428,076	1,926,342
* Richardson Electronics Ltd.....	103,699	1,316,977
#* Rimini Street, Inc.....	150,357	774,339
* Rogers Corp.....	77,667	21,199,208
* Rubicon Technology, Inc.....	2,007	17,742

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Sanmina Corp.....	228,268	\$ 8,633,096
# Sapiens International Corp. NV.....	101,929	3,245,419
* ScanSource, Inc.....	214,371	6,684,088
#* SecureWorks Corp., Class A.....	14,663	216,279
#* ShotSpotter, Inc.....	16,259	428,750
* SigmaTron International, Inc.....	9,385	76,675
#* SMART Global Holdings, Inc.....	151,202	8,672,947
* Smith Micro Software, Inc.....	59,304	247,891
* Socket Mobile, Inc.....	14,185	52,201
SolarWinds Corp.....	100,348	1,364,733
#* Sono-Tek Corp.....	700	4,347
#* SRAX, Inc.....	29,242	146,210
* StarTek, Inc.....	16,505	84,010
* Stratasys Ltd.....	329,007	7,843,527
* Super Micro Computer, Inc.....	162,562	6,587,012
#* Synchronoss Technologies, Inc.....	22,442	45,782
#* Terawulf, Inc.....	1,808	21,117
* TESCO Technologies, Inc.....	8,166	46,138
#* TransAct Technologies, Inc.....	75,004	674,286
* Trio-Tech International.....	2,853	19,914
#* TSR, Inc.....	51,284	732,335
# TTEC Holdings, Inc.....	79,123	6,336,961
* TTM Technologies, Inc.....	752,614	10,130,184
#* Turtle Beach Corp.....	45,203	918,525
* Ultra Clean Holdings, Inc.....	241,327	12,167,707
* Unisys Corp.....	295,827	5,398,843
* Universal Security Instruments, Inc.....	2,359	6,346
* Upland Software, Inc.....	68,758	1,347,657
* Usio, Inc.....	26,673	91,222
#* Veeco Instruments, Inc.....	256,425	7,049,123
* Verint Systems, Inc.....	109,769	5,634,443
#* Veritone, Inc.....	15,188	239,515
#* Verra Mobility Corp.....	243,044	3,849,817
#* Vertex, Inc., Class A.....	15,669	227,357
# Vishay Intertechnology, Inc.....	153,370	3,176,293
* Vishay Precision Group, Inc.....	106,087	3,397,967
* Vonage Holdings Corp.....	284,659	5,932,294
Wayside Technology Group, Inc.....	32,917	1,050,381
#* Wireless Telecom Group, Inc.....	9,852	18,522
Xperi Holding Corp.....	247,901	4,182,090
#* Yext, Inc.....	375,729	3,043,405
TOTAL INFORMATION TECHNOLOGY.....		<u>810,694,697</u>
MATERIALS — (5.4%)		
* Advanced Emissions Solutions, Inc.....	30,757	191,924
* AdvanSix, Inc.....	131,916	5,552,344
* AgroFresh Solutions, Inc.....	107,073	212,005
#* Allegheny Technologies, Inc.....	550,626	10,070,950
* Alpha Metallurgical Resources, Inc.....	61,060	3,860,824
* American Bilrite, Inc.....	328	66,018
American Vanguard Corp.....	180,794	2,742,645
* Arconic Corp.....	68,797	2,127,891
Cabot Corp.....	130,625	7,183,069
Carpenter Technology Corp.....	172,477	4,953,539
#* Century Aluminum Co.....	836,409	12,830,514
Chase Corp.....	73,821	7,004,136
* Clearwater Paper Corp.....	104,989	3,319,752
* Coeur Mining, Inc.....	1,450,416	6,802,451
Commercial Metals Co.....	309,333	10,344,096

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
	156,523	\$ 8,358,328
* Compass Minerals International, Inc.....	61,160	489,892
* Core Molding Technologies, Inc.....	243,365	2,489,624
* Ecovyst, Inc.....	628,833	13,708,559
* Ferro Corp.....	842,795	4,281,399
#* Ferroglobe PLC.....	447,468	0
*> Ferroglobe Representation & Warranty Insurance Trust.....	29,534	693,163
* Forterra, Inc.....	56,138	359,283
Fortitude Gold Corp.....	73,974	702,013
Friedman Industries, Inc.....	74,410	580,398
* FutureFuel Corp.....	75,046	2,393,967
GCP Applied Technologies, Inc.....	382,153	6,634,176
Glatfelter Corp.....	43,260	70,946
# Gold Resource Corp.....	95,064	5,623,986
Greif, Inc., Class A.....	17,972	1,067,537
Greif, Inc., Class B.....	197,821	7,382,680
Hawkins, Inc.....	64,079	2,410,652
Haynes International, Inc.....	89,699	6,437,697
# HB Fuller Co.....	1,243,466	6,167,591
Hecla Mining Co.....	90,466	5,962,614
* Ingevity Corp.....	180,162	16,747,860
* Innospec, Inc.....	65,543	2,541,758
* Intrepid Potash, Inc.....	121,347	11,618,975
* Kaiser Aluminum Corp.....	123,165	3,680,170
* Koppers Holdings, Inc.....	253,004	11,734,326
* Kraton Corp.....	205,116	2,943,415
#* Kronos Worldwide, Inc.....	335,362	7,716,680
* Livent Corp.....	104,647	1,017,169
* LSB Industries, Inc.....	151,333	12,537,939
Materion Corp.....	442,694	5,378,732
Mercer International, Inc.....	168,429	11,784,977
Minerals Technologies, Inc.....	308,235	5,569,806
Myers Industries, Inc.....	141,666	6,530,803
Neenah, Inc.....	2,882	974,318
NewMarket Corp.....	67,077	556,068
# Nexa Resources SA.....	76,828	1,037,178
Northern Technologies International Corp.....	479,313	6,379,656
* O-I Glass, Inc.....	91,634	1,950,888
Olympic Steel, Inc.....	124,272	2,125,051
Orion Engineered Carbons SA.....	65,588	718,189
Pactiv Evergreen, Inc.....	26,150	308,047
* Ramaco Resources, Inc.....	166,041	4,459,861
#* Ranpak Holdings Corp.....	210,149	1,309,228
#* Rayonier Advanced Materials, Inc.....	326,628	4,448,673
Resolute Forest Products, Inc.....	163,788	3,357,654
Ryerson Holding Corp.....	235,509	9,217,822
Schnitzer Steel Industries, Inc., Class A.....	200,141	6,058,268
Schweitzer-Mauduit International, Inc.....	47,063	3,988,119
Sensient Technologies Corp.....	166,116	18,299,339
Stepan Co.....	236,005	8,392,338
* Summit Materials, Inc., Class A.....	294,735	2,018,935
SunCoke Energy, Inc.....	64,098	1,067,873
* Synalloy Corp.....	342,359	4,803,297
* TimkenSteel Corp.....	131,303	1,099,006
* Trecora Resources.....	136,308	1,601,619
Tredegar Corp.....	329,648	11,458,564
TriMas Corp.....	159,356	8,531,920
Trinseo PLC.....	223,035	5,062,895
Tronox Holdings PLC, Class A.....	29,939	2,124,471
* UFP Technologies, Inc.....		

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
United States Lime & Minerals, Inc.....	58,620	\$ 7,414,844
* Universal Stainless & Alloy Products, Inc.....	45,031	394,021
* Venator Materials PLC.....	80,239	194,178
Verso Corp., Class A.....	241,718	6,497,380
Warrior Met Coal, Inc.....	205,813	5,392,301
Worthington Industries, Inc.....	124,385	6,739,179
TOTAL MATERIALS.....		<u>390,860,453</u>
REAL ESTATE — (1.0%)		
* AMREP Corp.....	66,750	801,000
* CKX Lands, Inc.....	15,043	174,123
# CTO Realty Growth, Inc.....	1,192	69,839
Douglas Elliman, Inc.....	372,407	2,889,878
* Five Point Holdings LLC, Class A.....	84,201	487,524
* Forestar Group, Inc.....	125,620	2,506,119
* FRP Holdings, Inc.....	89,566	5,058,688
Indus Realty Trust, Inc.....	8,409	660,527
* InterGroup Corp.....	2,451	132,354
*» JW Mays, Inc.....	2,700	103,923
Kennedy-Wilson Holdings, Inc.....	244,397	5,489,157
* Marcus & Millichap, Inc.....	284,742	13,328,773
* Maui Land & Pineapple Co., Inc.....	44,436	437,695
# Newmark Group, Inc., Class A.....	228,123	3,492,563
#* Rafael Holdings, Inc., Class B.....	136,561	565,362
RE/MAX Holdings, Inc., Class A.....	113,522	3,378,415
* Realogy Holdings Corp.....	566,699	9,350,533
RMR Group, Inc., Class A.....	54,296	1,738,015
St. Joe Co.....	421,390	20,441,629
#* Stratus Properties, Inc.....	69,131	2,532,960
* Tejon Ranch Co.....	94,523	1,645,645
#* Trinity Place Holdings, Inc.....	22,781	41,006
TOTAL REAL ESTATE.....		<u>75,325,728</u>
UTILITIES — (2.2%)		
ALLETE, Inc.....	49,471	3,157,734
American States Water Co.....	96,315	8,883,133
Artesian Resources Corp., Class A.....	45,930	2,213,826
# Avista Corp.....	172,903	7,687,267
California Water Service Group.....	309,471	19,215,054
Chesapeake Utilities Corp.....	126,428	17,220,758
Consolidated Water Co. Ltd.....	65,369	664,149
Genie Energy Ltd., Class B.....	210,566	1,059,147
Global Water Resources, Inc.....	16,122	247,634
# Macquarie Infrastructure Holdings LLC.....	5,900	21,299
MGE Energy, Inc.....	123,393	9,554,320
# Middlesex Water Co.....	130,825	13,244,723
New Jersey Resources Corp.....	31,371	1,261,428
Northwest Natural Holding Co.....	202,381	9,580,717
# NorthWestern Corp.....	114,037	6,627,830
ONE Gas, Inc.....	15,533	1,209,865
Otter Tail Corp.....	297,207	18,842,924
* Pure Cycle Corp.....	32,030	410,625
RGC Resources, Inc.....	17,495	395,037
SJW Group.....	181,454	12,494,922
South Jersey Industries, Inc.....	313,121	7,834,287
# Spire, Inc.....	57,070	3,762,054
#* Sunnova Energy International, Inc.....	45,497	894,471
Unitil Corp.....	115,409	5,417,299

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
# Via Renewables, Inc.....	61,113	\$ 699,133
York Water Co.....	87,307	<u>3,965,484</u>
TOTAL UTILITIES.....		<u>156,565,120</u>
TOTAL COMMON STOCKS.....		<u>6,845,406,697</u>
PREFERRED STOCKS — (0.1%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	18,902	<u>547,213</u>
ENERGY — (0.0%)		
Meta Materials, Inc.....	18,077	<u>23,500</u>
INDUSTRIALS — (0.1%)		
(r) WESCO International, Inc., Floating Rate Note, 5-Yr. CMT + 10.325%, FRN, 10.625%.....	55,710	<u>1,698,041</u>
TOTAL PREFERRED STOCKS.....		<u>2,268,754</u>
RIGHTS/WARRANTS — (0.0%)		
CONSUMER DISCRETIONARY — (0.0%)		
#*»†† Social Reality, Inc. Rights Exp 12/31/19.....	16,919	<u>94</u>
TOTAL INVESTMENT SECURITIES (Cost \$3,866,991,401).....		<u>6,847,675,545</u>
TEMPORARY CASH INVESTMENTS — (1.0%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	72,277,419	<u>72,277,419</u>
SECURITIES LENDING COLLATERAL — (4.7%)		
@§ The DFA Short Term Investment Fund.....	29,827,329	<u>345,072,375</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$4,284,313,654)^^.....		<u>\$7,265,025,339</u>

As of January 31, 2022, U.S. Micro Cap Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	321	03/18/22	<u>\$73,592,481</u>	<u>\$72,293,213</u>	<u>\$(1,299,268)</u>
Total Futures Contracts.....			<u>\$73,592,481</u>	<u>\$72,293,213</u>	<u>\$(1,299,268)</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 206,957,798	\$ 244,783	\$ 4,971	\$ 207,207,552
Consumer Discretionary.....	842,524,116	201,803	25,444	842,751,363
Consumer Staples.....	312,645,903	521,472	—	313,167,375
Energy.....	415,624,741	—	—	415,624,741

U.S. MICRO CAP PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Financials.....	\$1,667,249,823	\$ 661,556	—	\$1,667,911,379
Health Care.....	730,901,113	1,262	\$ 3,484,807	734,387,182
Industrials.....	1,230,910,824	—	283	1,230,911,107
Information Technology.....	810,694,697	—	—	810,694,697
Materials.....	390,860,453	—	—	390,860,453
Real Estate.....	75,221,805	103,923	—	75,325,728
Utilities.....	156,565,120	—	—	156,565,120
Preferred Stocks				
Communication Services.....	547,213	—	—	547,213
Energy.....	23,500	—	—	23,500
Industrials.....	1,698,041	—	—	1,698,041
Rights/Warrants				
Consumer Discretionary.....	—	—	94	94
Temporary Cash Investments.....	72,277,419	—	—	72,277,419
Securities Lending Collateral.....	—	345,072,375	—	345,072,375
Futures Contracts**.....	(1,299,268)	—	—	(1,299,268)
TOTAL.....	\$6,913,403,298	\$346,807,174	\$3,515,599[^]	\$7,263,726,071

** Valued at the unrealized appreciation/(depreciation) on the investment.

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

DFA REAL ESTATE SECURITIES PORTFOLIO

SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (97.1%)		
REAL ESTATE — (97.1%)		
Acadia Realty Trust.....	668,362	\$ 13,226,884
# Agree Realty Corp.....	530,670	34,695,205
# Alexander's, Inc.....	17,862	4,702,529
Alexandria Real Estate Equities, Inc.....	1,090,993	212,569,076
# Alpine Income Property Trust, Inc.....	3,808	75,018
American Assets Trust, Inc.....	380,693	13,693,527
American Campus Communities, Inc.....	1,030,635	53,860,985
American Finance Trust, Inc.....	760,493	6,281,672
American Homes 4 Rent, Class A.....	2,213,649	86,620,085
American Tower Corp.....	3,384,706	851,253,559
Americold Realty Trust.....	883,485	25,135,148
Apartment Income REIT Corp.....	1,158,584	61,196,407
* Apartment Investment & Management Co., Class A.....	1,166,225	8,198,562
Apple Hospitality REIT, Inc.....	1,631,576	26,317,321
#* Ashford Hospitality Trust, Inc.....	200,055	1,558,428
AvalonBay Communities, Inc.....	1,043,678	254,897,478
Bluerock Residential Growth REIT, Inc.....	181,510	4,819,091
Boston Properties, Inc.....	1,104,655	123,809,732
* Braemar Hotels & Resorts, Inc.....	277,857	1,486,535
# Brandywine Realty Trust.....	1,291,835	16,612,998
Brixmor Property Group, Inc.....	2,199,583	55,781,425
BRT Apartments Corp.....	51,530	1,143,451
Camden Property Trust.....	753,131	120,568,742
CareTrust REIT, Inc.....	741,420	15,725,518
# Cedar Realty Trust, Inc.....	55,494	1,321,312
Centerspace.....	104,485	9,965,779
#* Chatham Lodging Trust.....	365,710	4,852,972
CIM Commercial Trust Corp.....	24,221	187,471
# City Office REIT, Inc.....	340,812	6,076,678
Clipper Realty, Inc.....	84,924	778,753
Community Healthcare Trust, Inc.....	176,023	7,980,883
#* CorePoint Lodging, Inc.....	54,975	863,657
Corporate Office Properties Trust.....	835,471	21,103,997
Cousins Properties, Inc.....	1,108,989	42,762,616
Crown Castle International Corp.....	3,201,023	584,218,708
# CTO Realty Growth, Inc.....	40,033	2,345,533
CubeSmart.....	1,546,580	78,473,469
CyrusOne, Inc.....	932,366	83,773,085
* DiamondRock Hospitality Co.....	1,583,097	14,801,957
Digital Realty Trust, Inc.....	2,104,806	314,100,199
Diversified Healthcare Trust.....	1,859,071	5,670,167
Douglas Emmett, Inc.....	1,299,699	40,576,603
Duke Realty Corp.....	2,830,008	163,517,862
Easterly Government Properties, Inc.....	643,552	13,495,285
EastGroup Properties, Inc.....	305,021	60,976,748
# Empire State Realty Trust, Inc., Class A.....	1,107,194	9,876,170
EPR Properties.....	554,031	24,360,743
Equinix, Inc.....	623,948	452,299,905
* Equity Commonwealth.....	885,569	23,060,217
Equity LifeStyle Properties, Inc.....	1,301,129	101,865,389
Equity Residential.....	2,654,452	235,529,526
#» Esc War Ind.....	433,542	116,016
Essential Properties Realty Trust, Inc.....	895,925	23,786,809

DFA REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
	487,037	\$161,939,802
	995,120	197,222,833
	531,621	67,776,361
	964,963	58,650,451
	578,847	15,669,388
	829,668	4,604,657
	1,730,669	78,191,625
	285,450	8,469,301
	273,389	6,339,891
	424,993	7,186,632
#	745,614	10,692,105
#	43,975	270,446
	1,087,293	33,727,829
	1,658,986	53,999,994
	3,999,082	141,447,530
*	270,738	2,442,057
#	773,091	33,335,684
*	5,288,353	91,700,041
	1,129,300	26,685,359
	909,790	20,916,072
#	2,724	213,970
#	508,564	11,661,373
	4,402,204	184,804,524
#	2,144,488	98,474,889
	879,058	24,086,189
	778,996	49,855,744
	4,337,173	105,219,817
	1,633,560	34,108,733
	645,589	71,505,438
	605,969	81,775,517
#	301,847	10,887,621
	2,110,839	31,430,393
	1,553,837	25,700,464
#	4,416,371	100,516,604
	1,160,276	45,111,531
	861,540	178,063,087
	729,582	15,313,926
#	332,351	19,219,858
#	1,300,670	57,723,735
	602,068	37,063,306
#	116,629	2,635,815
	160,459	12,724,399
	370,074	9,429,486
#	1,769,912	55,716,830
	131,488	4,010,384
#*	414,485	6,897,030
	1,084,961	26,950,431
	1,345,603	11,693,290
*	1,751,433	31,876,081
#	973,057	21,066,684
	1,632,480	29,809,085
	924,780	16,424,093
	182,528	5,247,680
	9,997	178,746
#	348,091	5,806,158
	5,503,614	863,076,747
	159,042	26,553,652
	1,177,915	422,317,865
	4,195,739	291,226,244

DFA REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
Regency Centers Corp.....	1,142,441	\$ 81,970,142
Retail Opportunity Investments Corp.....	905,251	16,774,301
# Retail Value, Inc.....	136,540	430,101
Rexford Industrial Realty, Inc.....	1,110,009	81,219,359
RLJ Lodging Trust.....	1,254,604	17,376,265
RPT Realty.....	632,615	7,983,601
* Ryman Hospitality Properties, Inc.....	393,787	34,810,771
Sabra Health Care REIT, Inc.....	1,679,233	22,854,361
# Saul Centers, Inc.....	112,770	5,568,583
SBA Communications Corp.....	810,106	263,640,897
#* Seritage Growth Properties, Class A.....	293,096	3,036,475
Service Properties Trust.....	1,284,320	10,980,936
Simon Property Group, Inc.....	2,449,026	360,496,627
SITE Centers Corp.....	1,254,740	18,582,699
# SL Green Realty Corp.....	493,973	35,822,918
#* Sotherly Hotels, Inc.....	103,271	207,575
# Spirit Realty Capital, Inc.....	895,870	42,517,990
STAG Industrial, Inc.....	1,227,873	52,467,013
STORE Capital Corp.....	1,817,655	57,637,840
#* Summit Hotel Properties, Inc.....	816,638	7,692,730
Sun Communities, Inc.....	880,398	166,360,006
* Sunstone Hotel Investors, Inc.....	1,641,041	18,560,174
Tanger Factory Outlet Centers, Inc.....	758,201	12,896,999
Terreno Realty Corp.....	554,084	41,428,861
UDR, Inc.....	2,278,514	129,510,736
UMH Properties, Inc.....	331,078	7,813,441
# Uniti Group, Inc.....	1,759,666	21,221,572
# Universal Health Realty Income Trust.....	102,965	6,002,859
Urban Edge Properties.....	894,872	16,322,465
# Urstadt Biddle Properties, Inc.....	47,996	848,089
Urstadt Biddle Properties, Inc., Class A.....	235,324	4,633,530
Ventas, Inc.....	2,949,848	156,400,941
* Veris Residential, Inc.....	567,402	9,362,133
# VICI Properties, Inc.....	3,930,560	112,492,627
# Vornado Realty Trust.....	1,206,698	49,486,685
# Washington Real Estate Investment Trust.....	643,579	15,844,915
Welltower, Inc.....	3,212,356	278,286,400
* Wheeler Real Estate Investment Trust, Inc.....	1,281	2,242
# Whitestone REIT.....	335,036	3,420,718
WP Carey, Inc.....	1,379,217	107,027,239
* Xenia Hotels & Resorts, Inc.....	873,696	15,149,889
TOTAL REAL ESTATE.....		<u>10,665,757,067</u>
PREFERRED STOCKS — (0.0%)		
REAL ESTATE — (0.0%)		
# Brookfield Property Preferred LP, 6.250%.....	16,035	400,394
TOTAL INVESTMENT SECURITIES		
(Cost \$5,740,499,894).....		<u>10,666,157,461</u>
TEMPORARY CASH INVESTMENTS — (0.9%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	100,171,175	100,171,175
SECURITIES LENDING COLLATERAL — (2.0%)		
@§ The DFA Short Term Investment Fund.....	18,917,462	218,856,117
TOTAL INVESTMENTS — (100.0%)		
(Cost \$6,059,502,474)^^.....		<u>\$10,985,184,753</u>

DFA REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

As of January 31, 2022, DFA Real Estate Securities Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500 [®] Emini Index.....	421	03/18/22	\$98,793,620	\$94,814,463	\$(3,979,157)
Total Futures Contracts.....			<u>\$98,793,620</u>	<u>\$94,814,463</u>	<u>\$(3,979,157)</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Real Estate.....	\$10,665,641,051	\$ 116,016	—	\$10,665,757,067
Preferred Stocks				
Real Estate.....	400,394	—	—	400,394
Temporary Cash Investments.....	100,171,175	—	—	100,171,175
Securities Lending Collateral.....	—	218,856,117	—	218,856,117
Futures Contracts**.....	(3,979,157)	—	—	(3,979,157)
TOTAL.....	<u>\$10,762,233,463</u>	<u>\$218,972,133</u>	<u>—</u>	<u>\$10,981,205,596</u>

** Valued at the unrealized appreciation/(depreciation) on the investment.

LARGE CAP INTERNATIONAL PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (95.5%)		
AUSTRALIA — (6.0%)		
AGL Energy Ltd.....	107,208	\$ 541,452
ALS Ltd.....	245,457	2,060,582
Altium Ltd.....	39,342	1,005,741
Alumina Ltd.....	930,254	1,257,028
Ampol Ltd.....	112,117	2,374,975
Ansell Ltd.....	83,575	1,588,922
APA Group.....	287,796	1,951,788
ARB Corp. Ltd.....	23,057	759,704
Aristocrat Leisure Ltd.....	172,834	5,010,072
ASX Ltd.....	49,418	2,930,908
Atlas Arteria Ltd.....	352,211	1,634,930
Aurizon Holdings Ltd.....	1,268,345	3,173,215
AusNet Services Ltd.....	607,453	1,117,773
Australia & New Zealand Banking Group Ltd.....	691,667	13,071,701
Bank of Queensland Ltd.....	290,272	1,579,006
Bendigo & Adelaide Bank Ltd.....	271,118	1,655,948
# BHP Group Ltd.....	939,771	30,016,380
# BHP Group Ltd., Sponsored ADR.....	298,208	18,966,029
BlueScope Steel Ltd.....	267,592	3,507,287
Brambles Ltd.....	509,466	3,500,055
Breville Group Ltd.....	36,183	736,915
Carsales.com Ltd.....	101,145	1,599,837
Challenger Ltd.....	255,541	1,043,852
# CIMIC Group Ltd.....	27,686	323,433
Cleanaway Waste Management Ltd.....	949,737	1,938,796
Cochlear Ltd.....	14,527	1,992,130
Coles Group Ltd.....	337,836	3,881,296
Commonwealth Bank of Australia.....	342,995	22,874,246
Computershare Ltd.....	211,559	2,932,546
* Crown Resorts Ltd.....	159,728	1,376,232
CSL Ltd.....	130,646	24,201,203
Domino's Pizza Enterprises Ltd.....	19,831	1,462,799
Downer EDI Ltd.....	495,171	1,915,434
Eagers Automotive Ltd.....	39,098	356,135
Endeavour Group Ltd.....	387,995	1,733,024
Evolution Mining Ltd.....	859,766	2,160,103
Fortescue Metals Group Ltd.....	650,204	9,130,231
Harvey Norman Holdings Ltd.....	479,253	1,670,363
IDP Education Ltd.....	54,293	1,134,852
IGO Ltd.....	305,089	2,581,361
Iluka Resources Ltd.....	185,203	1,377,156
Incitec Pivot Ltd.....	1,009,427	2,363,546
Insurance Australia Group Ltd.....	722,472	2,179,246
James Hardie Industries PLC.....	134,782	4,536,119
JB Hi-Fi Ltd.....	74,704	2,444,267
Lendlease Corp. Ltd.....	227,259	1,608,208
* Lynas Rare Earths Ltd.....	214,923	1,388,209
Macquarie Group Ltd.....	82,902	10,836,300
# Magellan Financial Group Ltd.....	46,158	614,174
Medibank Pvt Ltd.....	1,284,753	2,815,242
Metcash Ltd.....	613,711	1,722,376
Mineral Resources Ltd.....	88,133	3,502,488
National Australia Bank Ltd.....	811,247	15,653,371
Netwealth Group Ltd.....	38,249	414,257
Newcrest Mining Ltd.....	330,888	5,132,523

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* NEXTEC Ltd.....	135,507	\$ 1,039,741
Nine Entertainment Co. Holdings Ltd.....	916,503	1,710,412
Northern Star Resources Ltd.....	473,628	2,822,786
#* Novonix Ltd.....	26,889	145,010
Orica Ltd.....	187,512	1,857,782
Origin Energy Ltd.....	629,025	2,517,043
OZ Minerals Ltd.....	163,331	2,833,323
* Pilbara Minerals Ltd.....	506,650	1,172,124
Premier Investments Ltd.....	57,290	1,175,465
# Pro Medicus Ltd.....	19,112	617,201
* Qantas Airways Ltd.....	112,113	383,722
QBE Insurance Group Ltd.....	544,830	4,325,753
Qube Holdings Ltd.....	798,076	1,646,966
Ramsay Health Care Ltd.....	53,426	2,383,655
# REA Group Ltd.....	13,480	1,396,484
Reece Ltd.....	78,480	1,211,605
Reliance Worldwide Corp. Ltd.....	374,755	1,383,973
Rio Tinto Ltd.....	123,447	9,814,735
Santos Ltd.....	1,625,738	8,281,073
SEEK Ltd.....	67,391	1,396,557
Seven Group Holdings Ltd.....	78,137	1,208,312
Sonic Healthcare Ltd.....	167,711	4,516,508
South32 Ltd., ADR.....	6,560	90,252
South32 Ltd.....	1,706,542	4,695,203
* Star Entertainment Grp Ltd.....	342,969	837,778
Steadfast Group Ltd.....	438,696	1,443,636
Suncorp Group Ltd.....	459,145	3,606,079
* Sydney Airport.....	239,771	1,473,661
Tabcorp Holdings Ltd.....	752,250	2,643,090
Technology One Ltd.....	19,188	143,546
Telstra Corp. Ltd.....	1,356,184	3,770,083
# TPG Telecom Ltd.....	149,090	625,941
Transurban Group.....	557,318	4,923,473
Treasury Wine Estates Ltd.....	256,831	1,930,402
Wesfarmers Ltd.....	328,349	12,251,526
Westpac Banking Corp.....	748,445	10,794,769
WiseTech Global Ltd.....	14,953	487,009
Woodside Petroleum Ltd.....	407,292	7,277,902
Woolworths Group Ltd.....	387,995	9,464,929
Worley Ltd.....	162,182	1,336,323
* Xero Ltd.....	24,158	1,956,930
* Zip Co. Ltd.....	171,161	394,026
TOTAL AUSTRALIA.....		<u>363,322,554</u>
AUSTRIA — (0.2%)		
Erste Group Bank AG.....	97,249	4,545,475
OMV AG.....	58,040	3,552,302
Raiffeisen Bank International AG.....	78,160	2,196,862
# Verbund AG.....	14,535	1,539,403
voestalpine AG.....	60,877	2,023,864
TOTAL AUSTRIA.....		<u>13,857,906</u>
BELGIUM — (0.8%)		
Ageas SA.....	84,009	4,043,764
Anheuser-Busch InBev SA.....	265,831	16,758,278
* Argenx SE.....	4,901	1,311,468
D'iereen Group.....	4,394	765,586
Elia Group SA.....	11,284	1,522,716

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
Etablissements Franz Colruyt NV.....	38,336	\$ 1,557,197
KBC Group NV.....	78,106	6,792,828
Proximus SADP.....	97,726	1,995,621
Solvay SA.....	58,763	7,080,306
UCB SA.....	31,886	3,172,823
# Umicore SA.....	81,898	3,100,302
TOTAL BELGIUM.....		<u>48,100,889</u>
CANADA — (10.5%)		
# Agnico Eagle Mines Ltd.....	104,486	4,992,341
#* Air Canada.....	32,400	582,672
Algonquin Power & Utilities Corp.....	197,526	2,822,415
Alimentation Couche-Tard, Inc.....	284,832	11,488,287
# AltaGas Ltd.....	153,726	3,157,602
# ARC Resources Ltd.....	561,074	6,572,310
* Aritzia, Inc.....	11,853	549,873
Bank of Montreal.....	188,953	21,385,941
Bank of Nova Scotia.....	337,511	24,299,563
Barrick Gold Corp.....	555,398	10,573,438
#* Bausch Health Cos., Inc.....	77,079	1,893,831
BCE, Inc.....	24,808	1,296,466
#* BlackBerry Ltd.....	150,810	1,241,166
# Brookfield Asset Management Reinsurance Partners Ltd., Class A.....	1,162	65,066
# Brookfield Asset Management, Inc., Class A.....	170,919	9,414,738
# BRP, Inc.....	13,800	1,147,004
* CAE, Inc.....	53,979	1,362,970
Cameco Corp.....	121,183	2,354,586
Canadian Imperial Bank of Commerce.....	145,466	18,263,620
Canadian National Railway Co.....	211,930	25,817,999
Canadian Natural Resources Ltd.....	377,931	19,242,912
Canadian Pacific Railway Ltd.....	209,950	15,011,124
# Canadian Tire Corp. Ltd., Class A.....	28,898	4,172,324
# Canadian Utilities Ltd., Class A.....	43,172	1,254,252
#* Canopy Growth Corp.....	13,441	108,066
CCL Industries, Inc., Class B.....	76,417	3,995,338
Cenovus Energy, Inc.....	433,726	6,310,243
#*,* CGI, Inc.....	91,639	7,823,547
CI Financial Corp.....	36,955	685,811
Colliers International Group, Inc.....	6,936	1,013,766
# Constellation Software, Inc.....	6,143	10,580,323
* Descartes Systems Group, Inc.....	19,366	1,408,995
Dollarama, Inc.....	78,900	4,071,157
# Element Fleet Management Corp.....	319,508	3,255,028
# Emera, Inc.....	67,612	3,203,612
Empire Co. Ltd., Class A.....	112,163	3,460,672
# Enbridge, Inc.....	382,245	16,157,706
Endeavour Mining PLC.....	142,300	3,170,307
Fairfax Financial Holdings Ltd.....	16,236	7,839,875
# Finning International, Inc.....	39,200	1,092,906
First Quantum Minerals Ltd.....	297,651	7,331,508
FirstService Corp.....	25,222	4,021,457
# Fortis, Inc.....	107,389	5,101,095
# Franco-Nevada Corp.....	24,816	3,282,909
George Weston Ltd.....	37,448	4,083,737
Gildan Activewear, Inc.....	91,997	3,664,241
Great-West Lifeco, Inc.....	76,883	2,401,781
Ω Hydro One Ltd.....	67,923	1,754,782
iA Financial Corp., Inc.....	52,200	3,396,501
IGM Financial, Inc.....	39,448	1,385,948

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
Imperial Oil Ltd.....	69,268	\$ 2,834,439
Intact Financial Corp.....	49,671	6,729,998
* Ivanhoe Mines Ltd., Class A.....	137,318	1,176,410
# Keyera Corp.....	68,100	1,602,384
Kinross Gold Corp.....	1,198,708	6,477,821
Kirkland Lake Gold Ltd.....	147,198	5,544,683
#* Lightspeed Commerce, Inc.....	12,768	414,322
# Loblaw Cos. Ltd.....	71,364	5,505,794
# Lundin Mining Corp.....	520,328	4,334,873
# Magna International, Inc.....	145,238	11,707,635
Manulife Financial Corp.....	362,694	7,551,910
Metro, Inc.....	104,673	5,598,657
National Bank of Canada.....	115,243	9,220,165
# Northland Power, Inc.....	107,479	3,112,380
Nutrien Ltd.....	151,623	10,583,258
Onex Corp.....	65,665	4,716,887
Open Text Corp.....	107,864	5,162,456
# Pan American Silver Corp.....	131,561	2,848,440
# Parkland Corp.....	59,028	1,569,560
Pembina Pipeline Corp.....	237,576	7,543,038
# Premium Brands Holdings Corp.....	11,553	1,090,453
Quebecor, Inc., Class B.....	73,007	1,726,461
# Restaurant Brands International, Inc.....	87,030	4,868,923
Ritchie Bros Auctioneers, Inc.....	60,734	3,702,147
Rogers Communications, Inc., Class B.....	124,312	6,304,975
Royal Bank of Canada.....	484,571	55,253,482
Saputo, Inc.....	86,163	1,931,152
Shaw Communications, Inc., Class B.....	261,349	7,790,598
* Shopify, Inc., Class A.....	12,949	12,486,859
# SNC-Lavalin Group, Inc.....	63,698	1,404,598
Stantec, Inc.....	52,633	2,791,994
# Sun Life Financial, Inc.....	164,831	9,330,730
Suncor Energy, Inc.....	452,499	12,927,896
# TC Energy Corp.....	246,688	12,741,098
Teck Resources Ltd., Class B.....	197,104	6,084,600
TELUS Corp.....	78,760	1,853,213
TFI International, Inc.....	27,448	2,643,098
# Thomson Reuters Corp.....	36,656	3,935,345
#* Tilray Brands, Inc.....	336,278	2,004,217
TMX Group Ltd.....	21,681	2,205,538
Toromont Industries Ltd.....	55,998	4,726,449
Toronto-Dominion Bank.....	486,617	38,956,514
Tourmaline Oil Corp.....	219,766	7,835,263
Waste Connections, Inc.....	51,713	6,447,874
West Fraser Timber Co. Ltd.....	72,167	6,679,911
# Wheaton Precious Metals Corp.....	69,871	2,817,199
Whitecap Resources, Inc.....	89,225	629,625
WSP Global, Inc.....	48,932	6,524,780
Yamana Gold, Inc.....	90,867	374,372
TOTAL CANADA.....		631,868,285
DENMARK — (2.2%)		
# Ambu AS, Class B.....	32,094	680,039
AP Moller - Maersk AS, Class A.....	764	2,559,594
AP Moller - Maersk AS, Class B.....	953	3,423,312
Carlsberg AS, Class B.....	44,367	7,184,375
Chr Hansen Holding AS.....	43,306	3,472,943
Coloplast AS, Class B.....	35,137	5,109,702
Danske Bank AS.....	253,155	4,914,051

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
#* Demant AS.....	52,005	\$ 2,300,875
DSV AS.....	47,095	9,568,793
* Genmab AS.....	19,844	6,757,467
# GN Store Nord AS.....	92,731	5,611,520
Novo Nordisk AS, Sponsored ADR.....	45,587	4,552,774
Novo Nordisk AS, Class B.....	461,515	45,906,088
Novozymes AS, Class B.....	69,784	4,790,491
#Ω Orsted AS.....	34,553	3,681,449
Pandora AS.....	74,525	8,103,829
Rockwool International AS, Class A.....	43	13,983
# Rockwool International AS, Class B.....	4,701	1,800,530
Royal Unibrew AS.....	10,594	1,217,943
Tryg AS.....	110,732	2,623,884
# Vestas Wind Systems AS.....	203,793	5,514,718
TOTAL DENMARK.....		<u>129,788,360</u>
FINLAND — (1.3%)		
Elisa Oyj.....	79,278	4,656,933
Fortum Oyj.....	196,531	5,349,521
Kesko Oyj, Class A.....	57,974	1,667,086
Kesko Oyj, Class B.....	161,040	5,086,155
Kone Oyj, Class B.....	107,052	6,933,133
Metso Outotec Oyj.....	227,050	2,435,022
# Neste Oyj.....	132,671	5,983,398
* Nokia Oyj.....	2,527,495	15,074,548
* Nokia Oyj, Sponsored ADR.....	13,928	82,175
Nordea Bank Abp.....	645,080	7,664,575
Sampo Oyj, Class A.....	141,984	7,047,067
Stora Enso Oyj, Class R.....	331,283	6,743,943
UPM-Kymmene Oyj.....	254,587	9,278,803
Wartsila OYJ Abp.....	130,096	1,606,218
TOTAL FINLAND.....		<u>79,608,577</u>
FRANCE — (9.5%)		
* Accor SA.....	76,311	2,804,531
#* Aeroports de Paris.....	12,794	1,736,156
Air Liquide SA.....	137,694	23,553,831
* Airbus SE.....	172,375	22,011,119
Alstom SA.....	96,782	3,137,646
Ω Amundi SA.....	24,018	1,867,071
Arkema SA.....	63,365	9,369,662
AXA SA.....	360,553	11,419,072
BioMerieux.....	14,460	1,695,621
BNP Paribas SA.....	263,532	18,813,387
Bolloré SA.....	332,511	1,792,303
Bouygues SA.....	154,935	5,464,101
Bureau Veritas SA.....	128,593	3,679,346
Capgemini SE.....	55,549	12,488,324
Carrefour SA.....	475,879	9,056,734
Cie de Saint-Gobain.....	236,296	15,989,551
# Cie Generale des Etablissements Michelin SCA.....	108,150	18,096,068
CNP Assurances.....	92,953	2,288,054
Credit Agricole SA.....	227,815	3,427,350
Danone SA, Sponsored ADR.....	1,603	20,070
Danone SA.....	186,881	11,652,230
Dassault Aviation SA.....	9,740	1,157,525
Dassault Systemes SE.....	130,587	6,314,975
Edenred.....	81,026	3,480,257

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	77,712	\$ 8,165,447
	153,836	1,479,626
	589,333	9,065,003
	48,105	9,100,765
	1,602	127,292
	61,620	6,186,824
Ω	32,287	3,112,864
	4,800	209,285
#	135,102	2,131,216
	9,337	14,018,749
	29,135	2,834,858
	22,325	16,671,524
Ω	32,800	1,358,039
	103,472	10,530,659
	51,173	21,858,374
	80,391	66,031,335
#	22,324	260,968
	1,406,145	16,518,622
	26,062	1,144,231
	33,839	7,238,138
	132,800	8,998,644
#	7,487	1,561,289
*	105,177	4,179,988
#	63,519	7,690,196
	213,213	22,293,980
	9,315	4,084,731
	117,476	19,899,890
	18,657	2,831,573
	287,817	10,683,862
	42,672	3,968,651
	16,625	1,532,291
*	6,778	1,237,446
	178,896	8,411,820
#	33,658	1,579,907
	18,259	6,876,142
	60,885	5,616,485
	18,895	1,073,236
	675,015	38,386,363
*	43,982	2,523,884
	210,255	5,884,744
	17,086	616,292
	103,111	3,724,861
	147,957	16,217,053
	108,105	1,416,750
*Ω	67,679	3,280,413
TOTAL FRANCE.....		<u>573,929,294</u>
GERMANY — (7.1%)		
	48,528	13,316,917
	58,773	15,090,116
	167,341	4,287,276
#	360,915	2,229,204
	231,737	17,748,479
	332,314	20,189,357
	147,468	15,608,441
	44,733	2,685,876
	20,019	1,991,160
	83,558	7,158,937
	7,407	1,191,196

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
* Commerzbank AG.....	435,124	\$ 3,757,427
* Continental AG.....	58,740	5,694,849
Ω Covestro AG.....	169,585	10,173,910
Daimler AG.....	320,152	25,546,121
* Daimler Truck Holding AG.....	160,076	5,643,299
*Ω Delivery Hero SE.....	24,389	1,882,586
* Deutsche Bank AG.....	740,798	10,290,310
Deutsche Boerse AG.....	54,979	9,772,649
#* Deutsche Lufthansa AG.....	166,852	1,297,411
Deutsche Post AG.....	337,563	20,314,739
Deutsche Telekom AG.....	1,271,712	24,008,619
Ω DWS Group GmbH & Co. KGaA.....	11,300	454,869
E.ON SE.....	987,173	13,615,554
Evonik Industries AG.....	90,639	2,956,978
* Evotec SE.....	20,663	836,122
Fresenius Medical Care AG & Co. KGaA.....	120,499	8,193,133
Fresenius SE & Co. KGaA.....	200,905	8,293,429
GEA Group AG.....	46,264	2,185,749
Hannover Rueck SE.....	17,608	3,552,275
#Ω Hapag-Lloyd AG.....	12,305	3,673,319
HeidelbergCement AG.....	73,792	5,135,079
* HelloFresh SE.....	60,740	4,044,112
Henkel AG & Co. KGaA.....	29,111	2,300,088
Infineon Technologies AG.....	253,530	10,528,529
KION Group AG.....	61,560	5,691,424
Knorr-Bremse AG.....	12,393	1,256,522
LEG Immobilien SE.....	26,919	3,571,040
Merck KGaA.....	29,324	6,430,703
MTU Aero Engines AG.....	15,983	3,401,009
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen.....	26,568	8,411,028
Nemetschek SE.....	32,759	3,027,984
Puma SE.....	22,463	2,402,474
* QIAGEN NV.....	85,972	4,251,807
Rational AG.....	1,973	1,653,998
RTL Group SA.....	27,409	1,551,500
RWE AG.....	257,480	10,861,090
SAP SE.....	212,517	26,662,639
Siemens AG.....	146,649	23,283,623
#* Siemens Energy AG.....	138,679	3,119,287
Ω Siemens Healthineers AG.....	48,068	3,088,958
Symrise AG.....	37,746	4,510,623
* Talanx AG.....	26,647	1,275,358
Telefonica Deutschland Holding AG.....	927,240	2,661,893
* thyssenkrupp AG.....	78,995	812,992
Uniper SE.....	47,883	2,166,696
United Internet AG.....	74,272	2,912,698
* Vitesco Technologies Group AG, Class A.....	11,748	581,591
Volkswagen AG.....	13,157	3,809,979
Vonovia SE.....	167,972	9,566,976
Wacker Chemie AG.....	10,491	1,531,058
*Ω Zalando SE.....	36,364	2,886,134
TOTAL GERMANY.....		<u>427,029,199</u>
HONG KONG — (2.2%)		
AIA Group Ltd.....	3,249,000	33,918,943
ASM Pacific Technology Ltd.....	118,200	1,182,586
Bank of East Asia Ltd.....	385,272	657,547
Ω BOC Aviation Ltd.....	203,200	1,708,340
BOC Hong Kong Holdings Ltd.....	688,000	2,656,600

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
Ω Budweiser Brewing Co. APAC Ltd.....	349,400	\$ 922,952
#* Cathay Pacific Airways Ltd.....	486,000	405,985
Chow Tai Fook Jewellery Group Ltd.....	594,400	1,044,345
CK Asset Holdings Ltd.....	706,986	4,719,419
CK Hutchison Holdings Ltd.....	743,462	5,284,026
CK Infrastructure Holdings Ltd.....	226,000	1,392,695
CLP Holdings Ltd.....	305,900	3,061,295
*Ω ESR Cayman Ltd.....	316,600	1,073,495
* Galaxy Entertainment Group Ltd.....	370,000	2,142,767
Hang Lung Properties Ltd.....	968,000	2,070,960
Hang Seng Bank Ltd.....	191,900	3,799,199
Henderson Land Development Co. Ltd.....	505,571	2,210,960
HK Electric Investments & HK Electric Investments Ltd.....	818,500	814,909
HKT Trust & HKT Ltd.....	3,060,000	4,175,661
Hong Kong & China Gas Co. Ltd.....	2,237,661	3,448,814
Hong Kong Exchanges & Clearing Ltd.....	349,451	19,945,158
Ω JS Global Lifestyle Co. Ltd.....	347,500	555,324
L'Occitane International SA.....	57,000	224,790
Man Wah Holdings Ltd.....	801,600	1,239,261
* Melco Resorts & Entertainment Ltd., ADR.....	34,136	360,476
MTR Corp. Ltd.....	294,314	1,593,070
New World Development Co. Ltd.....	692,215	2,825,836
Orient Overseas International Ltd.....	82,500	2,043,467
Power Assets Holdings Ltd.....	277,707	1,706,401
Prada SpA.....	186,900	1,142,865
* Sands China Ltd.....	261,200	728,344
Sino Land Co. Ltd.....	1,670,554	2,164,526
SITC International Holdings Co. Ltd.....	675,000	2,572,815
Sun Hung Kai Properties Ltd.....	244,608	2,984,341
Swire Pacific Ltd., Class A.....	235,500	1,426,677
Swire Pacific Ltd., Class B.....	387,500	384,135
Swire Properties Ltd.....	188,600	502,755
Techtronic Industries Co. Ltd.....	442,000	7,293,040
Ω WH Group Ltd.....	6,410,735	4,288,844
Wharf Real Estate Investment Co. Ltd.....	290,609	1,382,146
Xinyi Glass Holdings Ltd.....	871,000	2,308,990
TOTAL HONG KONG.....		134,364,759
IRELAND — (0.6%)		
* AIB Group PLC.....	201,139	531,267
CRH PLC, Sponsored ADR.....	250,228	12,613,994
* Flutter Entertainment PLC.....	42,204	6,424,543
Kerry Group PLC, Class A.....	32,177	4,044,270
Kingspan Group PLC.....	53,021	5,103,644
Smurfit Kappa Group PLC.....	174,089	9,175,469
TOTAL IRELAND.....		37,893,187
ISRAEL — (0.7%)		
* Airport City Ltd.....	14,487	353,147
Alony Hetz Properties & Investments Ltd.....	55,963	1,045,436
Amot Investments Ltd.....	77,083	654,025
Ashtröm Group Ltd.....	11,611	325,277
Azrieli Group Ltd.....	5,030	454,789
Bank Hapoalim BM.....	262,402	2,723,139
Bank Leumi Le-Israel BM.....	461,913	4,954,013
* Bezeq The Israeli Telecommunication Corp. Ltd.....	758,064	1,304,957
Big Shopping Centers Ltd.....	2,241	360,109
Elbit Systems Ltd.....	9,775	1,625,711

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	345	\$ 251,528
#	40,435	1,683,465
	19,972	254,033
#	178,981	1,618,618
	458,720	3,076,105
	16,844	360,970
#*	9,415	829,443
	150,501	643,523
	58,680	2,268,419
#*	10,717	2,744,195
*	10,158	1,188,817
	136,655	1,631,537
	82,774	798,628
#*	124,853	806,887
	28,156	934,072
*	557,028	4,695,746
*	71,467	2,463,605
TOTAL ISRAEL		<u>40,050,194</u>
ITALY — (2.0%)		
	66,280	2,817,303
	439,974	9,259,141
*	150,060	2,784,405
	96,969	942,626
	357,713	5,452,295
	109,082	1,369,557
	7,932	1,222,808
	2,271,536	17,483,099
	731,262	10,984,426
	36,720	8,463,541
	255,614	4,297,450
#Ω	150,616	1,624,003
	16,223	1,001,828
	3,031,862	9,010,204
*	71,543	761,147
	293,203	3,359,113
	56,996	3,657,978
#*Ω	50,087	732,646
Ω	196,592	2,638,776
	49,036	1,653,569
	60,469	3,387,503
	661,149	3,704,867
	82,519	1,593,349
	26,989	520,618
	6,106,646	2,877,937
	4,281,711	1,912,071
	53,165	249,875
	101,644	1,240,759
	49,576	1,208,663
	354,252	2,783,504
	766,324	12,179,504
#	317,629	927,380
TOTAL ITALY		<u>122,101,945</u>
JAPAN — (20.6%)		
	11,700	534,212
	186,700	523,991
	61,900	5,268,466

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Aeon Co. Ltd.....	219,700	\$ 5,006,336
AEON Financial Service Co. Ltd.....	73,500	771,410
Aeon Mall Co. Ltd.....	38,848	561,604
AGC, Inc.....	118,400	5,434,014
Aica Kogyo Co. Ltd.....	24,100	663,976
Air Water, Inc.....	175,500	2,675,050
Aisin Corp.....	86,700	3,148,334
Ajinomoto Co., Inc.....	151,100	4,215,915
Alfresa Holdings Corp.....	87,600	1,249,076
Alps Alpine Co. Ltd.....	101,800	1,110,278
Amada Co. Ltd.....	164,800	1,595,511
* ANA Holdings, Inc.....	25,500	538,502
# Anritsu Corp.....	81,800	1,129,568
Aozora Bank Ltd.....	50,200	1,128,642
As One Corp.....	9,800	485,562
Asahi Group Holdings Ltd.....	118,300	4,829,089
Asahi Intecc Co. Ltd.....	37,200	634,669
Asahi Kasei Corp.....	689,900	6,814,778
Asics Corp.....	64,800	1,258,133
Astellas Pharma, Inc.....	348,875	5,631,039
Azbil Corp.....	33,800	1,327,586
Bandai Namco Holdings, Inc.....	63,900	4,491,412
Bank of Kyoto Ltd.....	27,788	1,295,551
BayCurrent Consulting, Inc.....	3,300	1,252,411
Benefit One, Inc.....	24,600	748,168
Benesse Holdings, Inc.....	55,600	1,084,323
Bridgestone Corp.....	145,713	6,380,950
Brother Industries Ltd.....	132,000	2,430,920
Calbee, Inc.....	57,600	1,325,822
Canon Marketing Japan, Inc.....	23,700	484,050
Canon, Inc., Sponsored ADR.....	22,768	540,057
Canon, Inc.....	144,000	3,405,705
Capcom Co. Ltd.....	58,000	1,400,163
Casio Computer Co. Ltd.....	93,900	1,174,398
Central Japan Railway Co.....	26,345	3,456,743
Chiba Bank Ltd.....	198,137	1,280,890
Chubu Electric Power Co., Inc.....	146,800	1,470,334
Chugai Pharmaceutical Co. Ltd.....	183,900	5,973,028
Chugoku Electric Power Co., Inc.....	101,200	795,394
Coca-Cola Bottlers Japan Holdings, Inc.....	57,060	669,334
COMSYS Holdings Corp.....	60,800	1,446,687
Concordia Financial Group Ltd.....	419,764	1,724,959
Cosmos Pharmaceutical Corp.....	6,400	799,262
Create SD Holdings Co. Ltd.....	8,200	221,311
Credit Saison Co. Ltd.....	127,600	1,424,309
CyberAgent, Inc.....	104,400	1,217,326
Dai Nippon Printing Co. Ltd.....	80,600	1,934,813
Daicel Corp.....	107,400	792,224
Daifuku Co. Ltd.....	20,549	1,426,609
Dai-ichi Life Holdings, Inc.....	175,965	3,960,876
Daiichi Sankyo Co. Ltd.....	215,738	4,847,629
Daiichikosho Co. Ltd.....	7,200	204,020
Daikin Industries Ltd.....	69,400	14,570,117
Daio Paper Corp.....	59,700	971,310
Daito Trust Construction Co. Ltd.....	31,700	3,634,930
Daiwa House Industry Co. Ltd.....	228,500	6,668,353
Daiwa Securities Group, Inc.....	513,300	3,092,990
DeNA Co. Ltd.....	41,400	643,776
Denka Co. Ltd.....	80,900	2,849,156

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	70,200	\$ 5,239,284
	58,882	2,039,188
*	8,800	274,208
	77,900	1,998,548
	3,700	117,140
	9,400	2,584,565
	36,840	1,597,154
	54,300	3,100,687
	50,000	2,450,582
	33,400	1,672,840
	50,000	656,118
	1,844,870	7,347,425
#	21,300	690,595
	28,000	713,117
	25,100	4,963,483
	17,500	10,298,133
	39,300	1,177,509
	31,200	1,002,145
	18,600	429,344
	61,400	3,281,600
	4,800	172,276
	21,500	216,917
	54,900	3,680,276
	30,200	612,848
	68,544	9,061,402
	88,700	1,741,992
	16,207	510,105
	2,900	192,353
	38,900	832,289
	9,000	789,766
	11,000	570,967
	62,100	951,231
	26,500	1,355,774
	78,648	2,290,343
#	16,000	632,843
	275,600	3,499,447
	10,300	1,236,667
	116,200	1,010,058
	9,900	1,475,672
	19,380	590,467
	33,200	844,186
	297,615	15,468,838
*	66,300	1,195,567
	27,815	1,275,262
	30,582	903,698
	344,569	10,148,512
	17,300	931,193
	8,500	628,102
	27,900	716,957
	112,100	14,535,821
	183,900	1,777,514
	38,000	2,123,454
	141,639	3,629,023
	138,400	2,794,738
	59,650	1,240,995
	1,900	59,234
	443,817	4,486,764
	23,600	781,587
	170,980	1,344,051

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Isuzu Motors Ltd.....	337,593	\$ 4,135,514
Ito En Ltd.....	10,700	576,346
ITOCHU Corp.....	355,500	11,420,958
Itochu Techno-Solutions Corp.....	28,300	772,027
Iwatani Corp.....	32,900	1,551,027
Izumi Co. Ltd.....	31,900	882,407
J Front Retailing Co. Ltd.....	112,300	1,007,475
* Japan Airlines Co. Ltd.....	44,900	849,848
#* Japan Airport Terminal Co. Ltd.....	15,700	680,255
Japan Exchange Group, Inc.....	167,200	3,439,445
Japan Post Holdings Co. Ltd.....	238,490	2,035,639
Japan Post Insurance Co. Ltd.....	62,700	1,099,361
Japan Tobacco, Inc.....	388,900	7,764,340
JCR Pharmaceuticals Co. Ltd.....	27,000	475,557
Jeol Ltd.....	14,500	790,574
JFE Holdings, Inc.....	273,713	3,516,349
JGC Holdings Corp.....	105,200	1,033,723
* JMDC, Inc.....	4,800	222,770
JSR Corp.....	32,300	1,070,686
JTEKT Corp.....	118,760	1,033,058
Justsystems Corp.....	13,500	584,310
Kadokawa Corp.....	30,600	635,383
Kagome Co. Ltd.....	23,200	603,696
Kajima Corp.....	260,300	3,143,800
Kakaku.com, Inc.....	38,000	787,039
Kamigumi Co. Ltd.....	48,000	927,527
Kaneka Corp.....	34,800	1,133,607
Kansai Electric Power Co., Inc.....	178,800	1,687,715
Kansai Paint Co. Ltd.....	34,000	705,765
Kao Corp.....	131,100	6,551,271
Katitas Co. Ltd.....	17,800	542,918
Kawasaki Heavy Industries Ltd.....	73,000	1,414,634
KDDI Corp.....	742,300	23,715,523
Keihan Holdings Co. Ltd.....	38,400	890,457
Keikyu Corp.....	71,900	735,882
Keio Corp.....	19,800	890,616
Keisei Electric Railway Co. Ltd.....	24,000	677,307
Kewpie Corp.....	65,900	1,359,492
Keyence Corp.....	32,004	16,415,569
Kikkoman Corp.....	31,400	2,373,461
Kinden Corp.....	65,500	936,265
* Kintetsu Group Holdings Co. Ltd.....	32,128	933,496
Kirin Holdings Co. Ltd.....	217,700	3,489,327
Kobayashi Pharmaceutical Co. Ltd.....	11,400	887,751
Kobe Bussan Co. Ltd.....	34,800	1,083,303
Koei Tecmo Holdings Co. Ltd.....	8,762	316,980
Koito Manufacturing Co. Ltd.....	47,800	2,400,061
Komatsu Ltd.....	226,700	5,696,731
Konami Holdings Corp.....	26,300	1,417,828
Konica Minolta, Inc.....	236,800	998,209
Kose Corp.....	5,790	529,377
K's Holdings Corp.....	114,556	1,127,309
Kubota Corp.....	212,700	4,561,464
Kuraray Co. Ltd.....	243,000	2,183,073
Kurita Water Industries Ltd.....	31,600	1,284,967
Kusuri no Aoki Holdings Co. Ltd.....	8,200	489,156
Kyocera Corp.....	59,915	3,695,036
Kyowa Exeo Corp.....	45,800	930,837
Kyowa Kirin Co. Ltd.....	32,300	805,071

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Kyudenko Corp.....	33,600	\$ 859,406
Kyushu Electric Power Co., Inc.....	128,400	951,416
Kyushu Railway Co.....	41,400	864,867
Lasertec Corp.....	24,400	5,473,832
Lawson, Inc.....	34,500	1,512,103
Lion Corp.....	114,700	1,498,663
Lixil Corp.....	138,140	3,162,044
M3, Inc.....	132,200	5,082,639
Mabuchi Motor Co. Ltd.....	20,600	648,584
Makita Corp.....	53,800	2,013,380
Marubeni Corp.....	475,900	4,896,982
Marui Group Co. Ltd.....	75,200	1,450,894
Maruichi Steel Tube Ltd.....	30,900	688,324
MatsukiyoCocokara & Co.....	39,480	1,351,322
* Mazda Motor Corp.....	202,299	1,558,461
McDonald's Holdings Co. Japan Ltd.....	20,800	908,345
Mebuki Financial Group, Inc.....	513,249	1,144,941
Medipal Holdings Corp.....	81,450	1,465,697
MEIJI Holdings Co. Ltd.....	62,312	3,887,122
Menicon Co. Ltd.....	25,600	568,084
* Mercari, Inc.....	9,900	373,881
Minebea Mitsumi, Inc.....	163,900	4,010,728
MISUMI Group, Inc.....	53,500	1,735,640
Mitsubishi Chemical Holdings Corp.....	809,990	6,353,710
Mitsubishi Corp.....	224,800	7,632,504
Mitsubishi Electric Corp.....	483,800	6,058,820
Mitsubishi Estate Co. Ltd.....	290,353	4,181,787
Mitsubishi Gas Chemical Co., Inc.....	74,800	1,432,817
Mitsubishi HC Capital, Inc.....	613,970	3,170,960
Mitsubishi Heavy Industries Ltd.....	194,300	5,277,070
Mitsubishi Logistics Corp.....	28,700	692,778
Mitsubishi Materials Corp.....	62,400	1,113,123
* Mitsubishi Motors Corp.....	269,299	768,905
# Mitsubishi UFJ Financial Group, Inc., Sponsored ADR.....	908,164	5,530,719
Mitsubishi UFJ Financial Group, Inc.....	1,366,772	8,284,387
Mitsui & Co. Ltd., Sponsored ADR.....	2,088	1,035,919
Mitsui & Co. Ltd.....	256,055	6,384,826
Mitsui Chemicals, Inc.....	121,900	3,260,170
Mitsui Fudosan Co. Ltd.....	170,000	3,644,347
# Mitsui High-Tec, Inc.....	7,100	525,473
Mitsui OSK Lines Ltd.....	33,000	2,555,601
Miura Co. Ltd.....	27,900	823,751
Mizuho Financial Group, Inc.....	446,012	6,041,679
* Money Forward, Inc.....	6,100	277,588
MonotaRO Co. Ltd.....	62,000	1,018,709
Morinaga Milk Industry Co. Ltd.....	30,100	1,459,311
MS&AD Insurance Group Holdings, Inc.....	83,495	2,863,838
Murata Manufacturing Co. Ltd.....	159,900	12,021,805
Nabtesco Corp.....	51,000	1,594,207
* Nagoya Railroad Co. Ltd.....	60,728	958,957
Nankai Electric Railway Co. Ltd.....	32,500	645,248
NEC Corp.....	146,355	5,709,775
NEC Networks & System Integration Corp.....	28,800	415,592
NET One Systems Co. Ltd.....	55,600	1,319,766
Nexon Co. Ltd.....	98,500	1,856,884
NGK Insulators Ltd.....	129,000	2,179,807
NGK Spark Plug Co. Ltd.....	119,400	2,029,790
NH Foods Ltd.....	45,300	1,746,957
Nichirei Corp.....	82,300	1,893,837

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	87,600	\$ 7,763,970
	72,200	2,101,817
	50,800	1,347,369
	103,000	1,621,551
	49,200	1,294,344
	142,100	1,483,093
	30,500	14,946,262
	32,900	821,852
	44,200	2,619,457
#	92,400	738,961
	85,600	1,699,912
	13,700	895,580
	15,200	715,802
	228,442	3,733,783
	296,900	8,496,605
#	122,100	9,571,824
	43,300	2,349,384
*	527,700	2,792,898
	80,770	1,134,187
	18,900	1,340,627
	21,400	3,065,819
	75,800	5,901,759
	33,800	1,547,707
	45,780	489,476
	251,500	1,111,013
	541,211	2,402,977
	84,900	1,988,089
	102,234	3,578,791
	22,700	645,549
#	194,253	1,325,006
	232,100	4,449,527
	357,300	2,894,897
	9,700	365,810
	12,300	2,032,227
	55,400	978,960
	516,100	2,747,239
	340,700	7,623,860
	37,600	2,748,916
	119,500	2,898,078
	34,000	1,760,289
	12,300	919,924
	373,200	398,866
	22,400	3,899,467
	402,000	8,292,103
	85,500	1,454,046
	31,800	1,290,342
	61,800	2,108,450
	11,700	448,428
	133,300	1,794,062
	840,587	9,254,447
#	102,791	1,132,243
*	75,700	1,145,131
*	39,300	705,543
	56,200	1,450,848
	54,700	1,066,194
	22,700	338,329
	24,600	495,556
*	174,213	1,511,363
	356,200	17,606,459

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	63,800	\$ 1,151,370
*	304,100	3,490,098
	168,900	1,260,358
	735,331	3,160,038
	245,300	2,071,414
	12,800	1,143,104
	24,662	2,077,456
	56,800	1,568,605
	124,500	1,787,741
	50,500	1,826,975
	122,500	1,390,886
	177,500	1,922,159
	149,950	3,868,081
	19,000	1,906,762
	66,300	1,121,892
	46,000	3,239,046
	77,448	1,300,403
*	86,300	846,656
	199,100	3,101,281
	71,200	706,408
	177,100	3,096,414
#	263,560	5,339,768
	23,700	596,416
	278,476	14,162,909
	441,500	933,074
	109,000	2,313,881
	101,100	1,123,839
*	3,800	631,374
	60,600	2,186,553
	11,854	1,084,595
	14,500	3,251,510
	312,700	2,082,090
	76,000	12,715,506
	22,700	1,044,615
	49,800	2,838,234
	48,000	1,077,353
	72,700	3,667,278
	170,470	1,339,463
	15,300	669,991
	136,600	2,837,697
#	139,100	1,817,482
	6,900	3,848,554
	32,900	904,507
	656,300	8,227,286
	433,676	19,211,647
	32,200	1,167,815
	114,999	1,802,238
	103,394	4,838,161
	367,700	41,134,035
	27,500	1,348,543
	57,900	1,353,375
	320,586	5,835,097
	21,000	1,231,959
	145,300	2,678,763
	908,548	4,581,853
	195,700	3,024,623
	75,769	824,688
	353,200	4,682,900
	92,400	1,626,757

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sumitomo Heavy Industries Ltd.....	88,500	\$ 2,324,227
Sumitomo Metal Mining Co. Ltd.....	86,436	3,992,453
Sumitomo Mitsui Financial Group, Inc.....	241,840	8,711,307
Sumitomo Mitsui Trust Holdings, Inc.....	123,340	4,265,254
Sumitomo Realty & Development Co. Ltd.....	133,000	4,115,044
Sumitomo Rubber Industries Ltd.....	148,400	1,544,220
Sundrug Co. Ltd.....	47,800	1,203,694
Suntory Beverage & Food Ltd.....	69,600	2,672,549
Suzuken Co. Ltd.....	33,738	1,001,358
Suzuki Motor Corp.....	94,100	4,006,224
Sysmex Corp.....	52,200	4,968,964
T&D Holdings, Inc.....	190,200	2,810,833
Taiheiyō Cement Corp.....	119,900	2,385,554
Taisei Corp.....	110,600	3,625,584
Taisho Pharmaceutical Holdings Co. Ltd.....	16,200	795,617
Taiyo Yuden Co. Ltd.....	60,600	2,943,414
Takara Bio, Inc.....	16,000	320,959
Takara Holdings, Inc.....	36,800	356,945
Takeda Pharmaceutical Co. Ltd.....	509,252	14,759,744
TBS Holdings, Inc.....	17,600	263,215
TDK Corp.....	175,502	6,338,234
TechnoPro Holdings, Inc.....	62,400	1,596,326
Teijin Ltd.....	186,000	2,344,852
Terumo Corp.....	133,900	4,887,863
THK Co. Ltd.....	60,300	1,506,697
TIS, Inc.....	87,900	2,311,828
Tobu Railway Co. Ltd.....	35,200	824,497
Toda Corp.....	117,400	758,427
Toei Animation Co. Ltd.....	4,400	333,438
Toei Co. Ltd.....	2,800	415,682
Toho Co. Ltd.....	21,800	844,481
Toho Gas Co. Ltd.....	25,100	686,002
Tohoku Electric Power Co., Inc.....	127,100	895,277
Tokai Carbon Co. Ltd.....	86,000	891,964
Tokio Marine Holdings, Inc.....	127,081	7,583,387
Tokyo Century Corp.....	35,400	1,746,967
* Tokyo Electric Power Co. Holdings, Inc.....	453,700	1,208,770
Tokyo Electron Ltd.....	43,700	21,375,111
Tokyo Gas Co. Ltd.....	94,000	1,898,023
Tokyo Ohka Kogyo Co. Ltd.....	13,400	793,772
Tokyo Tatemono Co. Ltd.....	101,019	1,505,834
Tokyu Corp.....	91,317	1,213,412
Tokyu Fudosan Holdings Corp.....	367,300	2,012,135
Toppan, Inc.....	100,000	1,902,204
Toray Industries, Inc.....	571,293	3,610,465
Toshiba Corp.....	88,800	3,677,211
Toshiba TEC Corp.....	17,400	655,619
Tosoh Corp.....	159,400	2,494,051
TOTO Ltd.....	42,000	1,807,699
Toyo Seikan Group Holdings Ltd.....	72,000	877,019
Toyo Suisan Kaisha Ltd.....	39,600	1,622,522
Toyo Tire Corp.....	110,400	1,560,969
Toyoda Gosei Co. Ltd.....	47,500	998,313
Toyota Boshoku Corp.....	67,300	1,192,921
Toyota Industries Corp.....	26,000	2,028,223
# Toyota Motor Corp., Sponsored ADR.....	50,791	10,079,474
Toyota Motor Corp.....	2,420,615	47,839,028
Toyota Tsusho Corp.....	88,960	3,607,639
* Trend Micro, Inc., Sponsored ADR.....	777	41,282

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Trend Micro, Inc.....	42,500	\$ 2,254,735
Tsumura & Co.....	25,800	731,756
Tsuruha Holdings, Inc.....	18,700	1,506,179
Ube Industries Ltd.....	86,755	1,559,818
Ulvac, Inc.....	16,700	849,722
Unicharm Corp.....	84,500	3,265,376
USS Co. Ltd.....	99,600	1,625,541
Welcia Holdings Co. Ltd.....	22,800	615,778
West Japan Railway Co.....	34,200	1,433,108
# Workman Co. Ltd.....	8,300	366,543
Yakult Honsha Co. Ltd.....	32,200	1,632,587
Yamada Holdings Co. Ltd.....	365,600	1,233,850
Yamaha Corp.....	20,800	947,547
Yamaha Motor Co. Ltd.....	147,300	3,507,729
Yamato Holdings Co. Ltd.....	140,200	2,985,452
Yamazaki Baking Co. Ltd.....	65,800	940,798
Yaoko Co. Ltd.....	11,800	682,214
Yaskawa Electric Corp.....	44,600	1,867,418
Yokogawa Electric Corp.....	109,400	1,792,572
Yokohama Rubber Co. Ltd.....	95,800	1,396,629
Z Holdings Corp.....	640,400	3,252,377
Zenkoku Hosho Co. Ltd.....	44,100	1,973,833
Zensho Holdings Co. Ltd.....	53,100	1,278,457
Zeon Corp.....	86,800	1,007,231
ZOZO, Inc.....	38,500	1,025,925
TOTAL JAPAN.....		<u>1,239,515,845</u>
NETHERLANDS — (4.1%)		
Ω ABN AMRO Bank NV.....	201,391	3,232,136
*Ω Adyen NV.....	3,907	7,950,344
Aegon NV.....	335,693	1,893,810
# Aegon NV.....	478,957	2,715,686
Akzo Nobel NV.....	83,222	8,614,103
# ArcelorMittal SA.....	285,509	8,468,185
ASM International NV.....	23,853	8,195,423
ASML Holding NV.....	30,871	20,908,584
ASML Holding NV.....	74,552	50,486,614
Coca-Cola Europacific Partners PLC.....	102,269	5,878,326
# Heineken NV.....	67,737	7,264,565
IMCD NV.....	27,111	4,663,631
ING Groep NV.....	725,979	10,736,577
# JDE Peet's NV.....	33,680	1,008,518
Koninklijke Ahold Delhaize NV.....	496,137	16,087,044
Koninklijke DSM NV.....	48,034	9,004,473
Koninklijke KPN NV.....	3,038,814	10,023,547
Koninklijke Philips NV.....	169,859	5,650,068
Koninklijke Philips NV.....	69,526	2,313,827
# NN Group NV.....	103,171	5,773,669
Prosus NV.....	137,686	11,454,905
Randstad NV.....	71,837	4,673,260
Shell PLC.....	36,837	946,309
Ω Signify NV.....	72,935	3,863,288
Stellantis NV.....	770,246	14,873,618
Universal Music Group NV.....	108,105	2,669,018
Wolters Kluwer NV.....	135,366	13,777,360
TOTAL NETHERLANDS.....		<u>243,126,888</u>

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (0.3%)		
* a2 Milk Co. Ltd.....	233,998	\$ 862,869
* Auckland International Airport Ltd.....	227,640	1,080,583
Chorus Ltd.....	321,830	1,473,716
Contact Energy Ltd.....	207,764	1,076,994
EBOS Group Ltd.....	74,806	1,923,088
Fisher & Paykel Healthcare Corp. Ltd.....	154,697	2,846,197
Fletcher Building Ltd.....	358,572	1,525,034
Fonterra Co-operative Group Ltd.....	22,286	51,507
Genesis Energy Ltd.....	157,334	276,852
Infratil Ltd.....	258,957	1,292,356
Mainfreight Ltd.....	27,514	1,518,279
Mercury NZ Ltd.....	135,382	497,735
Meridian Energy Ltd.....	240,712	693,868
Port of Tauranga Ltd.....	117,196	497,991
Ryman Healthcare Ltd.....	79,154	517,574
Spark New Zealand Ltd.....	690,945	1,974,811
Summerset Group Holdings Ltd.....	127,982	1,031,570
Vector Ltd.....	65,942	168,783
TOTAL NEW ZEALAND.....		<u>19,309,807</u>
NORWAY — (0.8%)		
* Adevinta ASA.....	42,423	445,074
Aker ASA, Class A.....	6,205	530,800
Aker BP ASA.....	35,568	1,232,403
Arendals Fossekompagni AS.....	1,447	65,397
Atea ASA.....	41,458	702,119
Austevoll Seafood ASA.....	40,796	540,302
Bakkafrost P/F.....	11,509	793,413
Borregaard ASA.....	58,411	1,373,837
DNB Bank ASA.....	184,106	4,381,758
Ω Elkem ASA.....	205,233	748,572
Equinor ASA.....	303,757	8,373,917
Gjensidige Forsikring ASA.....	49,938	1,219,810
* Golar LNG Ltd.....	6,906	99,101
#* Kahoot! ASA.....	31,055	124,685
Kongsberg Gruppen ASA.....	36,323	1,100,808
Leroy Seafood Group ASA.....	71,577	596,635
# Mowi ASA.....	92,851	2,278,929
#* NEL ASA.....	350,630	476,068
* Nordic Semiconductor ASA.....	36,982	1,095,774
Norsk Hydro ASA.....	405,924	3,119,652
Orkla ASA.....	154,275	1,474,314
Salmar ASA.....	12,345	841,722
Ω Scatec ASA.....	16,200	239,274
Schibsted ASA, Class A.....	21,322	631,656
Schibsted ASA, Class B.....	26,401	691,864
SpareBank 1 SR-Bank ASA.....	79,319	1,185,218
Storebrand ASA.....	165,283	1,762,144
Subsea 7 SA.....	106,330	799,418
Telenor ASA.....	181,689	3,002,690
Tomra Systems ASA.....	35,649	1,782,275
* Wallenius Wilhelmsen ASA.....	38,037	206,091
Yara International ASA.....	49,231	2,527,905
TOTAL NORWAY.....		<u>44,443,625</u>
PORTUGAL — (0.2%)		
Banco Espirito Santo SA.....	513,592	0
EDP - Energias de Portugal SA.....	475,395	2,433,600

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PORTUGAL — (Continued)		
EDP Renovaveis SA.....	106,163	\$ 2,231,701
Galp Energia SGPS SA.....	379,808	4,187,869
Jerónimo Martins SGPS SA.....	109,726	2,636,831
TOTAL PORTUGAL.....		<u>11,490,001</u>
SINGAPORE — (0.8%)		
* Capitaland Investment Ltd.....	453,350	1,163,237
City Developments Ltd.....	190,200	999,116
ComfortDelGro Corp. Ltd.....	666,700	673,188
Dairy Farm International Holdings Ltd.....	139,500	373,203
DBS Group Holdings Ltd.....	462,726	12,154,363
Frasers Property Ltd.....	50,400	41,501
Genting Singapore Ltd.....	1,000,900	546,934
Golden Agri-Resources Ltd.....	254,000	46,412
Great Eastern Holdings Ltd.....	13,000	203,369
Hongkong Land Holdings Ltd.....	302,300	1,637,230
Jardine Cycle & Carriage Ltd.....	71,910	1,081,049
Keppel Corp. Ltd.....	524,200	2,210,137
NetLink NBN Trust.....	859,900	618,448
Olam International Ltd.....	381,455	476,631
Oversea-Chinese Banking Corp. Ltd.....	696,957	6,487,458
* SATS Ltd.....	202,436	588,765
Sembcorp Industries Ltd.....	817,920	1,389,065
* Singapore Airlines Ltd.....	413,700	1,543,144
Singapore Exchange Ltd.....	211,400	1,463,262
Singapore Land Group Ltd.....	12,595	24,303
Singapore Technologies Engineering Ltd.....	424,600	1,180,158
Singapore Telecommunications Ltd.....	1,620,950	2,939,147
United Overseas Bank Ltd.....	242,565	5,421,002
UOL Group Ltd.....	205,687	1,115,435
Venture Corp. Ltd.....	129,400	1,695,365
Wilmar International Ltd.....	606,700	1,930,023
Yangzijiang Shipbuilding Holdings Ltd.....	1,883,600	1,807,223
TOTAL SINGAPORE.....		<u>49,809,168</u>
SPAIN — (2.0%)		
Acciona SA.....	19,324	3,365,950
# ACS Actividades de Construcción y Servicios SA.....	202,996	5,124,958
*Ω Aena SME SA.....	16,607	2,683,402
#* Amadeus IT Group SA.....	73,895	5,081,035
Banco Bilbao Vizcaya Argentaria SA.....	892,512	5,698,360
Banco Bilbao Vizcaya Argentaria SA, Sponsored ADR.....	640,433	4,085,963
Banco Santander SA.....	4,142,437	14,525,877
CaixaBank SA.....	1,470,375	4,730,756
Ω Cellnex Telecom SA.....	63,539	2,881,213
Endesa SA.....	168,661	3,776,080
Ferrovial SA.....	94,055	2,613,653
Fluidra SA.....	27,500	875,658
Grifols SA.....	150,296	2,650,368
Iberdrola SA.....	2,078,325	23,828,114
Iberdrola SA.....	34,639	395,375
Industria de Diseño Textil SA.....	322,128	9,769,948
# Red Electrica Corp. SA.....	169,736	3,421,575
Repsol SA.....	890,789	11,319,796
* Siemens Gamesa Renewable Energy SA.....	41,836	905,242
# Telefonica SA, Sponsored ADR.....	164,196	758,586
Telefonica SA.....	2,346,965	10,940,538
TOTAL SPAIN.....		<u>119,432,447</u>

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (3.2%)		
AAK AB.....	52,151	\$ 976,860
AddLife AB, Class B.....	44,312	1,274,897
AddTech AB, Class B.....	79,712	1,474,580
AFRY AB.....	36,585	820,539
Alfa Laval AB.....	67,234	2,271,245
Arjo AB, Class B.....	100,698	1,006,368
Assa Abloy AB, Class B.....	185,901	5,090,358
Atlas Copco AB, Class A.....	204,405	12,097,922
Atlas Copco AB, Class B.....	123,970	6,340,170
Atrium Ljungberg AB, Class B.....	12,064	261,115
Avanza Bank Holding AB.....	43,822	1,386,463
Axfood AB.....	38,731	986,612
Beijer Ref AB, Class B.....	62,555	1,091,834
BillerudKorsnas AB.....	86,203	1,370,626
Boliden AB.....	132,672	5,372,225
Ω Bravida Holding AB.....	52,983	633,966
Bure Equity AB.....	45,448	1,568,149
Castellum AB.....	41,599	979,812
Ω Dometic Group AB.....	144,296	1,598,413
Electrolux AB, Class B.....	159,148	3,311,422
# Elekta AB, Class B.....	123,917	1,268,192
Epiroc AB, Class A.....	184,232	3,931,350
Epiroc AB, Class B.....	115,155	2,084,173
Essity AB, Class A.....	8,605	240,642
Essity AB, Class B.....	172,274	4,856,469
Ω Evolution AB.....	21,829	2,715,901
Fabege AB.....	51,586	769,657
* Fastighets AB Balder, Class B.....	18,052	1,195,924
Getinge AB, Class B.....	90,217	3,527,085
H & M Hennes & Mauritz AB, Class B.....	225,500	4,489,896
Hexagon AB, Class B.....	297,352	4,010,704
Hexpol AB.....	171,132	2,041,900
Holmen AB, Class B.....	34,011	1,651,903
Hufvudstaden AB, Class A.....	36,870	526,573
Husqvarna AB, Class A.....	12,600	176,019
Husqvarna AB, Class B.....	226,851	3,154,128
Industrivarden AB, Class A.....	4,173	131,916
Indutrade AB.....	83,588	2,079,484
Intrum AB.....	35,312	1,063,087
JM AB.....	26,175	991,412
Kindred Group PLC.....	123,399	1,433,581
Lifco AB, Class B.....	63,235	1,482,244
Lundin Energy AB.....	44,955	1,828,225
Medicover AB, Class B.....	19,640	582,030
#* Millicom International Cellular SA.....	92,521	2,469,741
MIPS AB.....	8,177	812,987
Mycronic AB.....	2,932	59,990
Nibe Industrier AB, Class B.....	221,240	2,102,788
Nolato AB, Class B.....	88,519	907,081
* Nordic Entertainment Group AB, Class B.....	28,014	1,084,605
Nyfosa AB.....	53,768	836,997
* Pandox AB.....	41,214	599,179
Peab AB, Class B.....	166,939	1,876,403
Saab AB, Class B.....	41,142	975,641
Sagax AB, Class B.....	26,580	775,875
Samhallsbyggnadsbolaget i Norden AB.....	147,663	890,574
Samhallsbyggnadsbolaget i Norden AB, Class D.....	21,471	70,192
Sandvik AB.....	275,706	7,260,585
Sectra AB, Class B.....	50,226	827,312

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	221,019	\$ 2,669,521
*Ω	63,127	649,004
	304,671	3,938,433
	182,203	4,460,851
	5,065	114,633
	239,836	5,257,715
*	127,989	757,743
*	315,769	1,644,074
	8,605	149,651
	167,217	2,911,856
	267,729	2,853,337
#	3,612	43,769
	72,597	1,020,540
	172,374	3,374,774
	414,083	3,203,877
*	88,054	1,731,004
	301,984	4,393,884
	17,870	221,714
	956,077	11,937,667
#	940,108	3,705,337
Ω	44,785	2,161,612
	94,037	2,367,747
	13,777	566,543
	92,380	2,113,096
	486,943	10,988,560
	51,490	810,381
	44,893	928,156
TOTAL SWEDEN.....		<u>192,671,500</u>
SWITZERLAND — (7.9%)		
	359,434	12,462,216
	89,767	4,275,891
#	179,915	13,825,334
	1,570	936,523
	18,965	3,322,221
	1,740	3,994,392
	32	3,687,552
	98,784	14,356,654
	389,107	3,698,621
#	534,955	5,098,121
	1,334	1,349,316
	8,326	5,656,935
	1,657	6,864,826
	193,813	10,498,124
	128,040	8,367,373
	17,922	5,060,939
#	68,592	5,728,792
	12,327	8,498,750
	835,482	107,892,713
	140,403	12,202,425
	422,743	36,731,924
	4,495	6,266,918
	8,668	3,569,450
	205,381	79,482,273
	9,145	2,294,232
	1,689	4,816,305
	172,828	4,015,467
	39,540	13,834,021
	12,884	4,589,796

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	1,864	\$ 3,088,804
	13,401	3,909,368
	22,765	1,277,914
	11,467	7,380,272
	10,954	1,083,092
	108,156	11,784,445
	20,449	11,688,136
	29,867	3,580,001
#*	662,647	12,322,025
Ω	9,674	3,945,128
	22,564	3,997,145
	30,607	14,639,580
TOTAL SWITZERLAND.....		<u>472,074,014</u>
UNITED KINGDOM — (12.5%)		
	342,316	6,375,225
*	35,780	644,493
	1,583,755	5,179,489
	68,697	2,921,046
Ω	487,940	1,009,619
	335,960	14,810,957
	165,520	3,011,030
	159,177	11,385,609
	123,719	3,265,675
	347,534	20,229,954
	126,555	14,721,882
Ω	324,965	2,944,714
Ω	194,163	1,605,324
	20,051	795,660
	1,413,278	8,343,993
	488,906	3,743,854
	1,357,793	10,625,753
#	734,429	7,997,932
	432,938	1,161,494
	292,809	2,435,303
	56,503	2,174,185
	53,150	3,033,260
	637,245	19,703,600
	2,286,869	11,854,950
#	12,507	537,426
	394,710	16,852,134
	4,209,796	11,150,363
	124,176	4,651,256
	137,831	3,496,626
*	32,893	603,609
#*	3,555	65,483
*	4,284,602	4,212,895
	60,881	2,016,416
	242,283	5,506,516
Ω	690,881	1,640,237
	30,613	3,306,149
	41,323	3,474,583
	25,217	1,416,415
#	105,239	21,463,494
	169,923	8,574,545
	31,560	1,184,543
	685,160	2,824,320
	846,006	4,320,510
*	90,506	764,639

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	162,642	\$ 2,462,534
*	198,261	4,292,221
	179,407	1,218,822
	293,833	12,272,782
	70,177	11,038,161
*	91,690	910,794
	90,455	766,588
	28,609	1,220,212
	13,462	1,443,365
	8,458	436,595
#	352,222	15,786,590
	486,669	10,860,498
	2,846,096	14,827,058
	73,034	2,475,390
	114,041	2,070,497
	73,659	2,069,313
	387,823	4,278,631
	1,377,459	9,803,842
#	476,789	16,959,385
	108,722	2,429,150
	20,437	490,488
	490,857	11,638,147
	122,287	1,394,464
*	421,585	3,189,024
*	1,227	81,794
*	39,805	2,630,051
	126,832	3,275,510
*	232,487	496,982
	41,127	2,984,605
*	101,938	587,030
	1,857,148	2,840,783
	1,003,207	3,942,148
	1,111,690	2,850,558
	103,301	2,728,032
*Ω	39,916	1,958,378
	1,084,155	4,861,736
	1,914,845	7,486,963
*	6,399	173,541
*	15,388	416,092
	11,430,511	7,932,441
#	954,520	2,615,385
	55,711	5,454,836
	1,502,506	4,397,409
*	948,067	2,805,717
*	135,885	1,372,472
	1,557,859	3,173,384
	238,269	5,961,295
	278,437	4,074,345
#	92,425	6,764,586
	414,944	1,363,830
#	306,967	2,029,052
	32,817	3,343,582
*	58,130	1,184,432
	187,229	1,563,258
#	124,784	1,060,664
	87,044	1,275,420
	121,934	3,972,547
	286,676	2,566,441
#	25,039	850,325

LARGE CAP INTERNATIONAL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	381,130	\$ 6,424,221
	172,565	13,981,579
#	218,250	6,684,999
	387,363	11,895,303
	10,667	658,685
	566,438	3,966,615
	305,732	2,694,566
	154,229	10,870,880
#	267,962	19,132,487
*	1,513,143	2,371,822
	628,817	3,757,595
*	50,828	355,418
	310,458	3,033,788
	44,471	2,039,031
	17,881	520,003
	62,676	2,433,350
	918,709	47,221,643
#	35,300	1,195,258
	178,234	3,031,220
	125,832	2,652,234
	43,052	953,932
	43,528	1,986,341
	22,617	4,076,843
	460,406	9,906,104
	176,739	3,648,323
	980,153	7,138,208
	255,172	2,440,784
	1,307,861	2,683,151
	2,153,891	8,651,474
	94,961	1,926,771
#*	66,159	228,028
	406,480	20,889,007
	337,393	17,251,343
	160,469	2,314,905
	7,067,606	12,409,758
#	167,237	2,928,326
*Ω	3,159	55,035
	127,397	2,999,699
*	72,449	2,981,100
	99,139	273,963
	525,572	8,241,240
TOTAL UNITED KINGDOM.....		<u>752,352,367</u>
UNITED STATES — (0.0%)		
*	8,457	965,155
	10,779	418,854
TOTAL UNITED STATES.....		<u>1,384,009</u>
TOTAL COMMON STOCKS.....		<u>5,747,524,820</u>
PREFERRED STOCKS — (0.5%)		
GERMANY — (0.5%)		
	24,076	2,083,685
	35,875	2,934,161
	53,588	5,018,459
	8,498	4,587,878

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Volkswagen AG.....	72,623	\$ 15,125,351
TOTAL GERMANY.....		<u>29,749,534</u>
RIGHTS/WARRANTS — (0.0%)		
SPAIN — (0.0%)		
#* ACS Actividades de Construccion y Servicios SA Rights 02/02/22.....	202,996	<u>101,667</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$3,937,869,947).....		<u>5,777,376,021</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (4.0%)		
@§ The DFA Short Term Investment Fund.....	20,984,170	<u>242,765,860</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$4,180,603,557)^.....		<u>\$6,020,141,881</u>

As of January 31, 2022, Large Cap International Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	208	03/18/22	\$48,502,530	\$46,844,200	\$(1,658,330)
Total Futures Contracts.....			<u>\$48,502,530</u>	<u>\$46,844,200</u>	<u>\$(1,658,330)</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	\$ 26,707,460	\$ 336,615,094	—	\$ 363,322,554
Austria.....	—	13,857,906	—	13,857,906
Belgium.....	—	48,100,889	—	48,100,889
Canada.....	629,225,551	2,642,734	—	631,868,285
Denmark.....	4,552,774	125,235,586	—	129,788,360
Finland.....	82,175	79,526,402	—	79,608,577
France.....	3,550,473	570,378,821	—	573,929,294
Germany.....	21,690,888	405,338,311	—	427,029,199
Hong Kong.....	360,476	134,004,283	—	134,364,759
Ireland.....	12,613,994	25,279,193	—	37,893,187
Israel.....	8,236,974	31,813,220	—	40,050,194
Italy.....	2,975,189	119,126,756	—	122,101,945
Japan.....	21,666,369	1,217,849,476	—	1,239,515,845
Netherlands.....	63,984,312	179,142,576	—	243,126,888
New Zealand.....	—	19,309,807	—	19,309,807
Norway.....	99,101	44,344,524	—	44,443,625
Portugal.....	—	11,490,001	—	11,490,001
Singapore.....	—	49,809,168	—	49,809,168
Spain.....	4,844,549	114,587,898	—	119,432,447
Sweden.....	—	192,671,500	—	192,671,500
Switzerland.....	37,676,281	434,397,733	—	472,074,014
United Kingdom.....	215,277,511	537,074,856	—	752,352,367

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
United States.	\$ 1,013,156	\$ 370,853	—	\$ 1,384,009
Preferred Stocks				
Germany.	—	29,749,534	—	29,749,534
Rights/Warrants				
Spain.	—	101,667	—	101,667
Securities Lending Collateral.	—	242,765,860	—	242,765,860
Futures Contracts**.	(1,658,330)	—	—	(1,658,330)
TOTAL.	\$1,052,898,903	\$4,965,584,648	—	\$6,018,483,551

** Valued at the unrealized appreciation/(depreciation) on the investment.

INTERNATIONAL CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (95.3%)		
AUSTRALIA — (6.1%)		
#*	3P Learning Ltd.....	182,513 \$ 213,284
*	A2B Australia Ltd.....	950,290 808,949
	Accent Group Ltd.....	1,632,618 2,348,901
#	Adairs Ltd.....	407,492 893,407
	Adbri Ltd.....	1,555,001 3,241,363
	AGL Energy Ltd.....	518,665 2,619,508
*	Ainsworth Game Technology Ltd.....	387,271 343,158
*	Alkane Resources Ltd.....	2,028,893 1,185,990
*	Alliance Aviation Services Ltd.....	4,239 11,700
*	Allkem Ltd.....	845,287 5,504,216
	ALS Ltd.....	1,162,784 9,761,433
	Altium Ltd.....	302,555 7,734,531
	Alumina Ltd.....	3,855,209 5,209,443
#*	AMA Group Ltd.....	1,585,512 486,600
#*	American Pacific Borates Ltd.....	62,379 106,753
*	AMP Ltd.....	15,760,228 9,823,807
	Ampol Ltd.....	592,219 12,544,977
	Ansell Ltd.....	412,472 7,841,890
	APA Group.....	1,158,388 7,856,009
#	Appen Ltd.....	125,909 869,227
*	Arafura Resources Ltd.....	2,267,681 317,147
	ARB Corp. Ltd.....	227,787 7,505,345
#*	Ardent Leisure Group Ltd.....	1,412,871 1,358,969
#*	Argosy Minerals Ltd.....	38,616 9,325
	Aristocrat Leisure Ltd.....	775,551 22,481,492
	ASX Ltd.....	43,079 2,554,952
	Atlas Arteria Ltd.....	1,515,596 7,035,253
	AUB Group Ltd.....	98,733 1,630,486
#*	Aurelia Metals Ltd.....	4,285,618 1,282,349
	Aurizon Holdings Ltd.....	5,227,723 13,079,005
	AusNet Services Ltd.....	3,239,129 5,960,316
*	Aussie Broadband Ltd.....	21,027 63,207
	Austal Ltd.....	1,276,474 1,820,781
	Australia & New Zealand Banking Group Ltd.....	2,500,559 47,257,654
*	Australian Agricultural Co. Ltd.....	1,582,128 1,623,765
	Australian Ethical Investment Ltd.....	36,377 239,917
	Australian Finance Group Ltd.....	403,684 632,312
	Australian Pharmaceutical Industries Ltd.....	2,267,108 2,439,961
#*	Australian Strategic Materials Ltd.....	451,954 2,697,225
	Australian Vintage Ltd.....	101,209 51,474
	Auswide Bank Ltd.....	40,828 193,172
	AVJennings Ltd.....	297,081 122,232
	Baby Bunting Group Ltd.....	291,288 1,051,705
	Bank of Queensland Ltd.....	3,140,485 17,083,439
*	Bannerman Energy Ltd.....	709,463 116,296
	Bapcor Ltd.....	1,406,676 7,048,324
	Beach Energy Ltd.....	11,632,707 12,287,985
	Bega Cheese Ltd.....	1,231,655 4,459,928
	Bell Financial Group Ltd.....	71,844 84,873
*	Bellevue Gold Ltd.....	536,931 296,644
	Bendigo & Adelaide Bank Ltd.....	1,855,742 11,334,595
#	BHP Group Ltd.....	5,730,049 182,928,381
#	BHP Group Ltd., Sponsored ADR.....	1,283,423 81,625,703
#*	Bigtincan Holdings Ltd.....	200,510 129,691
*	Black Rock Mining Ltd.....	99,755 15,330

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	42,416	\$ 2,463,345
*	32,768	0
	2,399,569	31,450,773
#*	16,022	23,390
	1,840,841	12,646,664
	769,177	1,179,936
	369,071	7,516,618
	371,130	5,964,645
	28,427	4,442
#	221,486	532,679
*	11,360	41,107
	1,767,071	476,719
	2,437	15,492
*	15,053	33,796
	19,046	23,356
#*	1,539,369	290,080
	978,451	15,476,413
	2,116,492	384,056
#*	170,410	168,102
#	313,718	1,144,611
	44,010	0
	160,842	341,804
	2,149,463	8,780,279
#*	256,459	1,184,844
#	55,193	644,774
#*	314,481	1,105,847
#	241,974	437,599
*	43,381	18,192
	8,574,683	17,504,381
#	61,891	1,011,661
#	41,173	44,332
	74,643	10,236,013
	587,540	3,783,789
#*	10,492	12,732
	1,633,576	18,767,664
#*	706,526	52,363
	678,091	5,656,213
	931,529	62,123,422
	753,414	10,443,523
#*	7,682,764	1,636,833
*	181,669	2,708,991
	1,536,803	3,039,768
#	195,298	4,712,222
*	985,251	8,489,021
#	346,878	64,256,577
	3,061,776	12,196,787
*	56,341	13,079
	481,526	1,887,377
*	212,833	172,437
*	541,514	115,150
#*	214,284	115,405
	1,027,157	3,133,537
*	18,695	38,300
#	133,628	1,210,484
	479,231	1,610,542
	194,354	14,336,179
	3,209,300	12,414,301
	459,647	4,186,819
#*	1,598,656	2,387,892

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
#* Ecograp Ltd.....	178,153	\$ 78,646
Elders Ltd.....	631,374	4,882,277
#* Electro Optic Systems Holdings Ltd.....	10,797	15,957
#* Elixir Energy Ltd.....	311,800	38,815
#* Elmo Software Ltd.....	10,585	29,070
# Emeco Holdings Ltd.....	721,602	458,527
#* EML Payments Ltd.....	187,204	398,625
Endeavour Group Ltd.....	927,704	4,143,695
#* Energy World Corp. Ltd.....	9,786,818	589,170
Enero Group Ltd.....	20,818	53,865
EQT Holdings Ltd.....	19,345	357,650
Estia Health Ltd.....	1,064,868	1,539,622
* European Lithium Ltd.....	496,916	41,022
Euroz Hartleys Group Ltd.....	130,921	153,470
* EVENT Hospitality & Entertainment Ltd.....	381,652	3,646,400
Evolution Mining Ltd.....	5,585,148	14,032,299
Finbar Group Ltd.....	5,532	2,989
Fleetwood Ltd.....	394,141	646,702
#* Flight Centre Travel Group Ltd.....	339,950	4,032,572
Fortescue Metals Group Ltd.....	5,627,697	79,024,695
* Freelancer Ltd.....	39,398	17,890
* Frontier Digital Ventures Ltd.....	10,800	10,812
* G8 Education Ltd.....	4,335,963	3,416,311
#* Galan Lithium Ltd.....	84,705	93,093
Genworth Mortgage Insurance Australia Ltd.....	2,151,973	3,720,147
Gold Road Resources Ltd.....	2,491,938	2,372,478
GrainCorp Ltd., Class A.....	1,135,294	5,864,676
Grange Resources Ltd.....	2,046,058	1,123,328
#* Greenland Minerals Ltd.....	413,383	22,191
GUD Holdings Ltd.....	556,632	4,869,662
GWA Group Ltd.....	962,834	1,726,665
Hansen Technologies Ltd.....	523,496	1,816,356
Harvey Norman Holdings Ltd.....	2,027,043	7,064,946
#* Hazer Group Ltd.....	42,211	28,641
Healius Ltd.....	4,674,497	14,797,368
Healthia Ltd.....	12,214	17,311
* Highfield Resources Ltd.....	300,662	162,195
Hot Chili Ltd.....	31,366	36,149
HT&E Ltd.....	1,205,236	1,603,320
HUB24 Ltd.....	50,595	985,903
#* Humm Group Ltd.....	1,837,780	1,086,776
IDP Education Ltd.....	453,937	9,488,356
IGO Ltd.....	2,848,309	24,099,569
Iluka Resources Ltd.....	1,354,820	10,074,344
Imdex Ltd.....	1,184,969	2,479,011
* Imugene Ltd.....	79,885	17,847
Incitec Pivot Ltd.....	5,775,706	13,523,662
Infomedia Ltd.....	1,490,914	1,586,840
# Inghams Group Ltd.....	1,236,578	2,878,842
Insignia Financial Ltd.....	2,825,721	7,086,620
Insurance Australia Group Ltd.....	2,290,193	6,908,079
Integral Diagnostics Ltd.....	316,348	926,891
* Integrated Research Ltd.....	399,026	270,986
# InvoCare Ltd.....	443,717	3,523,420
* ioneer Ltd.....	801,916	378,030
IPH Ltd.....	631,544	3,664,538
IRESS Ltd.....	491,886	3,979,275
IVE Group Ltd.....	329,593	385,361
James Hardie Industries PLC.....	431,673	14,528,052

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
AUSTRALIA — (Continued)			
#	James Hardie Industries PLC, Sponsored ADR.....	39,415	\$ 1,313,308
	JB Hi-Fi Ltd.....	724,893	23,718,034
	Johns Lyng Group Ltd.....	508,301	2,781,368
	Jupiter Mines Ltd.....	1,390,381	217,184
*	Karoon Energy Ltd.....	2,796,924	3,832,280
	Kelsian Group Ltd.....	214,475	1,070,558
#*	Kingsgate Consolidated Ltd.....	722,621	886,623
#	Kogan.com Ltd.....	234,324	1,034,766
*	Lark Distilling Co. Ltd.....	3,150	10,082
	Lednium Technology Pty Ltd.....	21,998	0
	Lendlease Corp. Ltd.....	1,066,602	7,547,855
#	Lifestyle Communities Ltd.....	124,401	1,491,089
	Link Administration Holdings Ltd.....	1,651,146	6,328,953
	Lovisa Holdings Ltd.....	200,470	2,528,328
	Lycopodium Ltd.....	36,281	124,312
*	Lynas Rare Earths Ltd.....	1,277,191	8,249,507
	MA Financial Group Ltd.....	5,900	35,554
	MACA Ltd.....	1,448,816	736,938
	Macmahon Holdings Ltd.....	4,944,481	630,999
	Macquarie Group Ltd.....	260,224	34,014,269
#	Magellan Financial Group Ltd.....	299,594	3,986,372
#*	Mayne Pharma Group Ltd.....	7,537,063	1,337,136
	McMillan Shakespeare Ltd.....	451,962	3,604,027
#	McPherson's Ltd.....	629,467	366,013
	Medibank Pvt Ltd.....	4,221,485	9,250,418
	Medusa Mining Ltd.....	1,871,019	852,407
*	Megaport Ltd.....	19,309	185,748
#*	Mesoblast Ltd.....	325,946	261,906
#*	Mesoblast Ltd., Sponsored ADR.....	1,592	6,432
#*	Metals X Ltd.....	1,267,463	452,382
	Metcash Ltd.....	6,026,284	16,912,725
#	Michael Hill International Ltd.....	115,421	109,321
*	Mincor Resources NL.....	76,283	88,119
	Mineral Resources Ltd.....	950,415	37,770,385
*	MMA Offshore Ltd.....	836,458	240,127
	Monadelphous Group Ltd.....	304,288	1,938,341
	Monash IVF Group Ltd.....	1,407,719	1,008,022
	Money3 Corp. Ltd.....	815,910	1,755,471
	Mount Gibson Iron Ltd.....	2,229,269	665,824
#*	Myer Holdings Ltd.....	16,288,882	5,082,499
#	MyState Ltd.....	319,207	1,124,625
#*	Nanosonics Ltd.....	79,333	288,360
	National Australia Bank Ltd.....	2,773,071	53,507,635
	Navigator Global Investments Ltd.....	585,315	669,195
#*	Nearmap Ltd.....	234,433	224,838
#*	Neometals Ltd.....	551,838	522,069
	Netwealth Group Ltd.....	226,324	2,451,209
#	New Hope Corp. Ltd.....	2,199,454	3,543,097
	Newcrest Mining Ltd.....	823,426	12,772,458
#*	NEXTDC Ltd.....	285,810	2,193,010
	nib holdings Ltd.....	1,879,111	8,290,812
	Nick Scali Ltd.....	260,903	2,517,702
	Nickel Mines Ltd.....	2,694,948	2,767,979
#	NICO Resources Ltd.....	34,926	11,730
	Nine Entertainment Co. Holdings Ltd.....	7,524,955	14,043,348
	Northern Star Resources Ltd.....	3,120,107	18,595,597
#*	Nova Minerals Ltd.....	32,976	18,887
	NRW Holdings Ltd.....	2,895,425	3,272,013
	Nufarm Ltd.....	1,476,743	4,689,892

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* OFX Group Ltd.....	962,104	\$ 1,573,752
* OM Holdings Ltd.....	418,603	263,283
#* Omni Bridgeway Ltd.....	400,064	925,242
* oOh!media Ltd.....	3,054,753	3,503,130
Orica Ltd.....	491,974	4,874,252
Origin Energy Ltd.....	2,742,448	10,973,905
Orora Ltd.....	4,597,026	11,318,580
OZ Minerals Ltd.....	1,726,597	29,951,492
# Pacific Current Group Ltd.....	217,890	1,080,818
Pacific Smiles Group Ltd.....	108,709	195,051
Pact Group Holdings Ltd.....	868,271	1,435,063
#* Paladin Energy Ltd.....	2,303,913	1,201,379
* Panoramic Resources Ltd.....	6,013,888	1,049,933
Paragon Care Ltd.....	93,832	23,335
Peet Ltd.....	1,078,582	863,543
Pendal Group Ltd.....	1,135,450	3,899,611
#* Peninsula Energy Ltd.....	168,481	22,760
PeopleIN Ltd.....	23,901	68,810
Perenti Global Ltd.....	3,067,062	1,680,014
Perpetual Ltd.....	179,599	4,197,562
Perseus Mining Ltd.....	5,385,739	5,629,435
#* Pilbara Minerals Ltd.....	1,145,764	2,650,701
Pinnacle Investment Management Group Ltd.....	43,011	347,171
Platinum Asset Management Ltd.....	1,101,774	1,936,937
* Poseidon Nickel Ltd.....	465,711	32,604
* PPK Group Ltd.....	3,734	19,006
#* Praemium Ltd.....	1,027,677	922,848
Premier Investments Ltd.....	300,365	6,162,829
# Pro Medicus Ltd.....	159,511	5,151,236
Propel Funeral Partners Ltd.....	4,645	14,453
PSC Insurance Group Ltd.....	36,609	120,018
PWR Holdings Ltd.....	183,158	1,032,439
* Qantas Airways Ltd.....	216,066	739,518
QBE Insurance Group Ltd.....	2,187,797	17,370,319
Qube Holdings Ltd.....	3,872,025	7,990,587
# Ramelius Resources Ltd.....	3,427,094	3,284,726
Ramsay Health Care Ltd.....	232,123	10,356,402
REA Group Ltd.....	76,955	7,972,287
# Reckon Ltd.....	132,862	87,832
* Red 5 Ltd.....	714,618	137,015
#* Redbubble Ltd.....	292,262	372,104
Reece Ltd.....	151,226	2,334,687
# Regis Healthcare Ltd.....	580,632	724,271
# Regis Resources Ltd.....	3,367,166	4,095,708
#* Reject Shop Ltd.....	140,659	610,451
Reliance Worldwide Corp. Ltd.....	1,984,783	7,329,820
# Resimac Group Ltd.....	37,813	50,883
#* Resolute Mining Ltd.....	4,396,079	892,418
Ridley Corp. Ltd.....	1,245,370	1,245,207
Rio Tinto Ltd.....	692,143	55,029,292
* RPMGlobal Holdings Ltd.....	100,187	135,394
#* Rumble Resources Ltd.....	192,583	58,973
* Salmat Ltd.....	68,805	0
Sandfire Resources Ltd.....	3,226,898	15,506,483
Santos Ltd.....	7,581,182	38,616,506
SEEK Ltd.....	218,442	4,526,817
Select Harvests Ltd.....	542,132	2,081,173
Senex Energy Ltd.....	904,699	2,953,543
Servcorp Ltd.....	211,671	512,806

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	2,487,792	\$ 1,378,909
	409,900	6,338,700
*	4,443,757	1,972,716
	296,227	498,628
	349,454	278,923
	12,259,714	3,914,634
*	3,954,320	4,164,214
	805,452	8,200,501
*	9,056	0
	325,923	1,656,563
	667,784	17,983,624
	447,461	6,156,168
	5,309,068	14,606,821
	1,129,009	1,510,241
#*	1,370,682	0
	103,260	33,041
#	3,702,432	3,244,073
*	3,871,450	9,456,874
	2,395,497	7,882,966
#*	94,124	14,390
	1,903,911	14,953,110
	474,685	945,014
	1,308,279	10,820,288
*	773,502	584,963
*	1,269,245	7,800,931
	89,349	367,494
*	1,761,939	2,081,271
	3,189,951	11,208,152
	1,212,059	3,026,483
	1,268,229	9,487,628
	5,141,357	14,292,561
	35,561	494,654
#*	54,749	332,529
*	1,677,917	0
#	1,207,481	5,069,501
	1,111,736	9,821,326
	999,312	7,511,061
#*	842,979	1,144,097
#*	226,747	363,874
	1,299,693	3,838,726
*	592,890	1,770,951
	3,195,173	0
#	426,280	2,187,728
#	881,280	212,245
Ω	2,449,933	3,734,794
#*	232,025	18,952
#*	807,448	2,826,691
	1,053,578	39,311,627
*	1,482,052	1,175,062
*	1,817,125	4,472,142
	1,166,799	1,512,118
	3,027,699	43,668,290
*	4,646,331	8,896,213
#*	130,825	26,791
	35,900	1,169,240
	1,052,565	18,808,288
	1,011,883	24,684,342
	992,012	8,173,830
*	40,361	3,269,461

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
#* Zip Co. Ltd.....	275,459	\$ 634,128
TOTAL AUSTRALIA.....		<u>2,111,728,839</u>
AUSTRIA — (0.6%)		
Addiko Bank AG.....	3,514	48,570
Agrana Beteiligungs AG.....	59,005	1,146,560
ANDRITZ AG.....	281,148	14,958,074
AT&S Austria Technologie & Systemtechnik AG.....	198,230	9,232,800
Atrium European Real Estate Ltd.....	574,509	1,950,906
Ω BAWAG Group AG.....	214,790	12,890,657
#* DO & Co. AG.....	23,970	2,470,828
Erste Group Bank AG.....	533,057	24,915,394
EVN AG.....	163,981	4,827,084
* FACC AG.....	30,403	264,385
* Flughafen Wien AG.....	14,020	447,806
# IMMOFINANZ AG.....	223,231	5,790,931
#* Kapsch TrafficCom AG.....	10,948	174,996
#* Lenzing AG.....	55,037	6,755,654
Mayr Melnhof Karton AG.....	22,086	4,296,900
Oberbank AG.....	2,814	297,124
# Oesterreichische Post AG.....	143,988	6,043,732
OMV AG.....	325,605	19,928,451
Palfinger AG.....	44,518	1,521,323
# POLYTEC Holding AG.....	63,673	560,101
* Porr AG.....	65,497	926,834
Raiffeisen Bank International AG.....	701,884	19,728,025
Rosenbauer International AG.....	4,139	207,246
S IMMO AG.....	151,701	3,887,776
* Schoeller-Bleckmann Oilfield Equipment AG.....	19,291	813,380
Semperit AG Holding.....	39,636	1,202,778
Strabag SE.....	73,730	3,173,448
Telekom Austria AG, ADR.....	4,200	73,408
Telekom Austria AG.....	563,641	4,875,419
UBM Development AG.....	4,439	210,290
UNIQA Insurance Group AG.....	669,500	6,205,748
# Verbund AG.....	34,688	3,673,810
Vienna Insurance Group AG Wiener Versicherung Gruppe.....	200,570	5,874,684
voestalpine AG.....	627,528	20,862,250
Wienerberger AG.....	297,486	10,771,084
Zumtobel Group AG.....	100,302	913,640
TOTAL AUSTRIA.....		<u>201,922,096</u>
BELGIUM — (1.1%)		
Ackermans & van Haaren NV.....	125,260	24,178,291
Ageas SA.....	588,860	28,344,509
* AGFA-Gevaert NV.....	1,263,618	5,361,541
Anheuser-Busch InBev SA.....	913,054	57,559,928
# Anheuser-Busch InBev SA/NV, Sponsored ADR.....	118,114	7,449,450
* Argenx SE.....	8,301	2,221,280
# Atenor.....	3,938	251,714
Banque Nationale de Belgique.....	92	172,856
Barco NV.....	146,163	3,018,478
Bekaert SA.....	236,047	10,989,584
#*Ω Biocartis Group NV.....	19,986	66,494
* bpost SA.....	419,997	3,100,418
#* Celyad Oncology SA.....	6,859	24,740
Cie d'Entreprises CFE.....	55,505	7,518,838
Deceuninck NV.....	286,785	1,087,313

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
	150,920	\$ 26,295,441
	484,865	1,939,003
#	82,287	11,104,196
	303,267	12,318,613
##*	917,318	7,575,487
	55,367	1,317,643
	139,830	700,978
	233,349	4,011,240
*	55,804	3,760,344
	99,307	6,053,625
*	13,968	143,096
	10,459	932,607
	34,136	583,219
#	9,610	311,332
	297,478	25,871,467
*	65,554	3,970,017
	956	6,131,583
*	25,853	23,056
	89,077	9,339,976
#*	332,133	2,432,221
	184,115	3,998,171
#*	114,034	209,902
#*	5,463	415,359
	660,686	13,491,590
	258,558	4,925,347
	5,708	1,467,048
	8,176	168,765
	38,028	2,192,054
	18,495	1,177,679
	268,761	32,382,793
	119,152	4,574,071
	1,957	255,426
*	220,869	8,603,541
	139,277	13,858,789
#	393,705	14,903,959
	23,803	882,349
	15,086	4,274,847
	172,079	900,677
		<hr/>
TOTAL BELGIUM.....		384,842,945
CANADA — (10.6%)		
*	279,292	503,150
#	134,663	1,085,864
#	47,364	707,954
*	226,465	222,697
*	4,361,345	23,605,439
	337,250	4,605,798
*	435,095	711,952
#	45,108	1,204,749
	811,921	4,726,598
#	350,461	16,745,027
*	381,890	1,697,422
#*	54,290	976,336
	86,301	2,715,683
#	2,545,174	17,362,576
#*	121,260	611,475
#*	12,200	17,948
	16,660	225,952
#	786,006	11,224,029

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	792,230	\$ 31,953,453
#	830,170	17,052,070
#	170,895	2,371,544
#	104,879	5,033,763
#*	51,477	38,472
	245,554	305,216
#	2,505	94,276
	100,369	631,674
#	3,376,466	39,551,250
*	1,282,777	2,300,855
*	292,698	13,578,571
	146,472	4,934,061
#*	2,207,956	2,084,370
*	191,967	7,837,853
#*	144,010	599,304
*	227,348	6,755,248
	5,742,597	20,690,789
#	160,010	3,875,788
	934,773	105,797,638
	1,296,960	93,351,895
	2,364,614	45,099,844
#*	665,768	16,357,920
#	173,717	9,076,102
#	1,364,140	6,728,677
#	113,907	862,042
	294,298	1,062,682
#*	424,307	3,492,047
	7,200	84,623
*	123,500	168,080
#*	2,691,638	3,578,546
*	136,052	828,417
#	172,816	4,493,230
	32,200	429,874
#	1,312	73,787
#	169,935	9,363,418
#	131,559	8,725,752
#	114,940	9,553,090
#*	248,014	6,262,475
	15,095	678,660
	954,047	18,542,026
#	437,696	5,226,937
#	738,579	1,946,458
#*	141,484	4,343,129
	715,298	89,798,106
	601,670	73,276,370
#	3,335,560	169,831,491
	638,090	45,610,057
#	126,615	18,280,809
#	177,193	5,147,888
#	567,869	17,257,428
*	496,067	11,270,436
*	157,874	743,945
#*	200,794	1,614,380
#	338,869	10,524,760
#*	3,693,181	15,718,136
*	603,543	2,502,199
#	7,533	1,067,533
	544,233	5,445,969
	283,856	14,840,947

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Celestica, Inc.....	613,467	\$ 7,638,259
# Cenovus Energy, Inc.....	2,600,495	37,832,623
# Centerra Gold, Inc.....	1,370,602	11,062,720
CES Energy Solutions Corp.....	1,087,618	2,087,706
* CGI, Inc.....	272,227	23,241,678
# Chesswood Group Ltd.....	31,923	337,023
China Gold International Resources Corp. Ltd.....	2,653,959	7,098,659
CI Financial Corp.....	721,293	13,385,755
Clairvest Group, Inc.....	516	27,339
# Cogeco Communications, Inc.....	132,057	10,839,655
# Cogeco, Inc.....	49,890	3,215,975
Colliers International Group, Inc.....	138,265	20,194,067
Computer Modelling Group Ltd.....	350,049	1,316,315
* Conifex Timber, Inc.....	32,928	54,658
Constellation Software, Inc.....	28,201	48,571,655
* Copper Mountain Mining Corp.....	1,301,531	3,604,129
Corby Spirit & Wine Ltd.....	40,385	540,098
# Corus Entertainment, Inc., Class B.....	1,831,025	7,245,452
# Crescent Point Energy Corp.....	2,758,426	17,770,335
* Crew Energy, Inc.....	3,994,584	11,627,236
#* Cronos Group, Inc.....	347,919	1,283,821
* Denison Mines Corp.....	2,156,614	2,612,741
#*,* Descartes Systems Group, Inc.....	40,006	2,910,653
Dexterra Group, Inc.....	134,184	871,933
#* DIRT Environmental Solutions.....	124,732	205,082
Dollarama, Inc.....	289,272	14,926,130
# Doman Building Materials Group Ltd.....	303,240	1,989,554
#* Dorel Industries, Inc., Class B.....	179,394	3,531,006
DREAM Unlimited Corp., Class A.....	129,973	4,093,002
Dundee Precious Metals, Inc.....	775,167	4,555,322
# ECN Capital Corp.....	1,256,127	5,276,890
E-L Financial Corp. Ltd.....	538	388,036
* Eldorado Gold Corp.....	859,411	7,524,546
# Element Fleet Management Corp.....	1,652,223	16,832,229
# Emera, Inc.....	299,489	14,190,475
Empire Co. Ltd., Class A.....	485,506	14,979,778
# Enbridge, Inc.....	734,512	31,047,824
# Endeavour Mining PLC.....	726,540	16,186,617
#* Endeavour Silver Corp.....	175,071	634,919
Enerflex Ltd.....	488,084	2,764,587
#* Energy Fuels, Inc.....	220,413	1,362,898
# Enerplus Corp.....	1,127,385	13,045,855
Enghouse Systems Ltd.....	166,592	5,868,693
* Ensign Energy Services, Inc.....	797,341	1,398,789
#*,* Equinox Gold Corp.....	232,706	1,335,004
# Equitable Group, Inc.....	169,156	9,389,645
* ERO Copper Corp.....	67,234	837,285
Evertz Technologies Ltd.....	106,626	1,085,427
Exchange Income Corp.....	102,091	3,405,309
Exco Technologies Ltd.....	152,652	1,180,482
# Extencicare, Inc.....	412,702	2,357,091
Fairfax Financial Holdings Ltd.....	75,297	36,358,650
# Fiera Capital Corp.....	185,104	1,462,018
Finning International, Inc.....	611,994	17,062,555
# Firm Capital Mortgage Investment Corp.....	134,718	1,525,069
# First Majestic Silver Corp.....	136,111	1,382,570
# First National Financial Corp.....	74,235	2,558,498
First Quantum Minerals Ltd.....	1,127,396	27,769,163
FirstService Corp.....	101,865	16,236,496

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Fission Uranium Corp.....	1,807,387	\$ 1,094,826
# Fortis, Inc.....	298,338	14,174,240
#* Fortuna Silver Mines, Inc.....	1,415,247	4,809,714
# Franco-Nevada Corp.....	33,469	4,427,614
# Freehold Royalties Ltd.....	519,444	5,373,629
* Frontera Energy Corp.....	85,618	715,308
#* Galiano Gold, Inc.....	738,913	499,914
* Gamehost, Inc.....	83,742	510,562
* GDI Integrated Facility Services, Inc.....	4,900	213,940
* Gear Energy Ltd.....	285,009	309,415
George Weston Ltd.....	217,946	23,767,199
# GFL Environmental, Inc.....	25,477	837,429
# Gibson Energy, Inc.....	591,838	11,388,394
Gildan Activewear, Inc.....	398,364	15,863,749
goeasy Ltd.....	82,351	9,547,961
* Golden Star Resources Ltd.....	199,827	779,721
#* GoldMoney, Inc.....	48,197	71,661
#* Gran Tierra Energy, Inc.....	1,921,398	1,738,275
# Great-West Lifeco, Inc.....	403,913	12,618,011
Guardian Capital Group Ltd., Class A.....	16,411	484,138
# Hardwoods Distribution, Inc.....	16,000	550,431
* Headwater Exploration, Inc.....	80,087	447,325
* Heroux-Devtek, Inc.....	155,762	2,083,117
High Liner Foods, Inc.....	108,691	1,205,635
# HLS Therapeutics, Inc.....	1,000	11,619
* Home Capital Group, Inc.....	468,492	13,275,445
# Hudbay Minerals, Inc.....	4,251,533	30,540,222
Ω Hydro One Ltd.....	246,144	6,359,099
#* i-80 Gold Corp.....	413,213	864,687
iA Financial Corp., Inc.....	471,017	30,647,694
#*, * IAMGOLD Corp.....	2,542,163	6,199,036
* IBI Group, Inc.....	80,502	837,857
IGM Financial, Inc.....	176,244	6,192,076
#* Imperial Metals Corp.....	164,385	407,358
# Imperial Oil Ltd.....	372,643	15,248,543
Information Services Corp.....	13,744	261,224
# Innergex Renewable Energy, Inc.....	420,595	6,170,859
Intact Financial Corp.....	159,135	21,561,437
# Interfor Corp.....	474,828	14,149,774
# Intertape Polymer Group, Inc.....	240,434	4,851,616
#* Invesque, Inc.....	89,083	148,769
#* Ivanhoe Mines Ltd., Class A.....	1,126,662	9,652,165
#Ω Jamieson Wellness, Inc.....	31,464	877,720
K-Bro Linen, Inc.....	23,264	622,435
#* Kelt Exploration Ltd.....	835,753	3,642,427
# Keyera Corp.....	424,282	9,983,302
#* Kinaxis, Inc.....	70,559	9,152,160
Kingsway Financial Services, Inc.....	14,675	76,310
Kinross Gold Corp.....	8,338,438	45,065,546
Kirkland Lake Gold Ltd.....	1,211,298	45,625,582
* Knight Therapeutics, Inc.....	626,439	2,735,111
# KP Tissue, Inc.....	37,940	315,483
# Labrador Iron Ore Royalty Corp.....	230,597	7,102,130
* Laramide Resources Ltd.....	26,500	13,551
#* Largo, Inc.....	59,040	493,258
Lassonde Industries, Inc., Class A.....	3,983	479,408
# Laurentian Bank of Canada.....	306,459	10,665,733
Leon's Furniture Ltd.....	107,351	2,119,742
# LifeWorks, Inc.....	217,422	4,708,829

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CANADA — (Continued)			
#*	Lightspeed Commerce, Inc.....	25,690	\$ 833,640
*	Lightstream Resources Ltd.....	696,278	0
#	Linamar Corp.....	319,294	17,695,994
#	Loblaw Cos. Ltd.....	318,360	24,561,641
#*	Lucara Diamond Corp.....	1,820,013	816,117
*	Lundin Gold, Inc.....	42,351	306,517
	Lundin Mining Corp.....	4,332,200	36,091,726
#*	MAG Silver Corp.....	14,403	196,169
	Magellan Aerospace Corp.....	77,380	610,566
#	Magna International, Inc.....	1,291,261	104,057,873
*	Mainstreet Equity Corp.....	18,373	1,835,638
#*	Major Drilling Group International, Inc.....	516,619	3,385,467
*	Mandalay Resources Corp.....	42,348	79,955
#	Manulife Financial Corp.....	1,500,954	31,250,270
	Maple Leaf Foods, Inc.....	377,062	9,171,818
#*	Marathon Gold Corp.....	309,500	691,484
#	Martinrea International, Inc.....	654,254	5,393,999
*	Maxim Power Corp.....	24,537	75,282
#*	MDF Commerce, Inc.....	22,395	81,219
#	Medical Facilities Corp.....	168,105	1,346,268
*	MEG Energy Corp.....	1,414,917	16,852,333
	Melcor Developments Ltd.....	6,624	76,185
*	Mercator Minerals Ltd.....	131,933	0
#	Methanex Corp.....	299,729	13,636,958
	Metro, Inc.....	293,894	15,719,511
	Morguard Corp.....	4,845	500,108
*	Mountain Province Diamonds, Inc.....	32,000	18,125
	MTY Food Group, Inc.....	47,756	2,135,428
#	Mullen Group Ltd.....	495,275	4,574,227
	National Bank of Canada.....	809,907	64,797,657
	Neo Performance Materials, Inc.....	5,200	73,102
*	New Gold, Inc.....	6,105,547	9,654,368
#	NFI Group, Inc.....	193,486	2,907,275
	North American Construction Group Ltd.....	112,102	1,608,589
#	North West Co., Inc.....	216,659	5,974,038
#	Northland Power, Inc.....	504,637	14,613,293
	Nutrien Ltd.....	706,342	49,306,980
*	NuVista Energy Ltd.....	1,036,904	7,333,334
#*	Obsidian Energy Ltd.....	86,800	638,461
#*	OceanaGold Corp.....	4,016,605	6,193,247
	Onex Corp.....	235,469	16,914,349
	Open Text Corp.....	344,905	16,507,636
*	Orbite Technologies, Inc.....	174,500	0
#*	Organigram Holdings, Inc.....	139,931	208,497
#	Osisko Gold Royalties Ltd.....	507,199	5,602,099
*	Osisko Mining, Inc.....	50,051	172,854
#	Pan American Silver Corp.....	1,041,404	22,557,495
	Paramount Resources Ltd., Class A.....	384,613	7,561,239
	Parex Resources, Inc.....	902,677	19,201,814
	Park Lawn Corp.....	70,620	2,151,128
#	Parkland Corp.....	566,724	15,069,245
	Pason Systems, Inc.....	276,912	2,747,009
#	Pembina Pipeline Corp.....	820,254	26,043,116
#	Peyto Exploration & Development Corp.....	868,245	6,803,066
	PHX Energy Services Corp.....	148,701	602,455
*	Pine Cliff Energy Ltd.....	124,000	72,187
#	Pizza Pizza Royalty Corp.....	124,991	1,154,383
	Point.com, Inc.....	6,420	100,216
#	Polaris Infrastructure, Inc.....	89,766	1,127,769

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	24,687	\$ 713,333
#	509,779	6,560,976
#*,*	69,220	3,009,529
#	116,054	10,953,986
*	471,815	6,405,476
	63,525	1,059,958
	584,206	9,756,240
#	719,660	1,449,341
#	464,603	10,986,875
#*	145,025	38,220
#*	15,805	73,110
*	80,546	1,086,704
	221,973	12,416,798
*	113,657	161,837
	177,191	6,966,925
#	207,320	12,637,282
	415,912	21,094,447
#	538,773	2,538,843
#	2,032,130	231,721,826
	319,501	7,972,758
*	1,047,730	1,112,721
#	572,532	3,436,588
	234,484	5,255,437
#	36,700	535,277
*	23,032	369,664
#	795,751	3,781,093
	679,355	20,251,001
*	364,694	1,695,584
*	6,994	6,743,895
#	179,305	2,084,827
#*,*	144,235	2,116,894
#Ω	142,863	4,029,138
	335,693	7,402,332
*	665,787	0
*Ω	76,453	2,628,326
#	46,690	1,639,664
#	1,238,144	20,390,512
	361,708	19,187,578
#	43,148	1,248,802
	170,689	5,351,026
	394,613	22,336,181
	2,389,866	68,278,484
#*,*	214,162	1,122,134
#	987,482	10,036,791
#*	86,241	426,743
	19,400	40,291
#	1,362,284	5,283,452
#*	1,431,283	2,736,119
#	778,316	40,199,526
	807,571	24,930,581
	2,070	69,616
	174,880	4,114,904
	2,500	48,027
#	410,559	39,516,889
	62,639	6,724,454
	360,110	368,283
	158,273	1,186,596
	88,382	8,990,817
*	426,256	4,178,224

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	230,107	\$ 19,421,925
#	1,110,180	88,887,716
*	227,898	1,222,722
#	1,289,685	45,980,824
	421,210	4,574,341
	1,032,557	11,201,637
#	304,090	4,155,327
#	575,097	9,546,117
#*	258,153	247,765
*	1,775,523	4,972,553
#	535,275	7,845,001
*	53,688	1,814,039
*	313,794	5,493,137
#*	210,139	3,919,597
#*,*	861,297	13,407,924
	21,290	246,875
*	6,346	29,382
	120,993	2,191,133
	112,613	14,041,565
*	549,251	4,722,742
	334,334	30,942,012
#	2,306,543	3,665,356
#	261,041	5,542,616
#	133,324	5,375,624
#	2,613,366	18,441,487
#*	392,989	933,664
#	107,831	3,198,072
#	142,110	18,949,491
	3,708,981	15,315,513
#*	278,894	414,671
#	91,812	1,037,187
TOTAL CANADA.....		<u>3,677,267,772</u>
CHINA — (0.0%)		
	2,945,000	311,291
#*	3,740,000	529,815
*	42,625	0
Ω	365,800	1,658,399
	313,000	404,640
	434,000	144,394
TOTAL CHINA.....		<u>3,048,539</u>
DENMARK — (2.1%)		
*	21,670	9,150,586
	4,535,450	8,598,725
#	64,919	1,375,566
	2,940	9,849,746
	3,757	13,495,682
#*	533,253	1,863,072
	1,342	30,232
#*	338,191	9,954,087
#*	12,158	622,087
*	121,106	9,192
	172,977	28,010,270
	7,006	219,382
	36,842	3,819,764
#	257,478	20,648,558
	96,551	14,040,664

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
Columbus AS.....	438,664	\$ 632,216
D/S Norden AS.....	168,448	3,834,159
Danske Bank AS.....	1,157,341	22,465,417
* Demant AS.....	351,167	15,536,800
* Dfds AS.....	174,840	8,535,047
#* Djurslands Bank AS.....	1,040	56,526
* Drilling Co. of 1972 AS.....	67,925	2,649,500
DSV AS.....	151,741	30,830,886
# FLSmidth & Co. AS.....	216,679	7,304,277
# Fluegger Group AS.....	350	31,849
* Genmab AS.....	70,499	24,006,989
# GN Store Nord AS.....	600,927	36,364,474
GronlandsBANKEN AS.....	33	3,061
H Lundbeck AS.....	343,528	8,740,712
* H+H International AS, Class B.....	116,159	3,589,722
* Harboes Bryggeri AS, Class B.....	2,462	29,780
#* ISS AS.....	784,977	14,789,164
Jeudan AS.....	14,670	557,973
* Jyske Bank AS.....	291,973	17,197,865
Matas AS.....	208,871	3,492,352
* MT Hoejgaard Holding AS.....	328	10,097
#Ω Netcompany Group AS.....	62,073	4,560,146
* Nilfisk Holding AS.....	155,838	5,489,712
* NKT AS.....	216,606	9,119,021
#Ω NNIT AS.....	69,046	1,012,910
North Media AS.....	11,810	175,617
Novo Nordisk AS, Sponsored ADR.....	595,283	59,450,913
Novo Nordisk AS, Class B.....	891,477	88,673,654
Novozymes AS, Class B.....	301,483	20,696,028
* NTG Nordic Transport Group AS, Class A.....	6,037	401,912
Ω Orsted AS.....	64,395	6,860,965
Pandora AS.....	449,416	48,869,375
* Parken Sport & Entertainment AS.....	10,398	135,735
Per Aarsleff Holding AS.....	97,171	4,378,360
Ringkjoebing Landbobank AS.....	149,659	19,701,044
Rockwool International AS, Class A.....	3,498	1,137,510
# Rockwool International AS, Class B.....	34,285	13,131,499
Royal Unibrew AS.....	240,968	27,702,972
#* RTX AS.....	28,702	720,503
Ω Scandinavian Tobacco Group AS, Class A.....	303,613	6,545,035
Schouw & Co. AS.....	71,013	6,005,712
SimCorp AS.....	150,405	14,023,783
Solar AS, Class B.....	25,629	2,748,056
SP Group AS.....	1,209	66,945
Spar Nord Bank AS.....	454,313	6,533,210
* Sparekassen Sjaelland-Fyn AS.....	1,049	32,359
Sydbank AS.....	381,764	13,475,319
TCM Group AS.....	8,463	176,544
* Tivoli AS.....	1,544	189,254
Topdanmark AS.....	252,365	14,433,583
#* TORM PLC, Class A.....	59,523	425,703
Tryg AS.....	671,846	15,919,934
UIE PLC.....	4,278	1,175,416
# Vestas Wind Systems AS.....	1,027,335	27,800,088
#* Zealand Pharma AS.....	28,370	552,689
TOTAL DENMARK.....		744,667,985
FINLAND — (1.6%)		
Aktia Bank Oyj.....	178,792	2,319,504

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
	1,250	\$ 50,240
	61,478	703,700
	3,389	47,271
	28,806	357,887
	61,808	781,841
*	7,918	232,465
#	79,121	438,700
	203,864	10,178,325
	156,287	1,081,083
	240,789	1,927,239
	27,598	224,477
	379,350	22,283,705
Ω	9,514	345,677
#*	4,478,584	3,314,046
	104,250	2,593,739
	1,012,215	27,552,220
	255,088	1,255,532
	11,415	13,915
	440	11,568
	47,384	2,504,464
#	165,652	300,438
	584,496	23,042,996
	29,672	160,760
#	18,383	235,313
	711,617	10,460,129
	167,378	4,813,081
	1,370,460	43,283,484
	305,375	7,000,996
	247,622	16,037,030
	300,069	12,070,152
	169,797	2,346,118
#*	205,282	161,999
	4,739	390,315
	723,526	7,800,025
	1,979,975	21,234,455
	30,848	921,939
	302,981	4,258,306
#	574,109	25,892,040
*	5,179,262	30,893,876
*	2,506,247	14,786,857
	695,310	23,508,402
	2,440,427	28,986,616
	39,535	2,145,267
*	719	13,328
	6,182	59,572
	1,000	2,424
	719,046	1,767,966
	54,923	2,215,342
	436,906	17,765,782
*	1,945,424	12,604,221
	34,018	479,729
	52,110	2,351,619
*	30,828	3,578,680
	401,412	1,450,934
*	20,892	191,774
	1,914	41,681
	63,845	3,333,268
Ω	14,306	112,836
	490,275	24,333,731

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
	504,321	\$ 7,617,266
*	18,522	41,051
	1,483,030	30,190,110
	3,685	47,597
	4,065	46,183
	20,343	124,822
Ω	34,591	451,548
	378,113	11,251,329
	104,143	2,179,116
	1,134,767	41,358,275
	284,514	6,313,095
	45,516	2,428,708
	657,788	25,123,768
#	8,621	66,874
	969,896	11,974,726
#	722,424	3,588,801
TOTAL FINLAND.....		572,054,348
FRANCE — (7.9%)		
	105,088	839,733
*	440,860	16,202,195
#*	49,865	6,766,720
	519,420	88,851,590
*	402,580	51,406,736
*	41,036	2,241,988
	63,353	1,569,961
	153,455	5,995,368
Ω	117,115	1,755,020
	180,953	5,866,446
	44,351	1,247,975
	125,455	20,462,485
Ω	117,581	9,140,313
	413,435	61,133,848
	45,623	1,951,082
	259,113	9,288,411
	33,103	1,968,441
	1,415,353	44,825,638
	25,730	504,854
#	13,234	647,746
*	182,413	3,041,455
#	58,402	1,197,866
	77,353	9,070,635
	886,338	63,275,120
	30,194	1,372,803
	1,817,900	9,798,853
#	92,495	2,175,689
	56,660	0
	998,687	35,220,751
	627,997	17,968,461
	55	39,167
	212,139	47,692,318
	2,751,041	52,356,685
*	199,760	4,418,488
*	48,564	438,040
#*	6,197	88,145
	2,301	9,507
*	15,898	397,215
*	3,406,411	2,835,574
	94,241	2,373,717

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
Cie de Saint-Gobain.....	1,049,584	\$71,022,689
* Cie des Alpes.....	96,432	1,610,681
# Cie Generale des Etablissements Michelin SCA.....	571,661	95,652,495
Cie Plastic Omnium SA.....	328,119	7,631,815
#* Claranova SE.....	70,358	426,670
CNP Assurances.....	534,921	13,167,170
* Coface SA.....	598,452	7,917,483
Credit Agricole SA.....	952,684	14,332,602
Danone SA, Sponsored ADR.....	18,623	233,160
Danone SA.....	683,066	42,589,893
Dassault Aviation SA.....	24,613	2,925,069
Dassault Systemes SE, Sponsored ADR.....	10,275	492,892
Dassault Systemes SE.....	198,815	9,614,370
#* DBV Technologies SA.....	35,620	111,071
# Delta Plus Group.....	1,869	179,932
* Derichebourg SA.....	721,218	9,069,892
Edenred.....	495,821	21,296,679
Eiffage SA.....	481,145	50,555,437
* Ekinops SAS.....	6,333	51,832
Electricite de France SA.....	1,091,241	10,495,781
Electricite de Strasbourg SA.....	1,138	143,456
#*Ω Elior Group SA.....	555,988	3,353,787
* Elis SA.....	975,626	17,822,409
Engie SA.....	2,576,827	39,636,243
* Eramet SA.....	46,687	4,839,080
EssilorLuxottica SA.....	114,055	21,577,543
* Esso SA Francaise.....	10,411	238,457
#* Etablissements Maurel et Prom SA.....	298,121	886,143
Eurazeo SE.....	55,944	4,445,217
Eurofins Scientific SE.....	337,380	33,873,914
Ω Euronext NV.....	327,762	31,600,285
# Eutelsat Communications SA.....	965,513	11,972,166
* Exel Industries, Class A.....	6,839	587,507
Faurecia SE.....	605,983	26,309,077
Fnac Darty SA.....	102,019	6,058,601
* Gaumont SA.....	768	88,735
Gaztransport Et Technigaz SA.....	85,230	7,819,154
# GEA.....	181	20,898
Getlink SE.....	406,899	6,418,776
#* GL Events.....	57,252	1,122,873
Groupe Crit.....	22,390	1,634,011
Groupe Gorge SA.....	9,794	169,791
Guerbet.....	37,275	1,391,994
* Haulotte Group SA.....	54,664	317,927
Hermes International.....	23,514	35,304,366
HEXAOM.....	16,188	699,263
* ID Logistics Group.....	9,101	3,304,510
Imerys SA.....	195,518	8,985,107
Infotel SA.....	819	48,783
Interparfums SA.....	5,493	417,372
Ipsen SA.....	122,950	11,963,129
IPSOS.....	185,598	8,480,552
Jacquet Metals SACA.....	81,175	1,998,443
* JCDecaux SA.....	257,834	7,057,978
Kaufman & Broad SA.....	120,359	4,777,354
Kering SA.....	62,464	46,645,916
Korian SA.....	364,097	7,982,105
Ω La Francaise des Jeux SAEM.....	161,918	6,703,990
* Lagardere SA.....	649,009	17,668,384

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	4,727	\$ 537,414
	104,988	4,507,499
	317,355	32,298,180
	18,245	820,928
	117,537	3,693,171
	27,031	1,250,829
	74,445	31,798,930
	248,440	204,062,954
Ω	137,454	3,138,407
	37,916	1,412,642
	2,990	263,869
	91,472	3,814,946
#*	84,159	572,380
	200,359	3,908,881
	2,813	16,716
	282,050	25,487,237
	283,721	11,879,891
#*	71,997	185,809
	82,121	547,089
#	143,254	2,254,334
#*	12,362	5,771
#	187,975	2,197,428
	7,330,798	86,118,204
	139,636	6,130,607
	69,562	14,879,266
	2,924	264,190
#	45,034	345,280
*	14,691	48,038
	89,724	1,517,233
	714,348	48,404,844
	186,532	3,811,860
#*	489,222	2,384,280
#*††	65,252	25,401
	15,809	3,296,703
*	704,771	28,009,301
	1,449,227	32,302,703
	1,585	1,554,293
	36,599	1,588,070
	237,855	7,700,031
	123,076	14,900,715
	943	215,998
	246,722	12,829,544
	432,160	45,187,518
	44,190	19,377,806
	17,323	1,251,046
	229,955	38,953,107
	743,804	25,373,076
	119,502	18,136,817
	12,581	900,889
	1,900,136	14,619,702
*Ω	111,520	917,308
	134,748	7,672,416
*	2,125	163,741
	1,253,453	46,528,591
	7,346	237,662
	4,239	198,561
	124,874	11,613,737
	3,640	67,340
	8,908	821,031

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
* SOITEC.....	81,423	\$ 14,865,290
#* Solocal Group.....	354,103	576,300
Somfy SA.....	28,629	5,271,068
Sopra Steria Group SACA.....	84,150	14,794,570
SPIE SA.....	549,274	12,740,159
Stef SA.....	22,404	2,614,173
STMicroelectronics NV.....	1,220,478	57,387,766
# STMicroelectronics NV.....	269,667	12,658,169
Sword Group.....	23,253	1,071,497
Synergie SE.....	44,846	1,703,450
* Technicolor SA.....	11,961	37,507
* Technip Energies NV.....	387,645	5,931,549
Teleperformance.....	151,417	57,022,007
Television Francaise 1.....	296,203	2,831,268
Thales SA.....	237,033	21,865,685
Thermador Groupe.....	12,782	1,393,111
Tikehau Capital SCA.....	8,288	220,494
Total Gabon.....	1,314	218,640
# TotalEnergies SE, Sponsored ADR.....	217,523	12,355,306
TotalEnergies SE.....	3,093,836	175,938,476
Trigano SA.....	45,634	8,645,946
#* Ubisoft Entertainment SA.....	310,134	17,796,880
Union Financiere de France BQE SA.....	6,272	116,650
Valeo.....	970,458	27,161,764
* Vallourec SA.....	259,336	2,306,914
Veolia Environnement SA.....	555,142	20,054,379
Ω Verallia SA.....	115,797	3,631,958
#* Verimatrix SA.....	5,620	6,732
Vetoquinol SA.....	1,108	162,707
Vicat SA.....	84,188	3,488,774
VIEL & Cie SA.....	71,823	467,520
Vilmorin & Cie SA.....	35,892	2,028,996
# Vinci SA.....	676,067	74,101,358
Virbac SA.....	15,301	6,155,490
Vivendi SE.....	300,594	3,939,397
* Vranken-Pommery Monopole SA.....	8,008	165,133
Wavestone.....	10,874	595,493
*Ω Worldline SA.....	285,268	13,826,991
*Ω X-Fab Silicon Foundries SE.....	121,939	1,189,537
TOTAL FRANCE.....		<u>2,750,521,266</u>
GERMANY — (6.6%)		
1&1 AG.....	166,749	4,438,336
7C Solarparken AG.....	32,181	149,909
Aareal Bank AG.....	317,361	10,232,679
Adesso SE.....	4,065	839,329
Adidas AG.....	133,607	36,664,057
# ADVA Optical Networking SE.....	210,006	3,161,480
All for One Group SE.....	3,921	305,630
Allgeier SE.....	19,416	1,023,150
Allianz SE.....	276,267	70,932,248
Allianz SE, Sponsored ADR.....	186,523	4,778,719
Amadeus Fire AG.....	14,171	2,641,503
Aroundtown SA.....	1,633,511	10,089,436
Atoss Software AG.....	9,597	1,924,193
#*Ω Aumann AG.....	3,278	51,980
Aurubis AG.....	197,548	20,593,033
BASF SE.....	971,481	74,404,649
Basler AG.....	17,190	2,309,372

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

		<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)			
#*	Bauer AG.	79,806	\$ 882,875
	Bayer AG.	1,299,337	78,939,732
	Bayerische Motoren Werke AG.	951,135	100,670,887
	BayWa AG.	68,611	2,889,482
	Bechtle AG.	261,519	15,702,227
Ω	Befesa SA.	73,885	5,216,069
	Beiersdorf AG.	39,299	3,908,817
	Bertrandt AG.	25,455	1,489,708
#	bet-at-home.com AG.	12,987	231,641
*	Bijou Brigitte AG.	15,233	391,254
	Bilfinger SE.	145,266	5,058,373
#*	Borussia Dortmund GmbH & Co. KGaA.	518,015	2,511,522
	Brenntag SE.	415,503	35,598,743
	CANCOM SE.	99,091	6,014,531
	Carl Zeiss Meditec AG.	23,186	3,728,779
*	CECONOMY AG.	768,684	3,420,774
	CENIT AG.	41,872	650,277
	Cewe Stiftung & Co. KGAA.	48,896	6,008,671
*	Commerzbank AG.	3,419,423	29,527,749
	CompuGroup Medical SE & Co. KGaA.	105,941	7,022,030
*	Continental AG.	271,300	26,302,565
#*	Corestate Capital Holding SA.	102,404	1,363,771
Ω	Covestro AG.	861,680	51,694,752
	CropEnergies AG.	128,768	1,773,568
*	CTS Eventim AG & Co. KGaA.	145,048	10,311,070
	Daimler AG.	1,688,994	134,771,126
*	Daimler Truck Holding AG.	844,497	29,771,789
	Data Modul AG Produktion Und Vertrieb Von Elektronischen Systemen.	2,656	178,116
*Ω	Delivery Hero SE.	42,572	3,286,131
*	Delticom AG.	5,449	37,859
	Dermapharm Holding SE.	46,763	3,781,648
*	Deutsche Bank AG.	3,429,473	47,698,209
	Deutsche Beteiligungs AG.	85,573	3,551,177
	Deutsche Boerse AG.	200,488	35,637,222
	Deutsche EuroShop AG.	150,235	2,822,869
#*	Deutsche Lufthansa AG.	1,310,778	10,192,369
Ω	Deutsche Pfandbriefbank AG.	768,867	9,487,764
	Deutsche Post AG.	955,495	57,502,250
	Deutsche Telekom AG, Sponsored ADR.	11,826	223,511
	Deutsche Telekom AG.	5,639,652	106,470,850
*	Deutz AG.	831,180	5,694,932
	DIC Asset AG.	190,390	3,275,110
	DMG Mori AG.	23,446	1,108,333
#	Dr Hoenle AG.	14,287	580,792
	Draegerwerk AG & Co. KGaA.	15,422	851,688
	Duerr AG.	173,386	7,673,256
Ω	DWS Group GmbH & Co. KGaA.	2,908	117,058
	E.ON SE.	4,100,375	56,554,297
	Eckert & Ziegler Strahlen- und Medizintechnik AG.	58,290	5,081,301
*	EDAG Engineering Group AG.	16,434	201,487
*	ElringKlinger AG.	156,496	1,861,914
	Encavis AG.	199,644	3,145,080
	Energiekontor AG.	11,808	835,250
	Evonik Industries AG.	376,734	12,290,451
*	Evotec SE.	19,428	786,148
	Fielmann AG.	92,825	5,920,087
	First Sensor AG.	3,857	201,888
#*	flatexDEGIRO AG.	108,060	2,091,046
*	Francotyp-Postalia Holding AG, Class A.	22,684	74,552

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
* Fraport AG Frankfurt Airport Services Worldwide.....	134,696	\$ 9,200,639
Freenet AG.....	884,555	24,091,324
Fresenius Medical Care AG & Co. KGaA, ADR.....	30,888	1,044,941
Fresenius Medical Care AG & Co. KGaA.....	529,867	36,027,444
Fresenius SE & Co. KGaA.....	826,614	34,122,918
Fuchs Petrolub SE.....	77,542	2,602,319
GEA Group AG.....	281,672	13,307,633
# Gerresheimer AG.....	196,104	17,598,482
* Gesco AG.....	29,514	800,721
GFT Technologies SE.....	129,427	6,414,777
#* Global Fashion Group SA.....	6,038	27,589
Grand City Properties SA.....	245,283	5,413,335
# GRENKE AG.....	5,021	158,595
* H&R GmbH & Co. KGaA.....	71,325	594,667
Hamburger Hafen und Logistik AG.....	196,130	4,213,323
Hannover Rueck SE.....	57,210	11,541,667
#Ω Hapag-Lloyd AG.....	59,181	17,666,859
Hawesko Holding AG.....	1,974	118,568
HeidelbergCement AG.....	261,280	18,182,100
* Heidelberger Druckmaschinen AG.....	1,930,070	6,055,729
* HelloFresh SE.....	153,939	10,249,368
Henkel AG & Co. KGaA.....	67,953	5,369,032
* Highlight Communications AG.....	42,880	180,516
Hornbach Baumarkt AG.....	42,846	2,296,467
Hornbach Holding AG & Co. KGaA.....	42,624	6,529,948
Hugo Boss AG.....	248,337	15,731,781
* Hypoport SE.....	8,878	3,923,271
Indus Holding AG.....	85,358	3,275,278
# Infineon Technologies AG.....	642,327	26,674,391
Infineon Technologies AG, ADR.....	186,129	7,672,237
Ω Instone Real Estate Group SE.....	76,990	1,370,004
IVU Traffic Technologies AG.....	28,301	641,025
Jenoptik AG.....	103,245	3,778,603
Ω JOST Werke AG.....	1,659	83,323
* K+S AG.....	982,625	18,759,822
KION Group AG.....	393,720	36,400,704
* Kloeckner & Co. SE.....	363,508	4,105,544
Knorr-Bremse AG.....	21,862	2,216,580
* Koenig & Bauer AG.....	72,821	2,270,656
Krones AG.....	42,754	4,245,884
KSB SE & Co. KGaA.....	267	136,893
KWS Saat SE & Co. KGaA.....	24,451	1,899,985
Lanxess AG.....	509,917	31,046,399
LEG Immobilien SE.....	170,512	22,619,902
Leifheit AG.....	29,884	1,007,414
#* Leoni AG.....	120,123	1,303,645
#* Manz AG.....	14,371	752,029
* Mediclin AG.....	12,692	48,412
* Medigene AG.....	16,352	41,971
Merck KGaA.....	89,940	19,723,687
METRO AG.....	1,116,541	11,397,376
MLP SE.....	224,130	2,090,434
MTU Aero Engines AG.....	62,570	13,314,218
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen.....	106,586	33,743,518
* Nagarro SE.....	30,486	5,300,159
Nemetschek SE.....	229,249	21,189,974
New Work SE.....	11,809	2,604,649
Nexus AG.....	16,087	1,140,404
#* Nordex SE.....	405,739	6,510,971

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	227,204	\$ 8,251,479
	34,731	1,427,559
	183,508	3,989,326
	41,426	8,157,755
#	359,080	3,411,329
*	5,595	190,508
	698,671	10,927,866
	16,101	709,195
	115,980	12,404,351
*	39,834	1,394,006
*	662,612	1,287,237
*	288,061	14,247,595
*	4,599	88,852
	10,253	8,595,256
	274,085	28,655,530
	150,884	8,540,863
	802,045	33,832,075
#	155,652	2,858,662
*	256,148	3,230,020
*	196,001	6,705,666
	52,887	6,621,981
	289,878	36,368,443
Ω	127,221	7,600,746
	5,074	1,806,671
*	611	10,738
*	79,222	552,995
	63,609	5,021,294
	270,223	42,903,604
#*	583,240	13,118,732
Ω	148,051	9,514,091
#	92,377	12,062,984
*	89,285	14,514,798
#	15,662	557,848
	10,451	82,678
	124,078	4,777,686
	66,666	4,489,389
	11,197	1,515,638
	135,812	10,169,073
	363,460	5,088,727
*	71,689	1,546,032
	34,391	1,264,572
#	185,942	22,219,952
	4,986	35,901
	445,837	11,773,807
	172,706	2,923,903
*	163,192	7,810,569
*Ω	142,862	2,158,650
#	44,155	1,311,021
	4,982,918	14,304,815
*	1,679,076	17,280,523
	10,842	400,767
	325,528	14,730,075
	458,612	17,985,220
#*	1,952	47,090
#	46,267	5,041,256
	105,064	6,696,872
*	54,260	2,686,172
	83,331	24,130,830
	488,106	27,800,469

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Vossloh AG.....	35,682	\$ 1,720,213
Wacker Chemie AG.....	105,551	15,404,124
Wacker Neuson SE.....	170,725	4,288,903
Washtec AG.....	53,160	2,990,204
#* Westwing Group AG.....	26,574	638,017
Wuestenrot & Wuerttembergische AG.....	98,689	2,083,172
*Ω Zalando SE.....	122,653	9,734,711
Zeal Network SE.....	42,985	1,835,931
TOTAL GERMANY.....		<u>2,296,964,251</u>
HONG KONG — (2.2%)		
* Aceso Life Science Group Ltd.....	10,902,900	268,458
Aeon Credit Service Asia Co. Ltd.....	28,000	18,257
AIA Group Ltd.....	10,843,200	113,200,950
Allied Group Ltd.....	1,570,000	578,222
APAC Resources Ltd.....	271,695	36,777
* Apollo Future Mobility Group Ltd.....	2,640,000	156,183
* Applied Development Holdings Ltd.....	765,000	10,132
* Arta TechFin Corp. Ltd.....	272,000	7,281
Asia Financial Holdings Ltd.....	400,000	177,624
Asia Standard International Group Ltd.....	2,185,561	240,992
Asiasec Properties Ltd.....	299,000	20,404
ASM Pacific Technology Ltd.....	1,039,600	10,401,152
Associated International Hotels Ltd.....	79,000	125,642
Bank of East Asia Ltd.....	2,553,685	4,358,395
Ω BOC Aviation Ltd.....	1,116,100	9,383,258
BOC Hong Kong Holdings Ltd.....	3,517,500	13,582,254
BOCOM International Holdings Co. Ltd.....	415,000	68,266
# BOE Varitronix Ltd.....	3,064,000	3,492,170
†† Brightoil Petroleum Holdings Ltd.....	7,912,171	285,453
Ω Budweiser Brewing Co. APAC Ltd.....	1,063,700	2,809,800
Build King Holdings Ltd.....	860,000	101,495
Cafe de Coral Holdings Ltd.....	2,038,000	3,460,366
#* Cathay Pacific Airways Ltd.....	8,694,180	7,262,765
* Century City International Holdings Ltd.....	3,792,000	184,888
Chen Hsong Holdings.....	408,000	128,102
Cheuk Nang Holdings Ltd.....	124,488	40,932
Chevalier International Holdings Ltd.....	130,276	156,246
* China Best Group Holding Ltd.....	1,047,000	69,709
#* China Display Optoelectronics Technology Holdings Ltd.....	2,472,000	152,472
* China Energy Development Holdings Ltd.....	32,700,000	607,435
China Motor Bus Co. Ltd.....	6,800	82,525
*†† China Smarter Energy Group Holdings Ltd.....	1,462,000	1,444
*†† China Solar Energy Holdings Ltd.....	1,033,500	4,474
* China Star Entertainment Ltd.....	8,376,000	904,939
* China Strategic Holdings Ltd.....	85,690,000	454,109
China Tonghai International Financial Ltd.....	210,000	5,136
Chinese Estates Holdings Ltd.....	1,705,000	581,210
* Chong Kin Group Holdings Ltd.....	416,000	44,407
Chow Sang Sang Holdings International Ltd.....	1,545,000	2,046,926
Chow Tai Fook Jewellery Group Ltd.....	3,484,800	6,122,702
Chuang's China Investments Ltd.....	6,774,219	375,462
Chuang's Consortium International Ltd.....	4,671,553	532,285
CITIC Telecom International Holdings Ltd.....	10,719,000	3,902,800
CK Asset Holdings Ltd.....	2,785,624	18,595,174
CK Hutchison Holdings Ltd.....	2,159,908	15,351,167
CK Infrastructure Holdings Ltd.....	947,045	5,836,039
# CK Life Sciences Int'l Holdings, Inc.....	6,910,000	639,418
CLP Holdings Ltd.....	1,149,000	11,498,621

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
HONG KONG — (Continued)			
#	C-Mer Eye Care Holdings Ltd.....	88,000	\$ 60,489
	CNQC International Holdings Ltd.....	175,000	14,903
	CNT Group Ltd.....	814,000	41,741
	Convenience Retail Asia Ltd.....	122,000	11,765
*	Cowell e Holdings, Inc.....	51,000	58,103
Ω	Crystal International Group Ltd.....	455,500	134,071
	CSI Properties Ltd.....	27,084,200	728,681
	Dah Sing Banking Group Ltd.....	2,682,502	2,543,265
	Dah Sing Financial Holdings Ltd.....	1,054,044	3,417,563
	Dickson Concepts International Ltd.....	404,500	218,444
	Dynamic Holdings Ltd.....	42,000	53,498
	Eagle Nice International Holdings Ltd.....	1,394,000	845,230
	EC Healthcare.....	793,000	911,917
	EcoGreen International Group Ltd.....	468,240	107,718
*	Emperor Capital Group Ltd.....	19,950,000	190,439
	Emperor Entertainment Hotel Ltd.....	2,565,000	260,855
	Emperor International Holdings Ltd.....	6,568,416	766,266
	Emperor Watch & Jewellery Ltd.....	17,700,000	461,591
*	ENM Holdings Ltd.....	2,608,000	227,969
*	Esprit Holdings Ltd.....	11,483,469	1,078,299
*Ω	ESR Cayman Ltd.....	311,800	1,057,220
*	Eternity Investment Ltd.....	520,000	12,100
	EuroEyes International Eye Clinic Ltd., Class C.....	10,000	10,153
	Fairwood Holdings Ltd.....	267,000	533,957
	Far East Consortium International Ltd.....	7,667,314	2,776,069
	First Pacific Co. Ltd.....	10,613,756	4,087,736
*	First Shanghai Investments Ltd.....	5,200,000	130,825
*Ω	FIT Hon Teng Ltd.....	160,000	28,168
#*Ω	Fosun Tourism Group.....	107,000	143,750
	Fountain SET Holdings Ltd.....	8,828,000	1,552,060
	Four Seas Mercantile Holdings Ltd.....	36,000	13,302
*Ω	Frontage Holdings Corp.....	78,000	37,670
	FSE Lifestyle Services Ltd.....	184,000	137,692
*	Galaxy Entertainment Group Ltd.....	591,000	3,422,636
*	GBA Holdings Ltd.....	15,680,000	20,110
	GDH Guangnan Holdings Ltd.....	1,986,000	175,412
*	Genting Hong Kong Ltd.....	1,416,000	75,367
	Get Nice Financial Group Ltd.....	798,824	87,507
	Giordano International Ltd.....	7,950,000	1,658,590
	Glorious Sun Enterprises Ltd.....	1,763,000	183,295
*	Gold Peak Industries Holdings Ltd.....	605,000	56,819
	Golden Resources Development International Ltd.....	924,000	60,678
*††	Good Resources Holdings Ltd.....	3,150,000	6,424
*	GR Properties Ltd.....	1,294,000	172,382
	Great Eagle Holdings Ltd.....	657,900	1,848,302
*	G-Resources Group Ltd.....	6,497,820	2,215,472
	Guoco Group Ltd.....	26,000	290,293
	Guotai Junan International Holdings Ltd.....	14,662,000	1,986,426
	Haitong International Securities Group Ltd.....	16,580,139	3,795,588
	Hang Lung Group Ltd.....	2,843,000	6,327,178
	Hang Lung Properties Ltd.....	5,540,000	11,852,393
	Hang Seng Bank Ltd.....	935,500	18,520,846
	Hanison Construction Holdings Ltd.....	909,496	149,294
	Harbour Centre Development Ltd.....	158,000	136,581
	Henderson Land Development Co. Ltd.....	2,398,284	10,488,160
*	HK Asia Holdings Ltd.....	68,000	36,221
	HK Electric Investments & HK Electric Investments Ltd.....	3,628,500	3,612,580
	HKBN Ltd.....	3,045,000	3,824,128
	HKR International Ltd.....	4,228,438	1,698,485

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	12,351,000	\$16,854,114
	234,000	84,633
	3,381,586	5,211,898
*	104,000	11,717
	814,018	46,460,641
	123,000	123,239
#	647,000	599,561
*	1,863,726	1,798,681
	3,741,143	274,890
Ω	558,000	243,675
†	7,804,000	65,658
	1,234,524	205,541
	8,408,000	1,373,232
	1,386,215	4,255,133
*	3,141,153	24,110
	4,125,000	2,581,030
*	1,098,799	88,067
	1,228,000	419,673
*	2,010,000	237,285
*	25,660,000	882,070
	677,994	93,644
	2,443,326	4,155,837
Ω	1,713,000	2,737,468
	1,237,000	484,306
*	100,000	5,681
*	66,000	2,785
	1,938,000	384,351
	2,720,291	6,801,243
	2,592,083	7,322,283
	1,152,000	154,922
#*	8,261,000	451,140
#	2,018,000	2,712,996
*	4,909,000	125,321
#*	1,819,480	950,737
	12,000	23,754
*	5,724,000	164,493
	584,000	22,459
#*	363,750	39,335
	74,000	2,675
*†	38,000	813
#*	1,932,500	1,054,111
	12,586,000	202,810
	236,000	76,938
	950,000	958,084
	2,236,500	8,820,065
	1,876,000	4,944,684
	432,000	215,110
*	4,616,000	74,657
	9,908,400	15,318,235
*	42,923,200	113,982
#	90,000	40,622
*	2,545,000	2,971,591
*	47,606	502,719
*	1,342,364	160,804
	542,000	27,853
	505,000	852,310
	811,000	486,995
*	264,000	49,715
	946,632	5,123,954

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	7,932,000	\$ 6,315,981
	1,670,000	104,701
	61,600	8,263
*††	3,320,000	11,326
*	4,877,000	303,964
	4,174,284	17,040,719
#*	4,088,000	30,889
	391,000	287,039
#	5,759,221	5,740,270
#	369,500	9,152,254
	1,981,793	1,110,353
#*	17,547,000	1,176,870
††	11,918,411	41,883
	26,765,000	11,424,792
*	2,508,004	187,166
	5,393,000	2,740,284
*	928,790	260,215
*	1,284,000	168,211
	858,000	1,297,593
	21,037,308	11,078,604
#	232,000	0
*	82,000	8,433
#	1,380,000	865,074
	3,380,000	560,991
	3,856,000	390,834
	904,000	430,006
	1,832,500	11,259,993
	938,600	5,739,394
*	4,432,550	145,395
	1,532,000	494,759
*Ω	3,553,000	1,046,577
#*	1,611,400	667,380
Ω	982,000	780,047
*	32,000	440
#*	533,951	102,478
*	196,000	8,546
*Ω	1,482,300	3,098,057
*	380,400	1,060,727
	1,306,000	939,343
	945,918	629,668
*	3,924,166	3,069,450
	2,220,000	262,356
*	70,224	12,020
*	15,070,250	3,995,011
	892,000	58,602
	7,412,000	1,101,772
	9,518,842	12,333,504
	5,768,000	21,985,184
*	8,860,699	5,702,531
	2,726,430	1,520,813
	466,500	445,364
*	2,720,000	33,069
	1,853,500	2,062,502
*	1,440,000	20,172
	3,702,787	1,986,722
	839,511	10,242,459
	993,000	872,709
	1,452,500	8,799,359
	2,557,500	2,535,289

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	865,050	\$ 2,305,983
#	1,071,000	671,668
	360,000	59,863
#	145,523	76,330
	372,000	96,212
	795,000	92,192
*	1,690,500	27,893,403
	1,503,200	932,385
*	3,674,000	714,928
	4,435,000	446,635
#	2,376,000	356,615
*	1,108,075	1,851,725
	144,000	18,705
††	5,055,500	2,875,230
	23,823,171	95,634
	1,730,500	0
	2,104,000	0
††	807,080	5,051
††	564,000	15,733
††	9,641,600	16,446
*	2,252,000	6,990
	1,880,000	73,359
	6,002,000	2,960,084
	123,000	39,270
	1,404,000	120,648
#	2,646,000	5,166,641
#*	260,000	178,152
#Ω	2,866,506	440,449
	4,897,200	4,851,251
	671,300	5,309,196
	384,000	188,520
	59,600,000	605,070
*	1,516,000	139,180
Ω	35,089,234	23,475,038
	1,476,750	7,023,470
	123,137	281,657
#	462,000	259,055
*	279,000	40,105
	9,222,000	24,447,195
	612,000	218,119
*	4,554,000	7,689,591
#	637,001	360,560
*	384,000	22,308
TOTAL HONG KONG.....		<u>780,314,977</u>
IRELAND — (0.8%)		
*	2,475,344	6,538,105
*	4,935,750	33,266,328
	914,825	1,280,601
	567,661	28,511,980
#	1,061,426	53,506,485
*	174,649	833,065
*	15,269	15,394
*	80,216	932,158
#,*	152,117	23,178,188
	552,063	7,611,359
*Ω	1,222,401	1,677,956
*	459,877	2,288,014
	78,150	9,804,932

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
IRELAND — (Continued)		
Kingspan Group PLC.....	522,104	\$ 50,259,130
* Permanent TSB Group Holdings PLC.....	16,626	31,455
Smurfit Kappa Group PLC.....	810,986	42,743,524
TOTAL IRELAND.....		<u>262,478,674</u>
ISRAEL — (1.0%)		
Adgar Investment & Development Ltd.....	20,173	48,693
Afcon Holdings Ltd.....	717	49,096
AFI Properties Ltd.....	50,056	3,203,474
Africa Israel Residences Ltd.....	2,974	210,005
* Airport City Ltd.....	195,697	4,770,468
* Albaad Massuot Yitzhak Ltd.....	721	8,287
#* Allot Ltd.....	48,893	449,460
Alony Hetz Properties & Investments Ltd.....	166,020	3,101,393
#* Alrov Properties & Lodgings Ltd.....	26,975	1,660,316
Amot Investments Ltd.....	347,422	2,947,766
Arad Ltd.....	3,232	51,109
Ashtrom Group Ltd.....	83,306	2,333,798
Atreyu Capital Markets Ltd.....	5,542	111,351
AudioCodes Ltd.....	49,937	1,478,783
Aura Investments Ltd.....	246,593	631,324
Automatic Bank Services Ltd.....	4,252	35,823
#* Avgol Industries 1953 Ltd.....	277,423	237,854
* Azorim-Investment Development & Construction Co. Ltd.....	241,611	1,489,135
# Azrieli Group Ltd.....	27,826	2,515,894
Bank Hapoalim BM.....	1,105,912	11,476,863
# Bank Leumi Le-Israel BM.....	2,347,288	25,174,644
#* Bet Shemesh Engines Holdings 1997 Ltd.....	5,951	129,134
* Bezeq The Israeli Telecommunication Corp. Ltd.....	4,606,001	7,928,924
Big Shopping Centers Ltd.....	14,843	2,385,139
* BioLine RX Ltd.....	391,980	49,471
Blue Square Real Estate Ltd.....	15,415	1,396,367
#* Brack Capital Properties NV.....	6,273	1,041,342
* Camtek Ltd.....	19,118	686,426
Carasso Motors Ltd.....	82,131	560,725
* Castro Model Ltd.....	337	11,696
* Cellcom Israel Ltd.....	392,690	2,311,421
* Ceragon Networks Ltd.....	99,230	228,229
* Clal Insurance Enterprises Holdings Ltd.....	177,630	4,172,129
* Compugen Ltd.....	18,025	63,389
Danel Adir Yeoshua Ltd.....	15,221	3,630,825
# Delek Automotive Systems Ltd.....	182,984	2,805,584
* Delek Group Ltd.....	35,775	4,040,149
Delta Galil Industries Ltd.....	50,883	3,182,803
Dor Alon Energy in Israel 1988 Ltd.....	2,203	67,498
Duniec Brothers Ltd.....	3,211	235,058
# Elbit Systems Ltd.....	36,125	6,016,134
# Electra Consumer Products 1970 Ltd.....	60,059	3,781,528
Electra Ltd.....	8,110	5,912,731
Electra Real Estate Ltd.....	15,764	345,205
* Elron Ventures Ltd.....	2,434	8,462
Energix-Renewable Energies Ltd.....	317,806	1,268,184
#* Enlight Renewable Energy Ltd.....	1,066,210	2,406,177
* Equital Ltd.....	110,308	4,853,500
* Evogene Ltd.....	21,090	29,315
# First International Bank of Israel Ltd.....	274,205	11,416,214
FMS Enterprises Migun Ltd.....	13,347	406,646
Formula Systems 1985 Ltd.....	52,629	5,922,445
Fox Wizel Ltd.....	52,929	10,284,009

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	275,913	\$ 3,509,467
	84,839	655,995
#	15,841	1,107,998
	1,600	14,962
	796,272	9,253,103
	67,522	4,351,975
	832,868	7,532,056
	33,902	1,238,512
	1,874	198,660
	3,775	202,327
	247,150	1,221,961
	266,914	1,479,291
	169,240	1,052,740
	2,135,942	14,323,297
#	74,743	1,257,346
	2,438	633,306
*	3,561	117,120
#*	38,092	231,597
	21,391	41,961
	56,750	3,190,417
	22,445	635,249
#	5,014	481,276
	776	33,394
	4,047	306,209
	48,375	927,566
	4,324	145,675
	153,599	4,293,816
#	163,546	3,504,819
	197,511	609,388
	43,171	1,965,047
*	2,358	137,716
	120,280	620,460
#*	45,292	3,990,093
	146,516	3,601,382
	124	16,931
	1,917,162	3,395,380
	631,739	2,701,234
	25,855	894,163
	481,072	18,597,019
#*	242,108	1,936,864
	46,790	446,282
*	6,272	252,190
	11,617	685,854
#*	37,660	9,643,220
*	89,251	10,445,275
	49,385	49,110
	42,322	97,096
*	9,517,797	3,145,958
	13,385	234,074
#*	55,293	649,544
	7,278	112,920
*	608,663	5,422,841
*	11,519	103,671
#*	40,074	5,700,264
	12,079	11,596
*	44,651	883,502
#	695,118	8,299,079
	16,025	1,199,786
	3,541	160,800

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
* Priortech Ltd.....	9,360	\$ 299,147
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.....	33,363	2,677,525
Sano-Brunos Enterprises Ltd.....	139	15,936
Scope Metals Group Ltd.....	42,241	1,771,814
Shapir Engineering & Industry Ltd.....	354,034	3,415,823
#* Shikun & Binui Ltd.....	1,249,093	8,072,501
Shufersal Ltd.....	606,784	5,707,232
# Strauss Group Ltd.....	124,791	4,139,928
* Summit Real Estate Holdings Ltd.....	107,170	2,656,132
Suny Cellular Communication Ltd.....	515,689	260,747
Tadiran Group Ltd.....	13,411	2,003,546
Ω Tamar Petroleum Ltd.....	8,749	20,730
Tel Aviv Stock Exchange Ltd.....	7,119	46,026
Telsys Ltd.....	1,041	53,688
* Tera Light Ltd.....	146,516	356,006
* Teva Pharmaceutical Industries Ltd., Sponsored ADR.....	2,114,515	17,825,361
Tiv Taam Holdings 1 Ltd.....	73,538	252,570
* Tower Semiconductor Ltd.....	352,019	12,094,935
YH Dimri Construction & Development Ltd.....	8,631	901,232
TOTAL ISRAEL.....		360,084,108
ITALY — (2.4%)		
A2A SpA.....	6,090,245	11,568,931
ACEA SpA.....	275,084	5,559,577
* Aeffe SpA.....	148,230	418,238
# Alerion Cleanpower SpA.....	4,236	129,689
Amplifon SpA.....	472,490	20,083,701
Ω Anima Holding SpA.....	1,473,772	7,454,137
* Aquafil SpA.....	8,500	71,192
* Arnoldo Mondadori Editore SpA.....	884,019	2,035,871
Ascopiave SpA.....	263,590	1,076,724
Assicurazioni Generali SpA.....	1,849,911	38,930,906
#* Atlantia SpA.....	524,471	9,731,704
Avio SpA.....	8,846	105,379
Azimut Holding SpA.....	500,412	13,460,596
Banca Generali SpA.....	242,458	9,765,130
Banca IFIS SpA.....	128,582	2,580,561
Banca Mediolanum SpA.....	606,852	5,899,150
#* Banca Monte dei Paschi di Siena SpA.....	20,323	21,010
Banca Popolare di Sondrio SCPA.....	2,465,701	10,371,302
# Banca Profilo SpA.....	963,146	228,557
#Ω Banca Sistema SpA.....	254,658	588,758
Banco BPM SpA.....	7,714,604	24,050,733
Banco di Desio e della Brianza SpA.....	100,099	338,524
Be Shaping The Future SpA.....	493,691	1,401,075
Ω BFF Bank SpA.....	122,794	938,876
#* Biesse SpA.....	9,317	241,730
BPER Banca.....	5,363,723	11,291,842
Brembo SpA.....	476,696	6,337,713
* Brunello Cucinelli SpA.....	132,208	7,677,735
Buzzi Unicem SpA.....	276,063	5,764,488
Cairo Communication SpA.....	276,437	595,030
Ω Carel Industries SpA.....	9,242	222,509
Cementir Holding NV.....	193,185	1,703,257
* CIR SpA-Compagnie Industriali.....	920,726	437,611
CNH Industrial NV.....	1,464,786	22,326,403
Credito Emiliano SpA.....	388,991	2,683,187
#* d'Amico International Shipping SA.....	1,934,518	203,381
Danieli & C Officine Meccaniche SpA.....	149,246	2,673,411

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	70,517	\$ 1,918,081
	185,012	2,322,881
	131,898	4,545,407
	542,556	819,970
#	80,604	12,426,019
	15,743	500,458
Ω	25,064	217,329
*	98,734	378,725
	221,877	495,507
#	4,863,195	37,430,054
	3,249,202	48,806,882
#	141,714	4,245,751
	272,493	7,945,890
	144,644	1,983,009
#*	79,018	444,859
*	19,952	47,172
	144,351	33,269,430
	39,290	403,515
#*	1,482,879	949,378
	980,250	16,480,222
*	611,471	406,289
	13,587	163,798
#*	285,420	324,843
	3,878	62,456
	110,159	5,243,340
	3,516,765	14,620,512
*	165,982	2,428,670
#*	1,354,153	645,236
#Ω	409,785	4,418,468
*	1,101,521	573,932
	133,982	8,273,869
	12,320,332	36,614,037
	1,875,844	5,643,298
	1,432,127	9,501,342
	27,917	998,740
*	393,039	4,181,567
#*	4,179,974	1,786,793
	80,092	1,484,895
#*	1,435,712	10,369,832
	1,416	35,606
	693,536	3,312,226
#*	2,868	0
	1,925,275	22,057,132
*	3,212,825	2,663,774
	3,212,825	4,099,674
	408,935	26,245,265
*	2,406	19,886
	34,444	460,999
	5,277	66,788
*Ω	1,641,741	4,561,486
	6,056	449,441
	1,782,648	5,706,498
Ω	2,034	25,656
Ω	1,232,309	8,712,724
Ω	840,682	11,284,139
#*	25,100	533,572
	232,175	7,829,294
Ω	263,523	1,497,369
	216,541	12,130,735

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	68,794	\$ 11,560,877
	731,602	713,320
	33,323	926,111
#	5,088	140,666
	1,311	25,101
*	15,826	26,780
#*	2,412,039	3,689,480
#*	70,140	1,503,014
	709	30,741
#*	2,565,569	1,609,101
*	43,557	98,085
	24,401	4,413,326
	3,993	42,708
	1,082,508	6,066,028
#*	339,557	458,762
	107,348	2,296,224
	2,311,944	44,641,024
	196,707	3,794,478
	392,253	3,993,715
Ω	462,492	3,947,124
	25,956,222	12,232,637
	180,144	846,677
	284,581	3,473,855
	254,303	6,199,907
#	2,076,816	16,318,398
	60,794	2,159,615
*	37,606	2,026,842
	8,459	84,473
	3,294,330	52,358,154
#Ω	30,996	663,700
	2,108,967	11,864,492
	2,116,526	6,179,612
#	734,563	1,538,695
	4,497	20,737
	114,751	1,987,189
TOTAL ITALY.....		831,964,986
JAPAN — (21.0%)		
	22,100	161,855
	294,674	3,899,860
	9,400	73,280
#	102,400	876,196
	52,700	2,406,238
	7,600	191,531
*	110,700	555,616
	64,500	694,865
	537,500	1,508,544
	70,720	85,035
	177,100	2,653,481
	407,600	8,843,676
#	24,300	334,312
	1,900	39,106
	82,200	688,098
*	17,500	87,305
	24,200	164,372
	178,000	15,150,033
#	9,200	512,228
	1,187,268	27,054,462
#	112,300	3,039,428

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Aeon Fantasy Co. Ltd.....	45,100	\$ 756,621
AEON Financial Service Co. Ltd.....	459,500	4,822,625
# Aeon Hokkaido Corp.....	113,600	1,058,671
# Aeon Mall Co. Ltd.....	198,820	2,874,232
# Aeria, Inc.....	84,300	267,018
AFC-HD AMS Life Science Co. Ltd.....	14,100	90,802
AGC, Inc.....	637,300	29,249,129
# Agro-Kanesho Co. Ltd.....	4,700	50,855
AGS Corp.....	4,100	29,766
# Ahresty Corp.....	112,100	371,579
Ai Holdings Corp.....	90,700	1,405,668
Aica Kogyo Co. Ltd.....	110,800	3,052,635
Aichi Bank Ltd.....	44,700	1,876,430
Aichi Corp.....	171,000	1,211,695
Aichi Steel Corp.....	58,100	1,307,181
Aichi Tokei Denki Co. Ltd.....	34,800	555,643
Aida Engineering Ltd.....	259,200	2,371,359
# Aiful Corp.....	1,059,000	3,180,765
Aiming, Inc.....	18,100	46,899
Ain Holdings, Inc.....	113,400	5,828,850
Aiphone Co. Ltd.....	47,500	901,515
Air Water, Inc.....	788,400	12,017,146
Airport Facilities Co. Ltd.....	109,900	522,525
# Airtech Japan Ltd.....	28,300	270,216
Aisan Industry Co. Ltd.....	227,900	1,369,518
Aisin Corp.....	423,982	15,396,045
# AIT Corp.....	5,900	75,192
Aizawa Securities Group Co. Ltd.....	168,900	1,339,024
Ajinomoto Co., Inc.....	590,000	16,461,877
# Ajis Co. Ltd.....	18,400	419,191
Akatsuki Corp.....	93,000	286,222
# Akatsuki, Inc.....	36,800	858,020
#* Akebono Brake Industry Co. Ltd.....	496,564	739,931
Akita Bank Ltd.....	106,100	1,597,334
# Albis Co. Ltd.....	27,700	524,746
Alconix Corp.....	125,800	1,471,205
Alfresa Holdings Corp.....	607,700	8,665,111
Alinco, Inc.....	83,000	689,082
# Alleanza Holdings Co. Ltd.....	41,500	388,163
* Allied Architects, Inc.....	5,000	32,034
* Allied Telesis Holdings KK.....	66,200	50,958
Alpen Co. Ltd.....	97,100	1,688,819
Alpha Corp.....	33,700	317,713
Alpha Systems, Inc.....	13,520	426,750
* AlphaPolis Co. Ltd.....	7,500	239,449
Alps Alpine Co. Ltd.....	894,204	9,752,608
Alps Logistics Co. Ltd.....	32,600	283,123
Altech Co. Ltd.....	30,600	71,964
Altech Corp.....	74,310	1,167,630
Amada Co. Ltd.....	1,044,400	10,111,359
Amano Corp.....	174,200	3,494,349
# Amiyaki Tei Co. Ltd.....	18,800	467,444
Amuse, Inc.....	20,700	364,941
* ANA Holdings, Inc.....	130,900	2,764,312
Anabuki Kosan, Inc.....	11,100	186,555
Anest Iwata Corp.....	113,000	763,816
Anicom Holdings, Inc.....	38,700	245,738
# Anritsu Corp.....	421,900	5,825,976
AOI Electronics Co. Ltd.....	20,400	393,604

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	179,100	\$ 914,321
	1,100	27,331
#	94,400	1,570,633
*	206,400	1,219,565
	64,000	713,411
	407,800	9,168,531
	44,700	181,958
	86,900	876,091
	68,200	2,382,368
	17,700	252,972
	8,900	121,555
#	57,800	1,097,044
	181,873	3,418,718
#	102,400	43,935
	34,400	435,760
	55,800	1,523,617
	174,100	1,513,538
	13,700	162,325
	10,800	102,528
	114,900	700,445
#	184,400	1,150,197
*	148,900	1,493,610
	38,980	1,931,347
	44,000	268,799
#	96,500	1,179,127
	246,300	1,305,775
	502,800	20,524,649
	257,600	4,991,077
#	250,600	4,275,482
	3,608,900	35,648,430
#	18,900	469,808
#	40,700	213,442
	70,900	1,102,216
	13,300	189,477
	43,000	2,033,354
#	6,600	39,191
#	9,800	60,470
*	23,400	190,833
	138,100	531,342
	366,000	7,106,119
	125,900	1,079,779
	118,700	1,448,697
	790,600	12,760,729
#	174,500	587,805
	6,200	47,893
	19,899	303,105
#	2,700	48,618
*	78,000	368,311
	7,400	97,873
	285,200	3,458,450
	3,800	84,425
	46,700	414,173
#	49,100	354,136
	152,400	1,708,298
	167,700	3,301,804
#	34,500	342,617
	85,500	2,433,393
	77,900	3,059,733
	240,800	16,925,385

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	155,200	\$ 1,180,013
	74,300	1,229,653
	16,800	113,025
	185,311	8,639,694
	73,899	1,918,616
	78,700	1,039,509
	214,800	1,497,263
	77,400	605,023
	1,600	57,170
	35,000	13,283,147
	4,800	119,629
	54,538	2,560,814
	155,300	1,917,926
#	224,100	1,418,059
	225,200	6,849,081
	120,900	2,357,817
	188,902	2,576,899
#*	22,400	941,945
#	300,000	2,620,427
	110,700	3,364,565
	40,200	358,631
	2,100	41,462
	24,900	282,997
#	134,300	423,586
*	52,800	515,472
	613,600	26,870,293
#	320,100	977,043
#	2,900	28,481
	646,700	11,909,668
	248,000	2,268,193
	11,000	543,367
	55,100	634,149
	305,600	7,034,223
	2,800	48,025
	4,400	57,997
	89,800	1,269,979
	150,000	3,063,607
#	57,577	1,365,726
	488,634	11,556,549
	503,800	12,162,106
#	10,700	151,977
	15,200	105,340
	83,400	492,496
	6,100	101,738
#	33,900	244,780
	516,400	6,458,565
	89,200	1,793,977
#*	2,100	31,361
	1,300	18,055
	2,700	11,610
#*	1,700	57,209
	24,900	543,502
	184,800	3,428,642
	57,800	7,583,973
#	38,200	765,561
	38,100	807,827
	7,900	130,010
	50,200	502,519
	1,434,563	9,273,976

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	256,700	\$ 614,037
	35,800	429,194
#	30,600	438,654
#	80,300	536,863
*	355,000	1,047,945
	53,100	849,225
	96,300	1,650,814
	46,800	721,611
	551,600	5,524,771
	122,600	1,089,539
	152,700	2,820,510
	106,611	910,041
	293,900	9,545,802
#	28,300	397,915
	490,700	4,001,569
	478,800	3,763,190
	263,900	2,117,413
	54,600	794,640
	3,800	98,539
	50,000	327,774
	185,700	891,046
	1,375,250	5,886,652
	13,700	474,369
	11,200	113,704
	106,700	496,357
	86,200	1,115,575
*	239,700	1,186,674
	441,752	5,181,912
	73,400	404,172
#	70,100	1,012,876
#	90,500	846,060
	47,700	331,634
	283,294	6,740,755
	96,700	2,359,415
	3,412,211	14,021,982
	107,000	1,291,558
#*	176,200	377,878
	13,600	180,697
#	62,900	486,083
	90,300	645,490
	307,900	6,189,962
	55,900	208,117
	25,200	3,147,095
#	40,837	558,750
#	20,300	299,125
	13,200	111,652
#	328,100	2,103,028
	80,800	2,180,725
	630,000	7,032,249
	37,900	592,372
	70,600	1,096,168
*	4,000	28,681
	61,600	1,286,292
	102,900	695,800
#	14,600	118,202
	79,300	483,988
	576,800	6,725,608
#	4,900	37,086
	59,900	334,390

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	90,400	\$ 1,121,407
	370,900	8,903,500
	115,500	810,724
	149,800	2,877,431
	1,070,200	7,894,212
	63,100	1,241,453
	33,200	265,190
	254,300	1,391,446
	133,800	5,170,480
#*	85,900	103,973
	104,700	7,268,772
	72,200	337,544
	91,800	3,280,685
#	89,700	2,861,391
	26,600	322,639
	42,400	1,546,447
#	104,500	997,381
	632,388	14,234,707
	172,800	3,882,813
	52,100	1,476,311
	67,800	1,250,413
#	65,400	299,040
#	205,600	2,820,924
	21,800	128,776
	176,300	37,013,135
	17,000	62,138
	43,900	462,087
#	43,300	1,700,454
	200,400	1,035,907
	45,500	285,999
	59,900	1,183,632
	402,000	6,540,480
*	2,100	18,235
	98,790	3,957,580
#	21,400	220,358
	187,000	4,336,049
#	168,000	1,852,731
#	44,600	505,954
#	28,200	182,193
	69,900	1,695,494
	113,200	12,980,253
	35,500	615,700
	1,080,300	31,526,571
	151,900	1,495,721
	2,425,700	14,616,533
	590,000	8,435,565
	2,400	29,606
	1,300	18,646
	557,180	5,288,200
	122,100	558,755
	14,600	68,918
	276,000	4,291,838
	441,300	15,541,809
#	26,800	607,008
	210,500	15,710,390
	263,600	9,128,935
	71,700	1,054,917
*	8,200	255,512
	346,000	9,514,194

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	11,200	\$ 102,745
	437,400	11,221,627
	50,800	2,993,018
	24,600	870,293
	56,200	846,702
*	20,300	229,123
	34,900	360,449
	127,800	4,046,075
	12,100	149,083
	23,400	6,433,916
	46,800	949,677
	50,300	1,294,733
	476,500	7,561,006
	900	27,973
	101,000	1,337,489
	16,400	346,721
#	135,623	1,889,138
	259,800	11,263,314
	220,700	4,709,542
	186,500	4,481,901
	31,200	277,281
#	45,600	1,883,994
	7,899	49,224
	161,300	1,546,527
	35,500	1,809,255
	121,100	6,915,159
	16,500	330,940
	230,800	11,311,885
	8,000	196,433
	43,300	815,741
	47,800	212,461
#	43,600	774,573
	409,400	3,820,443
#	119,739	553,735
	104,700	1,722,695
	38,000	933,969
	168,998	1,364,992
#	108,100	286,483
	78,800	1,181,210
	46,900	2,348,987
	77,800	2,675,900
	29,900	302,930
	110,200	969,313
	179,900	2,177,384
	259,300	3,402,625
	79,806	725,088
	84,000	740,303
	9,638,720	38,387,405
	94,500	511,509
	125,800	3,032,047
	24,600	371,700
	35,400	897,874
#	24,700	129,443
	11,600	21,721
	18,200	104,415
	3,300	46,096
	118,600	1,567,425
	122,300	815,321
	52,800	80,592

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	40,700	\$ 605,796
	82,100	1,458,481
	150,300	2,206,264
#	118,300	3,835,556
	7,700	118,555
	33,180	191,368
	45,000	805,111
	168,700	556,616
	105,500	2,686,922
	22,200	4,390,013
	41,300	24,303,595
	194,200	2,497,267
*	40,900	299,858
	156,148	960,222
	5,200	55,737
#	3,500	45,684
#	223,700	5,582,360
*	6,900	60,658
	5,700	53,324
	105,740	1,284,404
	64,800	276,397
	8,700	50,082
	60,500	497,232
	22,900	62,273
#	43,900	294,911
	33,100	340,166
#	27,500	167,922
	73,100	468,807
#	92,500	795,937
#	6,400	50,906
	213,700	6,402,895
	4,200	31,128
	134,900	868,944
	200,400	6,436,853
	125,500	973,706
	73,100	557,794
	40,900	264,567
*	8,500	50,633
	68,900	325,484
	48,500	494,830
	91,620	1,286,603
#	95,600	1,578,606
	282,700	6,525,572
	65,000	652,451
	121,300	682,426
	33,800	184,375
	328,600	17,562,441
	2,000	44,936
#	64,500	2,314,964
	219,000	2,209,528
	289,200	622,442
	176,800	3,577,312
	67,500	584,525
	196,200	3,689,548
	40,400	1,692,554
	51,200	1,711,508
	95,100	1,601,574
	117,375	7,868,350
#	108,700	765,487

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	117,600	\$ 491,904
*	1,269,300	6,863,323
	11,300	684,161
	78,000	2,772,556
	461,100	289,399
	31,900	237,180
*	2,300	46,530
	181,600	4,319,262
	138,300	2,806,520
	327,729	43,325,249
	42,800	847,334
	38,000	336,555
	27,000	1,013,246
	9,600	693,633
#	102,400	1,270,661
	29,300	764,028
	538,956	10,584,635
*	19,400	41,741
	58,100	2,133,546
	128,100	4,031,864
	85,300	1,604,984
	15,401	146,643
	121,620	2,520,528
#	77,700	866,089
	153,700	1,720,511
	356,990	7,343,068
	119,300	1,047,315
	10,200	902,094
	95,200	1,061,055
	112,500	4,401,444
	36,399	667,687
	185,000	1,085,283
	374,800	1,359,691
	213,800	2,743,006
	113,600	7,534,937
	173,200	2,092,002
	82,200	751,693
#	29,000	383,735
	69,200	483,168
	24,600	525,624
	35,900	1,126,554
	220,500	2,178,066
*	74,200	204,071
	6,300	128,655
	5,600	191,126
#	27,500	664,891
#	110,398	2,657,230
	194,745	3,662,119
#	69,000	260,509
#	89,400	669,312
	16,800	491,269
	257,800	5,515,788
	57,800	5,072,054
	4,500	85,870
#*	2,800	25,558
#	53,900	665,113
	79,030	1,239,014
	56,600	2,937,882
#	69,500	638,689

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Good Com Asset Co. Ltd.....	21,400	\$ 200,633
Grandy House Corp.....	68,500	296,672
gremz, Inc.....	11,300	189,846
GS Yuasa Corp.....	374,499	8,011,973
GSI Creos Corp.....	49,600	517,137
G-Tekt Corp.....	127,900	1,538,091
Gun-Ei Chemical Industry Co. Ltd.....	21,600	670,350
* GungHo Online Entertainment, Inc.....	177,118	3,719,361
Gunma Bank Ltd.....	1,444,301	4,745,488
* Gunosy, Inc.....	12,000	77,941
Gunze Ltd.....	76,400	2,656,037
H.U. Group Holdings, Inc.....	282,400	7,172,366
H2O Retailing Corp.....	435,060	3,009,843
HABA Laboratories, Inc.....	8,500	170,225
Hachijuni Bank Ltd.....	1,832,931	6,768,246
Hagihara Industries, Inc.....	43,800	452,889
Hagiwara Electric Holdings Co. Ltd.....	36,100	618,281
Hagoromo Foods Corp.....	1,500	41,359
Hakudo Co. Ltd.....	35,800	844,214
Hakuhodo DY Holdings, Inc.....	314,000	4,809,768
Hakuto Co. Ltd.....	71,100	1,580,472
Halows Co. Ltd.....	39,100	939,537
Hamakyorex Co. Ltd.....	93,200	2,315,685
Hamamatsu Photonics KK.....	97,100	4,967,761
# Hamee Corp.....	21,400	191,426
Hankyu Hanshin Holdings, Inc.....	378,700	11,028,289
Hanwa Co. Ltd.....	166,600	4,575,226
Happinet Corp.....	75,400	986,265
Harada Industry Co. Ltd.....	24,800	209,417
Hard Off Corp. Co. Ltd.....	44,600	289,371
Harima Chemicals Group, Inc.....	61,900	443,302
# Harmonic Drive Systems, Inc.....	12,000	474,632
Haruyama Holdings, Inc.....	22,600	99,402
Haseko Corp.....	1,382,700	17,556,914
Hayashikane Sangyo Co. Ltd.....	10,699	48,176
Hazama Ando Corp.....	1,103,380	8,443,156
Heiwa Corp.....	268,200	4,289,054
Heiwa Real Estate Co. Ltd.....	161,400	5,513,456
Heiwado Co. Ltd.....	160,900	2,710,887
Helios Techno Holding Co. Ltd.....	59,600	153,991
#* Hennge KK.....	42,400	471,548
Hibiya Engineering Ltd.....	92,400	1,520,491
Hikari Tsushin, Inc.....	35,800	4,298,318
HI-LEX Corp.....	88,100	1,059,152
# Himaraya Co. Ltd.....	21,000	180,288
Hino Motors Ltd.....	678,800	5,900,407
Hinokiya Group Co. Ltd.....	706	12,471
Hioki EE Corp.....	21,200	1,231,650
Hirakawa Hewtech Corp.....	50,200	494,112
Hirano Tecseed Co. Ltd.....	34,700	778,926
Hirata Corp.....	24,900	1,255,223
Hirogin Holdings, Inc.....	1,020,700	5,949,913
Hirose Electric Co. Ltd.....	20,625	3,074,316
Hirose Tusyo, Inc.....	3,400	64,300
Hiroshima Gas Co. Ltd.....	109,500	345,086
Hisaka Works Ltd.....	94,600	684,213
Hisamitsu Pharmaceutical Co., Inc.....	101,100	3,080,300
Hitachi Construction Machinery Co. Ltd.....	290,500	7,386,632
Hitachi Ltd.....	1,314,685	68,332,073

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Hitachi Ltd., ADR.....	78,423	\$ 8,151,287
* Hitachi Metals Ltd.....	292,130	5,267,888
Hitachi Transport System Ltd.....	186,200	8,536,897
Hitachi Zosen Corp.....	826,600	5,503,343
Hito Communications Holdings, Inc.....	28,300	510,469
Hochiki Corp.....	79,200	826,840
Hodogaya Chemical Co. Ltd.....	27,700	1,319,745
Hogy Medical Co. Ltd.....	99,700	2,681,373
Hokkaido Electric Power Co., Inc.....	537,200	2,343,490
Hokkaido Gas Co. Ltd.....	41,200	537,775
Hokkan Holdings Ltd.....	39,100	479,594
Hokko Chemical Industry Co. Ltd.....	104,100	722,207
Hokkoku Financial Holdings, Inc.....	111,800	2,876,489
Hokuetsu Corp.....	601,495	3,989,812
Hokuetsu Industries Co. Ltd.....	106,300	847,821
Hokuhoku Financial Group, Inc.....	597,710	4,710,023
Hokuriku Electric Industry Co. Ltd.....	33,000	367,409
Hokuriku Electric Power Co.....	513,600	2,534,485
Hokuriku Electrical Construction Co. Ltd.....	16,920	117,887
Hokuto Corp.....	101,500	1,720,746
Honda Motor Co. Ltd., Sponsored ADR.....	446,928	13,206,722
Honda Motor Co. Ltd.....	1,159,423	34,148,221
# Honda Tsushin Kogyo Co. Ltd.....	60,400	217,731
H-One Co. Ltd.....	114,200	645,568
Honeys Holdings Co. Ltd.....	85,830	772,948
Hoosiers Holdings.....	219,900	1,317,433
Horiba Ltd.....	101,900	5,484,886
Hoshizaki Corp.....	20,200	1,492,667
Hosiden Corp.....	266,600	2,660,449
Hosokawa Micron Corp.....	63,000	1,601,075
# Hotland Co. Ltd.....	36,700	394,810
* Hotto Link, Inc.....	10,200	64,605
House Foods Group, Inc.....	118,800	3,052,848
Howa Machinery Ltd.....	51,700	350,214
Hoya Corp.....	338,800	43,931,635
* HPC Systems, Inc.....	3,200	56,702
HS Holdings Co. Ltd.....	72,100	722,682
Hulic Co. Ltd.....	927,817	8,967,960
Hurxley Corp.....	6,600	26,664
Hyakugo Bank Ltd.....	1,087,600	3,357,216
Hyakujushi Bank Ltd.....	115,800	1,598,285
Ibiden Co. Ltd.....	167,305	9,349,064
IBJ, Inc.....	80,400	523,494
Ichibanya Co. Ltd.....	31,932	1,280,335
Ichigo, Inc.....	1,140,700	2,804,897
Ichiken Co. Ltd.....	38,600	625,546
Ichikoh Industries Ltd.....	238,700	1,050,588
Ichinen Holdings Co. Ltd.....	123,572	1,372,912
Ichiyoshi Securities Co. Ltd.....	176,300	1,035,834
Icom, Inc.....	47,400	970,110
# ID Holdings Corp.....	28,125	205,520
IDEA Consultants, Inc.....	1,200	17,700
Idec Corp.....	151,300	3,223,089
Idemitsu Kosan Co. Ltd.....	788,591	20,204,993
IDOM, Inc.....	458,000	2,641,063
Ihara Science Corp.....	32,500	637,931
# IHI Corp.....	605,500	12,226,977
Iida Group Holdings Co. Ltd.....	260,296	5,415,359
Iino Kaiun Kaisha Ltd.....	400,300	1,878,790

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	96,460	\$ 494,703
	25,900	146,168
#*	74,900	391,859
#	45,900	239,780
	5,600	55,488
#*	4,300	101,267
	18,300	354,767
	170,300	3,946,560
#	45,600	504,227
	216,800	3,266,803
	18,700	228,129
*	1,800	41,996
	82,300	1,073,244
	61,310	689,532
	138,000	2,199,095
	696,800	4,049,787
	105,600	3,292,180
	724,908	6,679,910
	65,600	817,709
	1,874,800	18,953,275
	76,998	1,231,120
	183,100	2,797,588
	20,400	92,286
	28,900	490,517
	320,000	10,597,792
	3,300	66,886
	39,700	262,234
	40,500	608,044
	35,500	1,580,937
	76,900	3,122,438
#	12,600	163,169
#	21,300	169,856
	5,600	182,704
#	93,800	1,087,906
	1,014,840	7,977,523
	185,300	1,849,294
	2,900	75,651
*	11,699	206,131
	56,400	590,348
	1,336,107	16,367,310
#*	9,800	31,046
#	67,300	440,787
	16,300	225,385
	69,600	3,748,940
#	1,654,600	53,156,446
	290,300	2,536,009
	74,100	2,021,457
	24,300	1,029,542
	536,846	3,149,726
	207,400	622,041
*	7,100	27,574
	96,600	1,146,551
	14,000	122,492
	34,500	685,889
	229,400	10,814,759
	44,000	315,580
	500	16,844
	1,030,157	5,347,191
	129,600	3,584,950

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,057,200	\$ 9,484,443
	280,700	1,179,676
	65,000	1,130,110
	125,000	3,382,312
	441,000	7,041,787
#*	32,000	712,210
#*	27,100	193,647
#	88,199	563,817
*	224,100	4,241,671
#*	34,600	1,499,161
#*	76,600	123,093
#*	382,300	542,548
	347,300	5,550,575
	71,200	539,736
*	100,300	553,449
*	243,600	351,315
*	1,794,901	580,093
	38,000	837,367
	142,200	2,048,556
	619,500	12,743,638
#	110,100	570,520
*	1,300	19,253
#	42,700	399,542
	250,500	2,192,957
	253,300	3,702,210
	138,400	1,808,696
	13,579	311,595
	102,400	2,447,359
	919,800	7,850,980
	231,300	4,055,536
	52,300	445,755
	48,100	1,675,223
	459,400	3,733,729
	252,500	8,394,229
#	1,200	22,429
	1,698,700	33,914,336
	157,600	886,513
	235,000	1,798,588
	35,900	323,474
	54,100	758,329
	141,000	2,483,466
	145,600	6,320,704
	7,500	34,682
	86,000	4,688,923
	1,458,508	18,737,227
	2,300	41,884
	732,100	7,193,808
	100	5,868
*	9,600	424,212
#	92,810	537,537
#	53,600	3,313,562
	61,600	917,199
	69,700	668,324
#	27,600	451,417
#	60,900	861,926
*	17,100	793,618
#	80,800	432,041
#*	26,499	313,221
	106,900	1,580,672

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#	Joshin Denki Co. Ltd.....	75,300	\$ 1,372,285
	Joyful Honda Co. Ltd.....	48,000	639,079
	JP-Holdings, Inc.....	161,900	330,034
	JSB Co. Ltd.....	13,200	323,637
	JSP Corp.....	64,500	905,341
	JSR Corp.....	166,900	5,532,432
	J-Stream, Inc.....	6,300	34,396
	JTEKT Corp.....	710,400	6,179,559
	Juki Corp.....	143,699	967,881
	Juroku Financial Group, Inc.....	148,300	2,948,733
	Justsystems Corp.....	62,100	2,687,824
	JVCKenwood Corp.....	898,370	1,383,684
	K&O Energy Group, Inc.....	65,400	858,409
	Kadokawa Corp.....	337,105	6,999,691
	Kadoya Sesame Mills, Inc.....	6,800	240,488
	Kaga Electronics Co. Ltd.....	86,100	2,230,737
	Kagome Co. Ltd.....	19,200	499,610
	Kajima Corp.....	1,509,900	18,235,972
	Kakaku.com, Inc.....	289,200	5,989,783
	Kaken Pharmaceutical Co. Ltd.....	104,100	3,722,445
	Kakiyasu Honten Co. Ltd.....	28,300	635,704
#*	Kamakura Shinsho Ltd.....	11,100	49,479
	Kameda Seika Co. Ltd.....	47,100	1,710,949
	Kamei Corp.....	121,400	1,059,909
	Kamigumi Co. Ltd.....	331,900	6,413,465
	Kanaden Corp.....	81,100	727,844
	Kanagawa Chuo Kotsu Co. Ltd.....	19,500	564,178
	Kanamic Network Co. Ltd.....	71,200	281,375
	Kanamoto Co. Ltd.....	195,500	3,801,401
	Kandenko Co. Ltd.....	474,600	3,531,302
	Kaneka Corp.....	195,300	6,361,882
	Kaneko Seeds Co. Ltd.....	3,700	48,389
	Kanematsu Corp.....	433,200	4,712,516
	Kanematsu Electronics Ltd.....	69,500	2,292,779
	Kansai Electric Power Co., Inc.....	605,000	5,710,670
	Kansai Paint Co. Ltd.....	91,900	1,907,641
#	Kansai Super Market Ltd.....	13,600	121,239
	Kanto Denka Kogyo Co. Ltd.....	324,800	3,110,196
	Kao Corp.....	422,400	21,107,984
#*	Kasai Kogyo Co. Ltd.....	124,700	325,057
	Katakura & Co-op Agri Corp.....	12,200	122,011
	Katakura Industries Co. Ltd.....	113,000	2,244,699
	Katitas Co. Ltd.....	112,500	3,431,367
	Kato Sangyo Co. Ltd.....	83,300	2,384,859
#	Kato Works Co. Ltd.....	50,926	364,956
	Kawada Technologies, Inc.....	23,100	779,604
	Kawagishi Bridge Works Co. Ltd.....	9,000	227,361
	Kawai Musical Instruments Manufacturing Co. Ltd.....	24,400	643,341
	Kawasaki Heavy Industries Ltd.....	670,600	12,995,253
	Kawasaki Kinkai Kisen Kaisha Ltd.....	2,800	92,640
*	Kawasaki Kisen Kaisha Ltd.....	89,598	5,584,541
	KDDI Corp.....	2,817,500	90,015,473
	KeePer Technical Laboratory Co. Ltd.....	57,900	955,287
	Keihan Holdings Co. Ltd.....	199,000	4,614,610
	Keihanshin Building Co. Ltd.....	143,800	1,664,474
	Keihin Co. Ltd.....	12,500	142,707
#	Keikyu Corp.....	353,600	3,619,027
	Keio Corp.....	83,800	3,769,375
	Keisei Electric Railway Co. Ltd.....	104,500	2,949,108

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# KEIWA, Inc.....	2,800	\$ 132,562
Keiyo Bank Ltd.....	521,400	2,174,105
Keiyo Co. Ltd.....	146,000	1,095,099
KEL Corp.....	14,100	140,038
Kenko Mayonnaise Co. Ltd.....	60,200	704,953
Kewpie Corp.....	312,500	6,446,755
Keyence Corp.....	32,620	16,731,529
KeyHolder, Inc.....	14,400	70,515
KFC Holdings Japan Ltd.....	56,300	1,410,089
KFC Ltd.....	600	9,287
KH Neochem Co. Ltd.....	128,600	3,298,797
Kikkoman Corp.....	99,950	7,555,012
# Kimoto Co. Ltd.....	171,800	319,859
# Kimura Chemical Plants Co. Ltd.....	87,600	560,965
Kimura Unity Co. Ltd.....	8,500	98,680
Kinden Corp.....	367,500	5,253,088
King Jim Co. Ltd.....	9,300	71,472
Kinki Sharyo Co. Ltd.....	23,000	201,646
* Kintetsu Department Store Co. Ltd.....	19,500	450,803
* Kintetsu Group Holdings Co. Ltd.....	145,000	4,213,051
Kintetsu World Express, Inc.....	213,400	5,309,077
Kirin Holdings Co. Ltd.....	532,580	8,536,269
Kissei Pharmaceutical Co. Ltd.....	148,200	2,992,420
Ki-Star Real Estate Co. Ltd.....	46,800	2,863,749
Kitagawa Corp.....	47,800	574,081
Kita-Nippon Bank Ltd.....	36,800	528,115
Kitano Construction Corp.....	21,100	389,079
Kitanotatsujin Corp.....	253,000	490,495
Kito Corp.....	144,600	2,160,484
Kitz Corp.....	390,200	2,268,485
Kiyo Bank Ltd.....	306,900	3,837,900
* KLab, Inc.....	182,400	696,966
# Koa Corp.....	141,700	1,803,528
# Koa Shoji Holdings Co. Ltd.....	29,400	153,760
Koatsu Gas Kogyo Co. Ltd.....	119,100	776,619
Kobayashi Pharmaceutical Co. Ltd.....	13,900	1,082,434
Kobe Bussan Co. Ltd.....	145,400	4,526,214
* Kobe Electric Railway Co. Ltd.....	15,400	426,596
Kobe Steel Ltd.....	1,261,482	6,021,575
Kohnan Shoji Co. Ltd.....	131,700	3,905,510
Kohsoku Corp.....	38,800	514,121
Koike Sanso Kogyo Co. Ltd.....	4,000	71,735
Koito Manufacturing Co. Ltd.....	148,300	7,446,216
# Kojima Co. Ltd.....	187,200	859,719
Kokusai Co. Ltd.....	13,700	73,641
Kokuyo Co. Ltd.....	351,564	5,125,338
# KOMAIHALTEC, Inc.....	19,300	391,090
Komatsu Ltd.....	899,800	22,611,020
Komatsu Matere Co. Ltd.....	135,000	1,462,768
Komatsu Wall Industry Co. Ltd.....	32,800	520,122
KOMEDA Holdings Co. Ltd.....	199,500	3,692,811
Komehyo Holdings Co. Ltd.....	35,800	442,174
Komeri Co. Ltd.....	154,400	3,599,912
Komori Corp.....	274,100	1,643,881
Konaka Co. Ltd.....	268,780	808,756
Konami Holdings Corp.....	173,162	9,335,129
Kondotec, Inc.....	69,800	625,227
Konica Minolta, Inc.....	1,981,100	8,351,149
Konishi Co. Ltd.....	107,000	1,525,713

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	117,400	\$ 1,202,752
	39,300	650,024
*	74,600	489,171
	7,600	694,864
	6,700	142,221
	36,800	1,458,099
#	76,600	576,975
	769,680	7,574,175
#	51,000	440,774
	43,382	4,648,815
	285,700	6,126,987
	5,224,100	5,712,248
	317,665	2,195,680
	83,300	1,362,417
	1,412,200	12,686,976
	86,300	6,442,798
	44,100	599,851
	166,600	6,774,540
	54,600	462,763
	45,700	2,726,147
	149,800	3,899,755
	217,230	13,396,856
	156,200	842,480
	36,200	842,376
	103,500	1,406,623
#	29,559	669,093
	152,200	1,938,814
	118,700	777,213
	45,200	1,241,378
	201,000	3,192,929
#	170,500	170,666
	189,500	699,214
	106,500	351,014
	246,848	5,016,922
	9,100	226,816
	58,800	340,776
	165,000	4,220,297
	686,400	5,086,073
	1,542,948	5,961,716
	217,300	4,539,508
	59,000	377,483
	24,400	399,818
#*	62,199	79,291
	96,200	21,581,254
	182,200	7,985,658
	125,100	991,354
	80,400	2,160,435
	273,700	527,489
	34,600	547,860
	43,100	239,622
	125,100	495,196
	174,200	4,046,301
	294,400	3,846,612
	44,600	1,113,057
	607,319	13,901,618
	4,700	59,363
#	19,500	192,996
	5,700	73,123
	29,100	319,428

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
#*	LTS, Inc.....	4,200 \$ 87,027
*	M&A Capital Partners Co. Ltd.....	60,400 2,601,036
	M3, Inc.....	296,600 11,403,258
	Mabuchi Motor Co. Ltd.....	131,400 4,137,082
	Macnica Fuji Electronics Holdings, Inc.....	242,550 5,366,415
	Macromill, Inc.....	176,200 1,699,184
	Maeda Kosen Co. Ltd.....	116,200 3,469,928
#	Maezawa Industries, Inc.....	36,700 203,463
	Maezawa Kasei Industries Co. Ltd.....	58,900 640,912
	Maezawa Kyuso Industries Co. Ltd.....	83,300 713,510
	Makino Milling Machine Co. Ltd.....	122,400 4,228,335
	Makita Corp., Sponsored ADR.....	1,200 43,332
	Makita Corp.....	63,200 2,365,161
*	Management Solutions Co. Ltd.....	10,000 272,913
	Mandom Corp.....	34,800 417,280
	Mani, Inc.....	94,500 1,365,475
	MarkLines Co. Ltd.....	41,800 919,595
	Mars Group Holdings Corp.....	59,700 844,537
	Marubeni Corp.....	1,636,759 16,842,149
	Marubun Corp.....	92,400 599,658
	Marudai Food Co. Ltd.....	102,900 1,402,103
	Marufuji Sheet Piling Co. Ltd.....	2,700 46,305
	Maruha Nichiro Corp.....	290,281 6,202,125
	Marui Group Co. Ltd.....	332,200 6,409,403
	Maruichi Steel Tube Ltd.....	178,400 3,974,014
#	MARUKA FURUSATO Corp.....	72,976 1,347,516
	Marumae Co. Ltd.....	23,900 519,366
#	Marusan Securities Co. Ltd.....	256,900 1,163,698
	Maruwa Co. Ltd.....	57,700 7,591,689
#	Maruwa Unyu Kikan Co. Ltd.....	184,000 2,100,113
#	Maruyama Manufacturing Co., Inc.....	15,400 202,998
	Maruzen CHI Holdings Co. Ltd.....	91,800 286,946
	Maruzen Co. Ltd.....	25,400 468,232
	Maruzen Showa Unyu Co. Ltd.....	59,000 1,637,741
	Marvelous, Inc.....	115,300 747,140
#	Matching Service Japan Co. Ltd.....	26,400 197,839
	Matsuda Sangyo Co. Ltd.....	63,362 1,299,707
#	Matsui Construction Co. Ltd.....	92,100 566,692
	Matsui Securities Co. Ltd.....	280,200 1,959,584
#	MatsukiyoCocokara & Co.....	181,185 6,201,603
	Matsuoka Corp.....	10,400 107,242
	Matsuyafoods Holdings Co. Ltd.....	30,700 952,919
	Max Co. Ltd.....	93,700 1,494,148
	Maxell Ltd.....	257,400 2,760,800
	Maxvalu Tokai Co. Ltd.....	27,000 645,267
*	Mazda Motor Corp.....	954,100 7,350,149
	McDonald's Holdings Co. Japan Ltd.....	74,300 3,244,712
	MCJ Co. Ltd.....	466,400 4,004,110
	Mebuki Financial Group, Inc.....	3,274,691 7,305,087
	MEC Co. Ltd.....	41,800 1,176,742
#	Media Do Co. Ltd.....	32,600 724,322
	Medical Data Vision Co. Ltd.....	70,900 627,631
	Medical System Network Co. Ltd.....	162,500 780,845
	Medipal Holdings Corp.....	504,500 9,078,502
	Medius Holdings Co. Ltd.....	8,700 67,530
*	MedPeer, Inc.....	40,100 1,013,746
	Megachips Corp.....	99,200 3,616,302
	Megmilk Snow Brand Co. Ltd.....	224,000 3,990,044
	Meidensha Corp.....	232,000 4,916,983

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,200	\$ 22,014
	24,300	267,526
	296,520	18,497,390
#	65,900	406,657
	163,900	5,659,886
	167,700	1,027,933
	112,400	6,584,910
	39,700	569,712
#	106,000	1,003,853
	67,400	355,344
	6,500	206,201
#	25,200	457,446
	261,900	5,811,761
*	11,000	415,423
	38,800	172,827
	12,400	142,253
*	3,700	23,327
#	12,000	106,198
	60,400	1,071,301
#	89,509	679,581
	38,100	525,616
	2,100	49,263
	271,000	1,100,512
	142,900	537,220
	72,972	3,445,319
	87,300	605,248
	112,200	2,410,972
	879,726	21,527,408
	68,400	868,143
#	25,100	489,528
*	5,700	42,507
#	35,800	482,046
#*	217,779	330,492
	363,110	6,028,298
	75,800	793,242
	183,200	5,943,352
	7,700	61,858
	141,600	2,392,139
#	7,000	394,066
#	317,800	775,523
*	216,100	748,361
	4,142,060	32,491,079
	871,700	29,596,324
	1,165,300	14,593,516
	449,620	6,475,617
	487,800	9,343,961
	4,111,770	21,235,983
	1,078,700	29,296,834
#	30,900	579,911
	208,800	1,813,715
	195,399	4,716,657
	420,120	7,494,317
*	1,788,400	5,106,253
*	133,600	366,708
	51,900	541,591
	33,900	1,102,540
	76,200	1,870,093
#	65,600	586,327
#	1,126,843	6,862,474

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	7,992,700	\$48,445,990
	91,600	1,689,057
	14,997	7,440,462
	984,945	24,559,968
	567,189	15,169,252
	81,500	1,402,323
*	336,319	1,023,959
	576,700	12,362,910
#	96,500	7,141,997
#	60,900	936,487
	379,700	10,737,130
	199,900	15,480,745
	157,800	3,287,064
	1,500	18,381
	138,100	1,244,777
	97,300	2,872,795
	271,900	5,033,481
	31,100	863,323
	74,400	1,368,235
	41,300	414,906
	1,743,996	23,624,171
	167,100	4,667,162
#	13,100	250,173
	94,821	1,825,583
#*	19,700	154,994
	36,898	1,147,691
	96,100	963,658
	55,500	152,915
	956,200	4,847,805
*	8,700	395,904
	88,500	166,659
	47,400	2,575,915
#	367,400	6,036,674
	35,400	357,015
	51,800	135,604
	158,100	5,038,778
	234,200	11,354,502
	10,600	177,326
	146,000	1,618,077
	78,700	484,509
	30,300	155,850
	22,198	535,679
#	14,500	137,426
#	25,200	574,197
	121,900	649,426
	321,874	11,040,123
	6,700	68,964
	96,200	469,460
	70,100	296,215
#	457,720	34,412,886
	296,600	4,467,910
	140,600	2,260,708
	11,700	206,965
	286,700	8,961,945
#	65,800	549,423
	102,000	3,810,912
	7,600	47,693
	17,200	251,186
	39,700	426,291

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	61,000	\$ 706,592
	471,500	7,531,125
	35,300	598,759
#	7,700	651,137
*	303,599	4,794,140
	3,200	88,124
	26,700	433,094
#	88,700	395,468
	18,300	273,734
*	3,600	15,905
	14,400	424,860
	93,800	1,663,214
#	76,100	221,858
	116,700	439,002
	6,200	61,599
#*	240,448	412,025
	207,200	4,113,701
	142,101	2,403,207
	13,400	243,703
	1,000	83,928
	27,000	470,726
	62,200	1,136,761
	751,980	29,337,214
	134,700	1,943,757
#	8,800	79,183
	307,100	7,289,573
	160,700	833,977
	1,700	17,941
	166,800	360,554
	126,100	2,377,189
	165,000	4,143,498
*	1,700	42,867
	11,300	113,401
	514,500	8,693,881
	678,800	11,539,543
	300,699	11,596,205
	1,013,237	7,941,311
#	17,100	118,428
	33,700	515,147
#	236,101	577,547
	335,600	7,618,408
	39,600	608,340
	249,100	2,609,998
	54,900	1,050,954
	136,900	3,384,371
#	386,243	2,466,091
	4,800	107,662
	375,699	8,645,354
	127,300	1,411,407
	61,830	827,055
	141,555	12,545,973
	278,500	8,107,426
	97,720	1,133,622
*	9,200	105,193
	7,200	249,563
	30,300	345,062
	65,000	595,648
	212,700	824,721
	54,300	644,426

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	187,600	\$ 4,975,716
	565,200	8,898,062
#	214,000	984,366
	275,100	2,493,716
#	100,700	486,768
	56,000	413,198
	2,300	62,406
	362,700	9,541,844
#	39,400	267,942
	5,000	93,396
	24,500	138,122
#	214,300	1,581,217
	109,800	589,129
	260,400	4,905,423
	823,300	8,592,753
	98,000	48,024,056
	8,500	264,258
	268,400	3,937,302
	69,900	470,724
	22,500	128,062
*	1,400	26,125
	57,600	850,444
	39,800	479,838
	43,900	1,527,843
	24,900	567,288
*	90,800	1,289,884
	10,000	174,146
	892,500	1,008,580
	29,600	336,028
#	233,900	572,544
#	550,850	1,463,184
	163,600	2,125,218
	6,200	95,570
	360,700	9,010,401
	222,676	13,196,624
	15,100	59,076
#	48,800	213,805
	53,400	951,525
	567,300	7,938,893
	106,300	644,111
	1,900	46,679
#	376,300	3,741,366
	40,100	852,701
	61,700	1,602,179
	390,630	5,985,906
#	130,000	1,039,664
	463,602	4,697,569
	697,000	822,131
	97,200	2,829,561
	28,500	321,949
	7,200	86,333
	36,000	2,622,758
	301,800	5,993,380
	201,600	1,800,797
#	8,300	326,317
	48,699	844,760
#*	147,700	649,316
	42,600	2,784,796
	98,800	4,652,714

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	210,200	\$ 1,637,690
	117,200	3,353,728
	1,353,479	22,122,005
	73,500	3,317,564
	1,961,500	9,190,379
	34,700	606,980
	591,000	16,913,080
	311,200	1,662,381
	4,900	93,995
	66,209	1,319,186
	598,031	46,881,625
	832,200	7,720,050
	249,100	8,273,585
#	144,900	1,847,978
	10,000	251,976
	648,014	4,589,901
	167,000	3,735,225
	116,100	2,844,329
	211,500	11,475,627
*	2,286,600	12,102,030
	290,700	1,747,232
	123,500	242,672
	34,400	927,864
	67,900	612,087
#	178,500	2,272,549
	166,700	715,132
	155,500	4,071,611
	449,145	6,306,975
	611,541	5,094,349
	66,600	921,159
	248,900	3,139,824
	43,775	3,105,076
	64,200	959,890
#	32,200	221,380
	60,000	518,854
	51,600	7,392,349
	80,200	1,965,265
#	53,700	305,008
	112,600	274,321
	39,901	2,232,344
	41,900	999,914
	327,600	25,506,812
	1,800	59,386
	118,100	1,588,768
	47,800	691,668
	135,900	627,317
	122,549	700,522
	28,200	485,980
	53,100	453,564
	52,700	2,386,917
	145,100	6,644,149
	77,900	1,433,161
	210,400	4,243,032
	394,500	4,217,962
	88,800	711,095
	2,934,498	12,963,280
	308,897	1,371,503
#	4,100	151,037
	473,900	11,097,238

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	239,085	\$ 8,369,380
	49,200	1,968,853
	91,800	1,649,193
	139,600	2,052,952
	1,308,100	2,858,409
	30,300	189,609
	136,600	3,884,672
	74,800	924,518
	66,600	1,772,011
	164,078	2,802,430
#	1,154,347	7,873,837
*	2,216,700	4,470,812
	563,200	10,796,957
*	213,300	143,945
	11,200	190,517
#	51,800	1,501,271
	1,679,800	13,609,985
	11,800	445,006
	18,300	3,023,557
	243,500	4,302,829
	1,300	26,426
	210,000	606,551
	179,200	3,163,206
	23,700	223,520
#	45,000	540,153
#	19,400	124,429
	2,000	12,095
	30,100	1,553,496
*	1,200	10,279
	85,801	1,201,397
*	63,200	1,317,166
	128,600	2,155,390
	3,008,400	16,013,941
	181,700	1,174,548
	19,400	244,054
	42,300	1,493,980
	21,199	772,004
	225,600	2,385,068
	786,500	2,624,844
	25,800	70,541
	504,400	3,858,368
	34,800	1,516,132
	141,858	1,732,749
	107,840	2,084,145
	115,600	5,042,859
	136,800	3,905,541
	47,600	819,711
#	128,400	1,019,734
	34,400	212,950
	1,027,900	23,001,368
	54,900	4,013,710
	27,400	107,194
	336,500	8,160,698
	36,500	155,310
	83,400	1,194,148
	480,200	1,203,538
	283,100	14,656,991
	97,860	1,304,559
*	32,400	274,685

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	20,500	\$ 419,281
	35,900	2,684,980
	36,300	2,654,567
	4,400	37,065
	2,641,700	2,823,375
	14,700	2,559,025
*	571,300	1,190,279
#	25,500	276,052
	1,902,400	39,241,038
#	8,803	912,783
	8,200	170,186
	322,300	5,481,158
	70,000	1,927,057
	49,799	1,321,823
	62,700	645,739
#*	83,900	605,543
	218,700	877,186
	290,600	5,116,090
	99,800	4,049,563
	124,200	4,237,370
	3,900	91,344
	355,200	4,114,673
	99,000	1,821,566
	4,300	72,604
	228,300	2,179,269
	97,700	1,946,933
#	50,100	1,172,954
	96,500	1,406,594
	69,958	2,681,293
	479,000	6,446,778
	4,188,242	46,110,473
	16,100	173,732
#	27,500	381,750
	143,600	2,389,611
#	114,600	246,893
*	340,400	5,149,306
	6,000	27,011
#	4,700	53,561
	107,000	2,366,154
	147,040	369,448
	16,800	145,634
	104,500	474,534
	1,997,500	11,092,576
	10,300	161,086
#*	218,100	3,915,497
	245,500	6,337,777
	3,500	31,757
	35,300	488,310
	262,100	5,108,767
	81,000	2,885,004
	131,200	1,992,211
	26,400	450,965
	72,900	1,086,529
#	124,900	1,024,472
#*	9,600	225,727
#	9,200	47,187
*	5,500	345,458
	34,300	1,087,864
#*	4,000	86,461

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	476,300	\$ 1,591,478
	111,800	2,042,982
	296,000	1,881,411
	215,199	4,726,388
	35,500	338,868
*	13,800	98,699
	8,300	98,024
	88,000	1,021,613
	173,800	916,749
	107,200	461,766
*	13,100	188,377
	182,000	2,120,154
	43,100	488,871
#	41,100	432,713
	231,700	3,782,256
	149,400	1,501,736
	225,600	4,544,611
*	271,900	2,358,834
#	12,000	80,096
	34,900	292,821
	54,399	740,875
#	102,800	636,627
	1,002,100	49,532,377
	119,000	1,005,809
	261,000	4,710,151
*	886,500	10,174,192
	1,050,310	7,837,577
*	131,300	1,866,592
	3,606,648	15,499,341
	415,900	6,658,412
	101,700	1,730,379
#	11,600	119,737
	47,700	437,195
	24,800	281,422
	34,000	221,046
#	1,093,319	9,232,437
	77,500	2,515,497
#	55,900	739,791
*	73,600	444,163
	38,500	875,476
#	46,500	2,224,727
	208,600	859,372
	65,400	967,272
	70,100	6,260,280
	30,900	618,964
	39,058	700,537
	385,650	1,372,380
	6,200	81,194
#	51,400	685,015
	82,700	6,966,409
	223,600	6,175,000
	63,900	840,196
	24,500	934,570
	66,800	1,582,356
	52,700	4,979,807
	131,100	1,247,886
	75,000	1,123,041
	666,950	9,576,981
	96,900	1,920,040

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	63,700	\$ 1,956,693
	10,600	82,093
	2,500	80,502
#	82,000	370,905
	28,000	206,528
	80,100	1,526,012
	14,500	335,301
	63,800	1,158,365
#	20,300	481,962
	55,900	2,138,495
	178,200	1,500,676
	79,400	347,616
#	263,300	1,426,887
	170,700	3,100,378
	37,800	493,928
	100,017	1,327,942
#	72,800	2,581,909
	228,600	1,863,036
*	23,100	38,258
	52,500	731,637
	171,700	2,377,835
	740,700	4,171,738
#*	117,300	181,043
	139,400	6,077,485
	209,900	2,592,915
	115,700	359,554
	11,300	247,427
	214,450	5,521,602
	10,200	451,826
	173,400	858,831
	128,400	698,258
	253,600	9,174,672
	149,800	1,079,749
	35,100	251,646
	44,700	289,058
	43,900	319,458
	84,400	1,101,883
	1,200	16,583
	479,200	5,440,919
	829,300	8,980,544
	1,100	15,832
	59,500	2,711,318
	44,200	2,060,885
	48,500	848,293
	32,400	189,469
	1,500	23,733
#*	52,799	380,696
	100,100	1,876,617
	114,400	991,250
	314,700	6,104,338
	46,000	187,569
	139,700	2,463,742
	42,600	412,950
#	61,500	495,817
	198,100	7,498,420
#	21,600	244,220
	55,400	1,152,088
	470,180	12,128,670
*	2,700	25,628

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	113,200	\$ 3,491,681
#	58,200	335,499
#	92,000	9,232,744
#	141,300	1,018,682
	191,277	3,236,684
	2,800	126,214
	103,100	7,259,688
#	37,500	169,091
	306,912	5,153,254
	8,200	42,165
*	504,500	4,949,455
	44,100	595,754
	175,900	1,439,914
	211,999	1,502,778
	13,100	115,429
	677,400	10,551,521
	145,600	2,722,569
	36,200	207,816
	461,800	4,581,729
	210,500	3,979,860
	996,500	17,422,793
#	662,700	13,426,409
	94,200	1,664,228
	123,100	497,142
	4,400	395,164
	625,100	5,019,515
#	33,200	1,770,021
	1,055,160	1,668,592
	142,300	462,896
#	61,500	225,237
#	5,900	61,322
	143,600	3,613,727
	1,086,052	55,235,121
	2,860,900	6,046,278
	162,600	3,451,717
#	296,898	3,300,351
	42,300	2,468,690
	116,300	3,348,877
	24,500	1,819,456
	37,500	698,821
	66,500	1,474,400
*	93,800	346,589
*	14,900	2,475,650
	205,636	4,006,507
	45,600	363,976
	174,900	1,212,678
	129,700	1,614,366
#	322,100	2,239,060
	116,200	1,757,757
	132,500	4,780,829
	71,446	6,537,030
	39,600	8,879,987
	164,600	2,340,596
	1,405,300	9,357,089
	5,900	52,729
	1,300	11,561
	52,200	930,307
	103,700	1,108,837
	29,900	990,738

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Shindengen Electric Manufacturing Co. Ltd.....	37,300	\$ 1,099,123
Shin-Etsu Chemical Co. Ltd.....	212,500	35,553,223
Shin-Etsu Polymer Co. Ltd.....	197,700	1,894,477
Shin-Keisei Electric Railway Co. Ltd.....	11,400	199,406
Shinko Electric Industries Co. Ltd.....	200,800	9,240,471
Shinko Shoji Co. Ltd.....	181,600	1,417,776
Shinmaywa Industries Ltd.....	300,900	2,311,526
Shinnihon Corp.....	150,500	983,983
# Shinnihonseiyaku Co. Ltd.....	25,900	244,879
Shinoken Group Co. Ltd.....	207,700	1,776,664
Shinsho Corp.....	26,500	819,652
Shinwa Co. Ltd.....	28,900	508,829
Shinwa Co. Ltd.....	22,200	160,046
Shionogi & Co. Ltd.....	75,000	4,274,449
Ship Healthcare Holdings, Inc.....	432,000	9,696,174
Shiseido Co. Ltd.....	162,600	8,202,192
# Shizuki Electric Co., Inc.....	70,300	321,537
Shizuoka Bank Ltd.....	1,424,030	11,189,271
Shizuoka Gas Co. Ltd.....	285,100	2,488,892
SHO-BOND Holdings Co. Ltd.....	33,100	1,449,458
* Shobunsha Holdings, Inc.....	47,400	175,019
Shoei Co. Ltd.....	97,000	3,734,942
Shoei Foods Corp.....	38,900	1,345,043
Shofu, Inc.....	24,000	375,423
Showa Denko KK.....	717,600	14,907,258
Showa Sangyo Co. Ltd.....	87,700	2,054,141
Showa Shinku Co. Ltd.....	17,400	228,748
Sigma Koki Co. Ltd.....	21,800	300,207
SIGMAXYZ Holdings Inc.....	71,100	1,356,814
# Siix Corp.....	175,500	2,000,621
#* Silver Life Co. Ltd.....	3,400	30,914
Sinanen Holdings Co. Ltd.....	38,300	1,010,242
Sinfonia Technology Co. Ltd.....	111,500	1,174,895
Sinko Industries Ltd.....	81,600	1,298,120
Sintokogio Ltd.....	211,600	1,274,690
SK-Electronics Co. Ltd.....	56,700	463,884
SKY Perfect JSAT Holdings, Inc.....	802,800	3,021,492
# Skylark Holdings Co. Ltd.....	645,100	8,428,884
SMC Corp.....	11,300	6,302,705
SMK Corp.....	25,099	469,392
SMS Co. Ltd.....	270,300	7,431,255
Snow Peak, Inc.....	75,600	1,543,208
SNT Corp.....	72,000	141,119
# Soda Nikka Co. Ltd.....	70,300	512,304
Sodick Co. Ltd.....	247,600	1,726,894
Soft99 Corp.....	11,800	134,924
Softbank Corp.....	712,300	8,929,294
SoftBank Group Corp.....	2,535,163	112,306,536
Softcreate Holdings Corp.....	31,500	1,001,045
Software Service, Inc.....	7,600	386,994
Sohgo Security Services Co. Ltd.....	104,500	3,789,958
Sojitz Corp.....	711,319	11,147,628
Soken Chemical & Engineering Co. Ltd.....	27,700	392,526
Solasto Corp.....	210,100	1,932,385
Soliton Systems KK.....	32,500	362,060
Solxyz Co. Ltd.....	5,000	17,929
Sompo Holdings, Inc.....	486,200	22,750,970
Sony Group Corp.....	1,141,000	127,641,919
Sony Group Corp., Sponsored ADR.....	344,389	38,454,476

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Sotetsu Holdings, Inc.....	160,800	\$ 2,960,912
Sotoh Co. Ltd.....	11,700	85,106
# Space Co. Ltd.....	54,860	417,544
Sparx Group Co. Ltd.....	586,900	1,334,660
SPK Corp.....	27,700	313,290
S-Pool, Inc.....	128,200	1,168,802
Sprix Ltd.....	7,800	98,337
Square Enix Holdings Co. Ltd.....	78,700	3,859,284
SRA Holdings.....	60,600	1,503,895
* SRE Holdings Corp.....	6,200	240,437
ST Corp.....	13,600	178,726
St. Marc Holdings Co. Ltd.....	89,700	1,171,183
Stanley Electric Co. Ltd.....	279,000	6,521,445
Star Mica Holdings Co. Ltd.....	49,500	598,727
Star Micronics Co. Ltd.....	95,500	1,211,113
Starts Corp., Inc.....	240,500	5,236,288
Starzen Co. Ltd.....	71,198	1,256,163
# St-Care Holding Corp.....	81,200	536,748
Stella Chemifa Corp.....	55,300	1,207,694
Step Co. Ltd.....	29,100	459,665
Strike Co. Ltd.....	31,800	1,238,106
Studio Alice Co. Ltd.....	58,100	1,089,551
Subaru Corp.....	1,602,000	29,158,557
# Subaru Enterprise Co. Ltd.....	6,100	422,935
Sugi Holdings Co. Ltd.....	85,500	5,015,832
Sugimoto & Co. Ltd.....	42,100	796,202
SUMCO Corp.....	389,860	7,187,491
Sumida Corp.....	135,000	1,185,371
# Suminoe Textile Co. Ltd.....	27,000	438,833
# Sumiseki Holdings, Inc.....	277,800	338,645
Sumitomo Bakelite Co. Ltd.....	119,200	5,744,270
Sumitomo Chemical Co. Ltd.....	5,298,452	26,720,358
Sumitomo Corp.....	832,500	12,866,626
Sumitomo Dainippon Pharma Co. Ltd.....	281,900	3,068,266
Sumitomo Densetsu Co. Ltd.....	73,400	1,337,939
Sumitomo Electric Industries Ltd.....	1,523,600	20,200,639
Sumitomo Forestry Co. Ltd.....	829,800	14,609,124
Sumitomo Heavy Industries Ltd.....	453,896	11,920,421
Sumitomo Metal Mining Co. Ltd.....	369,400	17,062,474
Sumitomo Mitsui Construction Co. Ltd.....	1,157,880	4,375,196
Sumitomo Mitsui Financial Group, Inc.....	950,470	34,236,833
Sumitomo Mitsui Trust Holdings, Inc.....	513,073	17,742,674
Sumitomo Osaka Cement Co. Ltd.....	180,699	5,541,214
* Sumitomo Precision Products Co. Ltd.....	17,700	283,543
Sumitomo Realty & Development Co. Ltd.....	347,300	10,745,524
Sumitomo Riko Co. Ltd.....	221,700	1,134,040
Sumitomo Rubber Industries Ltd.....	924,363	9,618,737
Sumitomo Seika Chemicals Co. Ltd.....	55,900	1,498,915
Sumitomo Warehouse Co. Ltd.....	291,900	5,241,981
Sun Frontier Fudousan Co. Ltd.....	227,400	2,064,050
Suncall Corp.....	49,100	243,994
Sundrug Co. Ltd.....	247,700	6,237,551
Suntory Beverage & Food Ltd.....	341,200	13,101,634
Sun-Wa Technos Corp.....	58,100	664,943
#* SuRaLa Net Co. Ltd.....	18,300	205,581
Suruga Bank Ltd.....	595,700	2,569,479
Suzuken Co. Ltd.....	216,720	6,432,342
Suzuki Co. Ltd.....	62,300	467,919
Suzuki Motor Corp.....	404,000	17,199,943

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# SWCC Showa Holdings Co. Ltd.....	408,000	\$ 6,417,688
Sysmex Corp.....	147,000	13,993,060
System Information Co. Ltd.....	19,600	155,465
System Research Co. Ltd.....	2,000	30,552
System Support, Inc.....	1,700	14,185
# Systems Engineering Consultants Co. Ltd.....	2,100	39,668
Systema Corp.....	1,209,200	3,722,995
Syuppin Co. Ltd.....	78,300	723,705
T Hasegawa Co. Ltd.....	127,292	2,793,262
T RAD Co. Ltd.....	32,800	766,512
T&D Holdings, Inc.....	897,610	13,265,152
# T&K Toka Co. Ltd.....	77,700	539,869
Tachibana Eletech Co. Ltd.....	79,580	1,081,264
Tachikawa Corp.....	49,100	455,873
# Tachi-S Co. Ltd.....	142,300	1,485,968
# Tacmina Corp.....	900	8,674
Tadano Ltd.....	513,221	4,488,975
Taihei Dengyo Kaisha Ltd.....	80,400	1,902,977
Taiheiyu Cement Corp.....	520,736	10,360,671
Taiheiyu Kouhatsu, Inc.....	33,499	188,250
Taiho Kogyo Co. Ltd.....	82,100	570,045
Taikisha Ltd.....	86,400	2,160,598
Taiko Bank Ltd.....	22,000	266,854
#* Taiko Pharmaceutical Co. Ltd.....	17,100	89,824
Taisei Corp.....	608,980	19,962,998
Taisei Lamick Co. Ltd.....	22,900	543,934
Taisho Pharmaceutical Holdings Co. Ltd.....	117,500	5,770,680
Taiyo Holdings Co. Ltd.....	115,600	3,410,497
Taiyo Yuden Co. Ltd.....	390,800	18,981,621
Takachiho Koheki Co. Ltd.....	17,200	232,431
Takadakiko Co. Ltd.....	1,800	44,783
Takamatsu Construction Group Co. Ltd.....	61,000	1,056,977
Takamatsu Machinery Co. Ltd.....	8,700	54,658
Takamiya Co. Ltd.....	126,700	447,491
# Takano Co. Ltd.....	37,300	213,395
Takaoka Toko Co. Ltd.....	63,274	777,462
# Takara & Co. Ltd.....	17,400	273,997
Takara Bio, Inc.....	113,300	2,272,789
Takara Holdings, Inc.....	374,500	3,632,502
# Takara Leben Co. Ltd.....	617,900	1,683,719
Takara Standard Co. Ltd.....	162,648	1,936,394
Takasago International Corp.....	63,300	1,552,103
Takasago Thermal Engineering Co. Ltd.....	182,300	3,047,824
Takashima & Co. Ltd.....	17,900	373,468
# Takashimaya Co. Ltd.....	694,700	6,597,189
#* Take & Give Needs Co. Ltd.....	47,740	407,485
# TAKEBISHI Corp.....	29,300	369,214
Takeda Pharmaceutical Co. Ltd.....	2,843,163	82,403,917
Takemoto Yohki Co. Ltd.....	48,800	319,481
Takeuchi Manufacturing Co. Ltd.....	171,600	4,289,072
Takihyo Co. Ltd.....	19,400	237,094
# Takisawa Machine Tool Co. Ltd.....	33,900	350,414
Takuma Co. Ltd.....	222,900	2,850,558
Tama Home Co. Ltd.....	93,400	1,903,085
# Tamagawa Holdings Co. Ltd.....	12,800	95,234
Tamron Co. Ltd.....	68,000	1,482,295
# Tamura Corp.....	302,900	1,721,444
Tanabe Consulting Co. Ltd.....	2,000	11,145
Tanabe Engineering Corp.....	22,500	175,434

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Tanseisha Co. Ltd.....	116,249	\$ 729,757
Taoka Chemical Co. Ltd.....	6,500	73,165
Tatsuta Electric Wire & Cable Co. Ltd.....	218,400	870,157
Tayca Corp.....	73,000	839,280
# Tbk Co. Ltd.....	99,000	346,843
TBS Holdings, Inc.....	124,100	1,855,966
TDC Soft, Inc.....	43,400	397,766
TDK Corp., Sponsored ADR.....	140,193	5,243,218
TDK Corp.....	972,000	35,103,663
Tear Corp.....	41,400	156,877
TechMatrix Corp.....	128,000	1,822,400
TECHNO ASSOCIE Co. Ltd.....	4,200	44,248
# Techno Horizon Co. Ltd.....	32,800	198,155
Techno Medica Co. Ltd.....	5,200	72,212
Techno Ryowa Ltd.....	23,570	183,030
Techno Smart Corp.....	32,100	342,265
TechnoPro Holdings, Inc.....	373,200	9,547,255
# Tecnos Japan, Inc.....	13,500	56,481
Teijin Ltd.....	1,326,550	16,723,460
Teikoku Electric Manufacturing Co. Ltd.....	56,900	654,144
Teikoku Sen-I Co. Ltd.....	68,400	1,192,458
Teikoku Tsushin Kogyo Co. Ltd.....	40,400	470,966
Tekken Corp.....	60,299	949,706
# Temairazu, Inc.....	2,700	100,871
Tenma Corp.....	77,100	1,683,276
Tenox Corp.....	6,000	42,457
Tenpo Innovation Co. Ltd.....	1,600	11,505
Teraoka Seisakusho Co. Ltd.....	39,100	124,307
Terilogy Co. Ltd.....	2,600	8,142
Terumo Corp.....	318,700	11,633,770
T-Gaia Corp.....	88,200	1,279,628
THK Co. Ltd.....	205,700	5,139,762
# Tigers Polymer Corp.....	46,700	177,173
TIS, Inc.....	602,600	15,848,779
# Titan Kogyo Ltd.....	3,800	55,317
TKC Corp.....	88,800	2,333,489
Toa Corp.....	103,400	720,419
# Toa Corp.....	82,200	1,738,811
# Toa Oil Co. Ltd.....	43,200	1,213,740
TOA ROAD Corp.....	22,500	978,489
Toabo Corp.....	24,400	87,750
Toagosei Co. Ltd.....	510,050	5,029,964
Tobishima Corp.....	127,540	1,162,159
Tobu Railway Co. Ltd.....	157,300	3,684,469
TOC Co. Ltd.....	189,700	1,181,027
Tocalo Co. Ltd.....	388,800	4,724,730
Tochigi Bank Ltd.....	878,501	1,705,685
Toda Corp.....	881,500	5,694,660
#* Toda Kogyo Corp.....	11,900	353,194
# Toei Animation Co. Ltd.....	37,200	2,819,063
Toei Co. Ltd.....	13,200	1,959,646
# Toell Co. Ltd.....	28,000	211,871
Toenec Corp.....	36,500	1,011,767
Togami Electric Manufacturing Co. Ltd.....	11,600	175,348
Toho Bank Ltd.....	968,000	1,800,659
Toho Chemical Industry Co. Ltd.....	23,000	104,680
Toho Co. Ltd.....	36,200	1,402,304
#* Toho Co. Ltd.....	44,600	419,600
Toho Gas Co. Ltd.....	121,000	3,307,021

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	264,500	\$ 4,135,734
	188,100	1,463,539
#	65,100	1,351,647
#	42,900	379,169
	743,700	5,238,534
	7,300	110,920
	12,200	67,028
	694,600	7,204,166
	77,400	1,216,123
	522,900	4,006,595
	4,000	55,273
	304,800	3,970,773
	996,300	3,507,043
	39,970	3,237,652
	369,412	22,044,163
#	61,104	3,656,463
	42,138	1,518,739
	430,500	6,852,399
*	36,200	143,060
#	169,030	8,341,519
*	2,534,312	6,752,041
	36,400	1,754,429
	132,700	64,907,945
	107,000	870,781
	322,100	6,503,758
#	18,800	97,957
#	66,299	584,608
	142,074	1,947,183
	75,600	4,478,298
	3,200	64,045
	5,100	23,209
#	10,500	351,474
*	24,699	188,215
#	86,400	543,186
	156,100	6,621,196
	296,100	2,834,888
	700,000	10,434,511
	41,800	478,705
*	38,800	413,313
	62,300	2,283,818
	479,280	2,942,213
	423,300	5,624,739
	2,093,894	11,470,728
	8,364	351,577
	201,200	377,547
	25,300	234,137
	12,600	756,106
#	132,700	568,885
	33,600	624,026
*	24,800	177,457
	52,600	797,396
	819,800	2,324,731
	560,700	5,473,904
	25,300	823,068
	506,900	6,879,983
	437,220	8,316,815
	209,100	2,183,443
	78,000	744,761
	3,981,200	25,160,437

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	13,800	\$ 323,321
#	200,000	4,026,948
#	63,900	363,223
	81,700	2,031,643
	90,400	729,883
	156,800	1,435,599
	182,900	7,573,894
	161,900	6,100,266
	957,300	14,978,387
#	29,200	619,598
	114,500	2,443,418
	106,000	4,562,288
#	16,300	405,467
	37,800	388,366
	7,100	291,608
#	149,900	392,454
	205,200	945,511
	79,100	1,789,036
	151,800	3,723,285
	522,600	2,605,086
	103,200	941,657
	33,200	284,899
#*	123,200	709,828
	27,500	2,936,593
	177,000	2,937,349
	36,600	797,436
	68,300	345,895
#	337,500	445,809
	438,400	5,340,072
	2,900	26,008
	206,700	8,469,071
	64,200	1,650,751
	690,100	9,757,467
	27,600	343,996
	543,977	6,121,951
	276,500	5,811,231
	385,300	6,829,607
	98,600	7,691,644
#	328,031	65,097,752
	12,059,470	238,333,365
	403,546	16,365,202
	145,300	1,841,099
#	57,919	203,022
	44,000	3,124,269
#	15,000	54,839
#	39,600	387,105
	37,900	965,929
	130,004	1,640,708
*	3,540	188,080
*	170,000	9,018,941
#	86,500	2,340,556
	7,900	54,652
	137,022	2,916,089
	429,000	5,652,707
*	287,890	789,030
	182,800	2,265,135
	134,700	3,772,270
	17,400	650,783
*	899	4,568

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Tsugami Corp.....	319,600	\$ 3,709,703
#* Tsukada Global Holdings, Inc.....	83,700	199,957
Tsukamoto Corp. Co. Ltd.....	3,700	42,272
Tsukishima Kikai Co. Ltd.....	121,400	1,156,668
# Tsukuba Bank Ltd.....	614,800	1,006,014
Tsumura & Co.....	131,100	3,718,339
Tsuruha Holdings, Inc.....	45,100	3,632,550
Tsurumi Manufacturing Co. Ltd.....	76,800	1,140,205
Tsutsumi Jewelry Co. Ltd.....	43,300	680,364
# Tsuzuki Denki Co. Ltd.....	12,400	179,434
TV Asahi Holdings Corp.....	123,200	1,602,333
Tv Tokyo Holdings Corp.....	65,700	1,136,261
TYK Corp.....	105,800	279,910
* UACJ Corp.....	213,814	4,921,940
Ube Industries Ltd.....	733,065	13,180,195
Ubicom Holdings, Inc.....	8,300	158,691
Uchida Yoko Co. Ltd.....	33,500	1,326,431
Ulvac, Inc.....	147,200	7,489,764
Unicharm Corp.....	106,800	4,127,126
Uniden Holdings Corp.....	31,000	915,988
Union Tool Co.....	22,900	742,178
Unipres Corp.....	201,800	1,411,670
# United Super Markets Holdings, Inc.....	273,200	2,490,972
UNITED, Inc.....	58,500	979,747
* Unitika Ltd.....	337,500	906,828
* Universal Entertainment Corp.....	93,600	1,924,550
UPR Corp.....	3,200	66,461
Urbanet Corp. Co. Ltd.....	127,800	324,071
Usen-Next Holdings Co. Ltd.....	37,700	793,118
User Local, Inc.....	5,100	64,592
Ushio, Inc.....	448,700	6,972,984
USS Co. Ltd.....	303,500	4,953,329
UT Group Co. Ltd.....	109,200	3,129,099
* Uzabase, Inc.....	38,900	367,794
V Technology Co. Ltd.....	37,000	1,126,695
Valor Holdings Co. Ltd.....	261,200	5,020,834
Valqua Ltd.....	78,700	1,750,682
# Value HR Co. Ltd.....	33,400	702,651
ValueCommerce Co. Ltd.....	74,800	2,306,253
Valuence Holdings, Inc.....	1,600	17,960
# V-Cube, Inc.....	54,600	370,527
# Vector, Inc.....	111,300	945,393
Vertex Corp.....	35,560	928,438
* Village Vanguard Co. Ltd.....	21,700	188,176
VINX Corp.....	13,500	97,850
Vital KSK Holdings, Inc.....	250,385	1,693,188
VT Holdings Co. Ltd.....	612,200	2,376,891
Wacoal Holdings Corp.....	218,900	4,015,803
Wacom Co. Ltd.....	363,200	2,638,196
Waida Manufacturing Co. Ltd.....	7,600	64,377
# Wakachiku Construction Co. Ltd.....	63,200	922,683
#* Wakamoto Pharmaceutical Co. Ltd.....	9,000	23,378
Wakita & Co. Ltd.....	178,400	1,574,107
Warabeya Nichiyo Holdings Co. Ltd.....	88,100	1,495,844
Waseda Academy Co. Ltd.....	13,000	118,834
Watahan & Co. Ltd.....	96,000	1,063,952
# Watts Co. Ltd.....	35,100	205,808
Wavelock Holdings Co. Ltd.....	19,300	121,264
WDB Holdings Co. Ltd.....	35,600	838,751

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	9,400	\$ 640,855
	20,500	217,329
	120,688	3,259,521
	5,200	19,509
	151,806	4,561,251
	181,400	7,601,340
#	100,000	1,076,688
	41,000	351,008
#	31,800	275,774
#	43,900	1,938,704
*	73,300	736,131
	48,200	973,645
	29,300	423,346
	129,500	1,015,040
	46,600	460,075
	34,900	173,346
	135,200	900,237
	14,700	117,571
	42,200	2,139,602
#	42,500	861,809
	180,440	1,645,610
	26,900	256,560
	2,451,872	8,274,733
	4,400	40,057
	128,399	1,064,569
	808,900	5,019,210
	63,600	2,897,307
	841,500	20,039,065
	130,600	2,361,802
#	135,700	1,076,067
	139,400	1,134,470
	175,300	110,011
	54,500	769,539
	77,600	472,053
	628,500	13,383,426
	209,200	6,436,814
#	24,100	204,582
#	22,210	477,892
#	374,000	5,347,395
	230,700	2,007,041
	97,600	5,642,717
	41,300	342,963
	91,500	3,831,138
	75,700	633,618
#	57,400	432,472
#	15,500	57,550
	150,200	2,082,523
	107,200	2,283,863
	140,100	2,617,083
	509,800	8,353,321
	668,800	9,750,162
	257,500	1,913,501
	77,900	1,789,495
	21,100	329,842
	18,360	265,248
#	69,800	1,066,994
	106,700	897,144
*	8,400	35,842
	32,600	673,652

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Yotai Refractories Co. Ltd.....	104,900	\$ 1,141,160
Yuasa Funashoku Co. Ltd.....	2,900	69,901
Yuasa Trading Co. Ltd.....	74,100	1,875,240
Yuken Kogyo Co. Ltd.....	13,300	199,463
Yukiguni Maitake Co. Ltd.....	17,200	174,611
Yurtec Corp.....	212,300	1,265,722
Yushin Precision Equipment Co. Ltd.....	23,800	145,757
Yushiro Chemical Industry Co. Ltd.....	42,100	404,241
Yutaka Foods Corp.....	4,000	65,090
Yutaka Giken Co. Ltd.....	1,000	15,580
Z Holdings Corp.....	1,024,900	5,205,124
Zaoh Co. Ltd.....	18,400	295,029
Zenitaka Corp.....	11,800	410,583
Zenkoku Hosho Co. Ltd.....	177,900	7,962,471
Zenrin Co. Ltd.....	156,750	1,316,396
Zensho Holdings Co. Ltd.....	314,597	7,574,366
Zeon Corp.....	632,300	7,337,240
ZERIA Pharmaceutical Co. Ltd.....	4,100	68,563
ZIGExN Co. Ltd.....	37,600	94,616
ZOZO, Inc.....	306,900	8,178,091
Zuiko Corp.....	49,800	342,062
TOTAL JAPAN.....		7,314,323,410
NETHERLANDS — (3.8%)		
Ω Aalberts NV.....	596,870	36,486,736
Ω ABN AMRO Bank NV.....	1,311,604	21,050,011
* Accell Group NV.....	156,828	10,206,485
*Ω Adyen NV.....	5,724	11,647,753
# Aegon NV.....	4,635,944	26,153,648
# Aegon NV.....	548,382	3,109,326
# Akzo Nobel NV.....	436,938	45,226,404
*Ω Alfen Beheer BV.....	14,137	1,054,221
# AMG Advanced Metallurgical Group NV.....	103,859	3,574,342
* Amsterdam Commodities NV.....	95,850	2,748,070
# APERAM SA.....	257,193	14,492,709
# Arcadis NV.....	386,190	16,905,494
# ArcelorMittal SA.....	1,011,805	30,010,143
# ASM International NV.....	98,905	33,981,816
# ASML Holding NV.....	127,591	86,416,677
# ASML Holding NV.....	182,526	123,606,607
# ASR Nederland NV.....	632,458	29,406,517
Ω B&S Group Sarl.....	32,759	264,747
#*Ω Basic-Fit NV.....	137,563	6,562,763
# BE Semiconductor Industries NV.....	500,291	41,948,577
#* Beter Bed Holding NV.....	55,202	298,407
# Boskalis Westminster.....	414,803	11,743,033
# Brunel International NV.....	84,777	1,041,732
# Coca-Cola Europacific Partners PLC.....	209,369	12,034,333
# Corbion NV.....	371,889	15,527,652
Ω Flow Traders.....	226,794	8,796,262
# ForFarmers NV.....	131,430	597,856
* Fugro NV.....	283,463	2,266,693
# Heijmans NV.....	134,001	2,158,813
# Heineken NV.....	236,850	25,401,367
* Hunter Douglas NV.....	9,100	1,767,900
# IMCD NV.....	166,096	28,571,811
# ING Groep NV, Sponsored ADR.....	446,135	6,602,797
# ING Groep NV.....	2,521,492	37,290,601
*Ω Intertrust NV.....	85,471	1,858,008

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
JDE Peet's NV.....	73,278	\$ 2,194,245
Kendrion NV.....	89,012	2,056,947
Koninklijke Ahold Delhaize NV, Sponsored ADR.....	11,676	380,171
Koninklijke Ahold Delhaize NV.....	3,630,618	117,721,337
* Koninklijke BAM Groep NV.....	1,574,015	5,255,572
Koninklijke DSM NV.....	169,923	31,853,835
Koninklijke KPN NV.....	13,416,804	44,255,414
Koninklijke Philips NV.....	43,102	1,433,714
# Koninklijke Philips NV.....	551,267	18,346,166
Koninklijke Vopak NV.....	342,700	11,758,339
*Ω Lucas Bols BV.....	811	10,546
Nedap NV.....	23,644	1,647,737
# NN Group NV.....	630,677	35,294,026
* OCI NV.....	313,760	8,586,950
Ordina NV.....	506,759	2,539,494
PostNL NV.....	1,888,916	8,091,586
Prosus NV.....	332,492	27,661,958
Randstad NV.....	445,302	28,968,527
SBM Offshore NV.....	797,147	12,615,890
Shell PLC.....	1,121,562	28,811,485
Ω Signify NV.....	697,082	36,923,675
* Sligro Food Group NV.....	145,015	3,699,409
# SNS NV.....	262,485	0
Stellantis NV.....	5,031,466	97,158,688
TKH Group NV.....	233,298	13,462,227
#* TomTom NV.....	413,287	3,949,554
Universal Music Group NV.....	300,595	7,421,429
Van Lanschot Kempen NV.....	81,339	2,049,021
Wolters Kluwer NV.....	684,213	69,638,229
TOTAL NETHERLANDS.....		1,324,596,482
NEW ZEALAND — (0.4%)		
#* a2 Milk Co. Ltd.....	1,472,795	5,430,938
* Air New Zealand Ltd.....	4,356,627	4,132,543
Arvida Group Ltd.....	383,036	428,653
* Auckland International Airport Ltd.....	821,208	3,898,190
Chorus Ltd.....	2,105,850	9,643,059
Chorus Ltd., ADR.....	10,487	232,601
# Comvita Ltd.....	26,297	58,365
Contact Energy Ltd.....	772,435	4,004,100
EBOS Group Ltd.....	348,264	8,953,055
#* Eroad Ltd.....	30,986	93,709
Fisher & Paykel Healthcare Corp. Ltd.....	693,118	12,752,349
Fletcher Building Ltd.....	1,695,412	7,208,133
# Fonterra Co-operative Group Ltd.....	174,954	404,349
Freightways Ltd.....	480,458	3,825,785
Genesis Energy Ltd.....	1,333,272	2,346,089
#* Gentrack Group Ltd.....	111,983	133,148
Hallenstein Glasson Holdings Ltd.....	90,852	373,393
Heartland Group Holdings Ltd.....	1,705,043	2,655,005
Infratil Ltd.....	1,722,866	8,598,169
# Investore Property Ltd.....	36,667	44,019
Kathmandu Holdings Ltd.....	1,245,613	1,152,199
Mainfreight Ltd.....	287,592	15,869,916
Mercury NZ Ltd.....	531,577	1,954,356
Meridian Energy Ltd.....	607,011	1,749,750
# Napier Port Holdings Ltd.....	15,243	30,193
* New Zealand Refining Co. Ltd.....	797,237	499,481
# NZME Ltd.....	1,016,313	851,018

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
# NZX Ltd.....	511,275	\$ 593,415
Oceania Healthcare Ltd.....	807,450	629,550
* Pacific Edge Ltd.....	119,285	85,222
PGG Wrightson Ltd.....	15,190	53,820
Port of Tauranga Ltd.....	493,999	2,099,108
* Pushpay Holdings Ltd.....	455,556	326,867
* Rakon Ltd.....	43,882	53,635
* Restaurant Brands New Zealand Ltd.....	111,871	1,067,972
Ryman Healthcare Ltd.....	340,433	2,226,031
#* Sanford Ltd.....	84,893	257,064
Scales Corp. Ltd.....	286,412	907,972
* Serko Ltd.....	22,050	76,909
Skellerup Holdings Ltd.....	462,083	1,795,497
* SKY Network Television Ltd.....	1,252,412	1,991,380
SKYCITY Entertainment Group Ltd.....	3,065,858	5,509,227
Spark New Zealand Ltd.....	3,299,274	9,429,758
Steel & Tube Holdings Ltd.....	731,601	741,633
Summerset Group Holdings Ltd.....	1,122,819	9,050,226
* Synlait Milk Ltd.....	165,510	344,290
* Tourism Holdings Ltd.....	721,857	1,296,853
TOWER Ltd.....	1,378,761	616,933
# Trustpower Ltd.....	141,110	654,541
Turners Automotive Group Ltd.....	9,552	26,605
Vector Ltd.....	418,712	1,071,722
* Vista Group International Ltd.....	319,597	439,843
Warehouse Group Ltd.....	410,276	809,366
Z Energy Ltd.....	1,694,807	3,964,046
TOTAL NEW ZEALAND.....		<u>143,442,050</u>
NORWAY — (0.9%)		
# 2020 Bulkera Ltd.....	46,038	561,977
ABG Sundal Collier Holding ASA.....	2,153,116	2,085,859
* Adevinta ASA.....	71,720	752,439
AF Gruppen ASA.....	67,237	1,444,073
#* Akastor ASA.....	705,716	466,074
Aker ASA, Class A.....	21,406	1,831,154
Aker BP ASA.....	278,499	9,649,771
* Aker Solutions ASA.....	1,124,084	2,940,301
American Shipping Co. ASA.....	252,155	933,976
#* Archer Ltd.....	322,252	154,719
* ArcticZymes Technologies ASA.....	31,592	314,103
#* Asetek AS.....	11,047	42,219
Atea ASA.....	375,218	6,354,572
#* Atlantic Sapphire ASA.....	3,477	14,434
Austevoll Seafood ASA.....	389,851	5,163,185
#* Axactor SE.....	795,078	526,910
B2Holding ASA.....	771,064	835,003
Bakkafrost P/F.....	32,862	2,265,457
Belships ASA.....	302,730	458,599
Bonheur ASA.....	96,470	3,377,485
Borregaard ASA.....	498,469	11,724,082
Bouvet ASA.....	25,595	197,148
#* BW Energy Ltd.....	225,752	585,433
Ω BW LPG Ltd.....	588,577	3,175,009
BW Offshore Ltd.....	647,507	1,980,718
*Ω Crayon Group Holding ASA.....	75,868	1,466,514
DNB Bank ASA.....	929,270	22,116,804
DNO ASA.....	2,693,036	3,954,122
Ω Elkem ASA.....	96,862	353,297

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
NORWAY — (Continued)			
#*	Ensurge Micropower ASA.....	134,431	\$ 8,648
	Equinor ASA.....	1,582,273	43,619,814
#	Equinor ASA, Sponsored ADR.....	567,569	15,636,526
Ω	Europris ASA.....	645,313	4,819,936
Ω	Fjordkraft Holding ASA.....	22,615	96,428
	FLEX LNG Ltd.....	137,680	2,720,254
#*	Frontline Ltd.....	469,150	3,088,396
*	Gaming Innovation Group, Inc.....	48,522	106,258
	Gjensidige Forsikring ASA.....	124,677	3,045,421
*	Golar LNG Ltd.....	19,800	284,130
	Golden Ocean Group Ltd.....	355,632	3,240,107
#*	Grieg Seafood ASA.....	255,450	2,641,023
*	Hafnia Ltd.....	122,099	223,582
*	Hexagon Composites ASA.....	233,507	719,973
	Hunter Group ASA.....	260,312	78,148
#*	IDEX Biometrics ASA.....	355,415	95,266
	Itera ASA.....	52,344	82,547
Ω	Kid ASA.....	53,872	611,864
	Kitron ASA.....	259,651	664,223
	Komplett Bank ASA.....	67,949	50,964
#*	Kongsberg Automotive ASA.....	3,600,995	1,133,881
	Kongsberg Gruppen ASA.....	133,549	4,047,347
	Leroy Seafood Group ASA.....	287,244	2,394,341
*	Magnora ASA.....	32,075	70,683
	Medistim ASA.....	2,350	80,738
	Mowi ASA.....	320,775	7,873,065
*	MPC Container Ships AS.....	660,235	2,241,650
#Ω	Multiconsult ASA.....	13,286	213,095
*	Nekkar ASA.....	65,397	72,985
#*	NEL ASA.....	1,897,216	2,575,946
#*	Nordic Nanovector ASA.....	80,041	122,947
#*	Nordic Semiconductor ASA.....	114,609	3,395,855
	Norsk Hydro ASA.....	2,195,339	16,871,859
*Ω	Norske Skog ASA.....	102,711	547,929
	Norway Royal Salmon ASA.....	68,227	1,483,330
*	Norwegian Energy Co. ASA.....	1,458	26,492
*	Odfjell Drilling Ltd.....	458,709	1,080,631
*	Odfjell SE, Class A.....	47,975	189,135
Ω	Okeanis Eco Tankers Corp.....	24,215	203,086
	Olav Thon Eiendomsselskap ASA.....	22,385	487,094
	Orkla ASA.....	365,420	3,492,099
*	Otello Corp. ASA.....	2,056	6,184
	Pareto Bank ASA.....	14,128	100,668
#*	PGS ASA.....	2,033,006	375,836
#*	PhotoCure ASA.....	6,050	64,373
*Ω	poLight ASA.....	1,753	34,935
	Protector Forsikring ASA.....	219,848	2,928,395
*	Q-Free ASA.....	45,843	37,099
#*	REC Silicon ASA.....	1,405,564	2,468,056
	Salmar ASA.....	70,340	4,796,009
#*	SATS ASA.....	107,720	239,200
Ω	Sbanken ASA.....	66,959	708,206
Ω	Scatec ASA.....	136,257	2,012,519
	Schibsted ASA, Class A.....	36,505	1,081,446
	Schibsted ASA, Class B.....	47,850	1,253,956
*	Self Storage Group ASA.....	2,994	11,465
	Selvaag Bolig ASA.....	191,062	1,124,518
*Ω	Shelf Drilling Ltd.....	184,356	152,533
	Sparebank 1 Oestlandet.....	11,051	183,498

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
SpareBank 1 Sorost-Norge.....	1,122	\$ 8,156
SpareBank 1 SR-Bank ASA.....	576,065	8,607,806
Stolt-Nielsen Ltd.....	126,582	2,292,101
Storebrand ASA.....	1,350,482	14,397,995
Subsea 7 SA.....	838,276	6,302,386
Telenor ASA.....	526,041	8,693,635
TGS ASA.....	473,238	5,095,541
Tomra Systems ASA.....	282,450	14,121,110
Treasure ASA.....	264,434	483,012
* Ultimovacs ASA.....	6,876	78,985
Veidekke ASA.....	336,949	5,036,423
#* Vow ASA.....	20,601	46,219
* Wallenius Wilhelmsen ASA.....	287,819	1,559,456
Wilh Wilhelmsen Holding ASA, Class A.....	48,941	1,190,086
Ω XXL ASA.....	512,463	800,538
Yara International ASA.....	260,363	13,369,073
TOTAL NORWAY.....		<u>315,824,551</u>
PORTUGAL — (0.3%)		
# Altri SGPS SA.....	501,595	3,208,129
#* Banco Comercial Portugues SA, Class R.....	38,201,516	6,491,745
Banco Espirito Santo SA.....	3,375,184	0
Corticeira Amorim SGPS SA.....	6,478	74,500
CTT-Correios de Portugal SA.....	546,469	2,669,620
# EDP - Energias de Portugal SA.....	1,768,729	9,054,319
# EDP - Energias de Portugal SA, Sponsored ADR.....	7,202	368,670
EDP Renovaveis SA.....	373,379	7,848,972
Galp Energia SGPS SA.....	1,735,853	19,140,001
* Greenvolt-Energias Renovaveis SA.....	9,119	61,756
Jeronimo Martins SGPS SA.....	640,853	15,400,368
#* Mota-Engil SGPS SA.....	644,243	914,223
Navigator Co. SA.....	1,158,556	4,370,692
NOS SGPS SA.....	1,575,603	6,209,475
#* Novabase SGPS SA.....	12,258	66,063
REN - Redes Energeticas Nacionais SGPS SA.....	1,006,275	2,869,102
Sonae SGPS SA.....	6,028,034	6,926,217
TOTAL PORTUGAL.....		<u>85,673,852</u>
SINGAPORE — (0.8%)		
*†† Abterra Ltd.....	189,000	1,021
AEM Holdings Ltd.....	954,600	3,209,324
* Amara Holdings Ltd.....	248,000	65,485
# Ascendas India Trust.....	1,847,000	1,782,517
Avarga Ltd.....	1,457,400	291,093
* Banyan Tree Holdings Ltd.....	733,700	171,194
#*†† Best World International Ltd.....	1,252,500	234,377
Bonvests Holdings Ltd.....	51,600	35,393
Boustead Projects Ltd.....	147,404	107,293
Boustead Singapore Ltd.....	1,206,267	866,601
Bukit Sembawang Estates Ltd.....	678,300	2,513,244
# Bund Center Investment Ltd.....	316,000	119,899
* Capitaland Investment Ltd.....	1,343,300	3,446,734
#* Centurion Corp. Ltd.....	1,091,800	263,143
China Aviation Oil Singapore Corp. Ltd.....	1,190,400	825,416
China Sunshine Chemical Holdings Ltd.....	3,162,900	1,091,306
# Chip Eng Seng Corp. Ltd.....	2,465,400	787,844
City Developments Ltd.....	718,900	3,776,365
Civmec Ltd.....	303,700	140,676

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
	5,360,269	\$ 5,412,429
*	1,928,500	358,673
*	27,000	44,985
#	1,460,500	514,357
	414,700	1,109,443
	1,206,734	31,697,122
#	2,248,182	635,489
#	350,900	190,305
	256,000	0
#*††	4,315,348	25,874
#*††	3,719,565	5,672
	839,336	684,461
	2,627,600	3,223,078
#	941,600	464,922
#	1,089,100	896,795
#	1,531,700	1,875,967
	2,511,800	502,927
*	2,485,000	237,368
	3,615,400	1,975,607
	3,320,700	902,131
	14,200	12,238
#	27,463,369	5,018,197
*	1,086,100	241,975
	174,000	81,026
	76,000	1,188,925
	52,560	6,847
#	1,064,621	1,176,808
#*	865,546	147,586
	215,900	64,042
	245,500	2,115,476
	128,000	60,385
	1,013,100	2,103,964
#	2,177,488	1,179,962
#	2,852,000	1,720,345
	27,300	49,170
	1,171,900	6,346,908
	183,373	140,246
#	348,700	489,804
	25,010,100	5,907,561
	280,000	68,113
#*††	2,064,700	63,877
	477,100	2,215,457
#*	10,819,700	2,524,752
#	433,700	221,464
#	3,243,580	1,482,371
	321,997	4,840,696
	213,200	0
#	657,240	0
	2,171,200	9,154,235
	7,820,050	3,244,619
	555,650	140,069
#	293,000	93,809
#*	194,700	422,944
	1,709,000	953,194
	47,900	13,389
#*††	4,664,147	124,290
#*	2,636,000	102,117
	2,006,900	1,443,381
	75,000	46,962

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
* Oceanus Group Ltd.....	1,015,400	\$ 21,227
# Olam International Ltd.....	2,178,675	2,722,271
OUE Ltd.....	1,610,900	1,577,499
Oversea-Chinese Banking Corp. Ltd.....	2,167,968	20,180,015
# Oxley Holdings Ltd.....	5,872,996	787,402
Pan-United Corp. Ltd.....	335,000	85,129
Propnex Ltd.....	122,300	146,349
Q&M Dental Group Singapore Ltd.....	466,440	196,961
QAF Ltd.....	1,193,765	782,828
#* Raffles Education Corp. Ltd.....	13,571,227	684,755
Raffles Medical Group Ltd.....	1,810,163	1,718,720
Riverstone Holdings Ltd.....	1,451,200	758,075
#* SATS Ltd.....	594,392	1,728,730
# SBS Transit Ltd.....	71,800	154,954
Sembcorp Industries Ltd.....	5,898,800	10,017,869
* Sembcorp Marine Ltd.....	473,300	28,872
# Sheng Siong Group Ltd.....	2,695,300	2,978,524
#* SHS Holdings Ltd.....	948,600	108,965
* SIA Engineering Co. Ltd.....	245,300	390,528
# SIIC Environment Holdings Ltd.....	4,862,480	865,571
# Sinarmas Land Ltd.....	4,896,900	924,294
Sing Holdings Ltd.....	392,300	108,990
#* Singapore Airlines Ltd.....	1,930,900	7,202,459
Singapore Exchange Ltd.....	1,174,700	8,131,002
# Singapore Land Group Ltd.....	542,123	1,046,085
Singapore Post Ltd.....	4,597,616	2,169,539
Singapore Press Holdings Ltd.....	6,080,900	10,489,270
Singapore Shipping Corp. Ltd.....	137,000	28,553
Singapore Technologies Engineering Ltd.....	2,281,400	6,341,054
Singapore Telecommunications Ltd.....	3,768,250	6,832,684
Stamford Land Corp. Ltd.....	1,367,100	365,866
StarHub Ltd.....	2,431,810	2,325,283
# Straits Trading Co. Ltd.....	205,900	478,371
#*†† Swiber Holdings Ltd.....	1,301,500	19,653
# Thomson Medical Group Ltd.....	1,811,600	111,853
Tiong Woon Corp. Holding Ltd.....	160,750	56,067
# Tuan Sing Holdings Ltd.....	3,433,518	1,131,824
# UMS Holdings Ltd.....	2,689,108	2,414,401
United Overseas Bank Ltd.....	881,189	19,693,392
United Overseas Insurance Ltd.....	1,900	9,319
UOB-Kay Hian Holdings Ltd.....	1,047,109	1,255,240
UOL Group Ltd.....	1,100,588	5,968,459
# Valuetronics Holdings Ltd.....	2,771,960	1,080,259
Venture Corp. Ltd.....	888,900	11,646,134
Vicom Ltd.....	9,600	14,445
# Wee Hur Holdings Ltd.....	917,300	132,831
Wilmar International Ltd.....	3,175,000	10,100,253
Wing Tai Holdings Ltd.....	2,231,224	2,917,672
# Yangzijiang Shipbuilding Holdings Ltd.....	9,110,700	8,741,275
Yeo Hiap Seng Ltd.....	64,554	42,099
TOTAL SINGAPORE.....		283,407,604
SPAIN — (2.0%)		
# Acciona SA.....	177,116	30,850,944
Acerinox SA.....	869,321	11,077,958
# ACS Actividades de Construccion y Servicios SA.....	643,322	16,241,692
#* Adveo Group International SA.....	60,568	0
Ω Aedas Homes SA.....	21,801	593,660
*Ω Aena SME SA.....	37,853	6,116,386

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
	1,298	\$ 22,296
	326,704	4,205,069
#*	119,478	8,215,331
#*	3,841,033	837,379
	637,660	5,619,027
#	527,579	2,051,654
#	55,415	321,479
	4,562,702	29,131,167
	671,340	4,283,149
*	29,306,199	22,792,997
	16,662,119	58,427,419
	435,562	1,533,178
	1,701,654	9,978,856
#	6,163,738	19,831,086
#*	21,176	0
Ω	180,517	8,185,649
	254,164	5,142,250
	310,423	9,016,889
	73,151	2,895,015
#*	34,183	11,709
*	1,983,156	34,877
#*	57,344	56,725
	220,621	4,088,282
#*	208,893	1,835,323
	56,818	637,893
#	1,102,600	23,840,481
*	799,512	2,145,017
	660,412	14,785,685
*	711,393	2,342,929
	1,445,963	5,573,845
	307,337	8,540,446
	188,942	6,016,314
	89,165	1,074,307
Ω	631,747	2,846,103
Ω	496,169	2,450,870
#	730,977	12,890,283
	130,675	4,407,133
#	85,660	459,148
#*	788,396	162,031
	8,431,582	96,668,595
	140,526	1,604,000
	6,469	128,350
*	760,474	7,748,633
	743,481	22,549,329
	86,114	6,322,814
#	1,221,828	2,193,303
#	4,002,142	8,691,817
*	1,212,258	5,676,377
#*	433,190	3,282,799
Ω	40,359	298,658
	166,113	2,339,199
Ω	17,203	209,426
*	964,769	942,170
*	8,551	29,477
#	14,264	897,775
	5,935	97,078
#*	739,421	516,751
Ω	49,390	36,231
#	1,196,545	2,980,891

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SPAIN — (Continued)			
#*	Realia Business SA.....	722,094	\$ 649,892
#	Red Electrica Corp. SA.....	743,271	14,983,020
	Repsol SA, Sponsored ADR.....	104,826	1,336,537
	Repsol SA.....	3,814,002	48,466,823
#	Sacyr SA.....	2,262,263	5,655,250
*	Siemens Gamesa Renewable Energy SA.....	84,093	1,819,592
*	Solaria Energia y Medio Ambiente SA.....	185,437	3,240,456
*Ω	Talgo SA.....	291,387	1,550,951
#*	Tecnicas Reunidas SA.....	59,498	533,488
#	Telefonica SA, Sponsored ADR.....	284,844	1,315,979
#	Telefonica SA.....	15,239,705	71,040,930
#*	Tubacex SA.....	319,287	559,135
#*	Tubos Reunidos SA.....	28,836	11,929
Ω	Unicaja Banco SA.....	4,175,403	4,280,126
	Vidrala SA.....	67,056	5,696,859
#	Viscofan SA.....	277,148	16,805,691
*	Vocento SA.....	126,195	131,666
	Zardoya Otis SA.....	633,620	5,024,528
TOTAL SPAIN.....			<u>697,886,456</u>
SWEDEN — (3.3%)			
	AAK AB.....	131,564	2,464,374
Ω	AcadeMedia AB.....	142,183	825,429
	AddLife AB, Class B.....	178,730	5,142,228
	AddNode Group AB.....	13,934	539,646
	AddTech AB, Class B.....	790,340	14,620,379
	AFRY AB.....	293,847	6,590,483
	Alfa Laval AB.....	339,213	11,459,023
Ω	Alimak Group AB.....	110,336	1,262,625
	Alligo AB, Class B.....	113,610	2,392,075
Ω	Ambea AB.....	141,126	786,859
*	Annehem Fastigheter AB, Class B.....	225,311	848,690
*	AQ Group AB.....	1,383	44,941
*	Arise AB.....	48,583	249,031
	Arjo AB, Class B.....	693,317	6,928,960
	Assa Abloy AB, Class B.....	315,904	8,650,112
	Atlas Copco AB, Class A.....	564,146	33,389,566
	Atlas Copco AB, Class B.....	327,827	16,765,983
	Atrium Ljungberg AB, Class B.....	118,150	2,557,260
*Ω	Attendo AB.....	244,672	862,330
	Avanza Bank Holding AB.....	362,169	11,458,487
	Axfood AB.....	271,797	6,923,603
*	Balco Group AB.....	7,252	98,822
	Beijer Alma AB.....	159,047	4,041,691
	Beijer Electronics Group AB.....	9,204	61,474
#	Beijer Ref AB, Class B.....	482,397	8,419,754
	Bergman & Beving AB.....	126,274	1,804,884
	Betsson AB, Class B.....	729,014	4,079,007
#*	Better Collective AS.....	9,688	203,859
*	BHG Group AB.....	21,756	208,542
	Bilia AB, Class A.....	684,186	10,268,280
	BillerudKorsnas AB.....	577,185	9,177,229
	BioGaia AB, Class B.....	90,115	4,899,407
	Biotage AB.....	216,840	4,427,609
	Bjorn Borg AB.....	73,618	357,259
	Boliden AB.....	870,967	35,267,658
	Bonava AB, Class B.....	411,273	3,559,318
#*Ω	Boozt AB.....	49,339	927,360
Ω	Bravida Holding AB.....	373,575	4,469,997

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	126,094	\$ 4,755,390
#	90,673	925,719
	304,205	10,496,366
	439,785	3,462,977
*	108,577	320,209
	240,884	5,673,721
	25,564	113,245
	61,306	3,479,955
#*	101,488	594,588
*	3,925	7,600
	4,077	133,059
	224,097	2,715,939
	1,323,405	3,502,445
*	171,312	671,829
	239,555	6,779,337
Ω	279,349	2,372,674
	2,111,269	6,059,992
	289,707	3,225,062
Ω	837,677	9,279,215
#*	108,577	329,816
*	151,039	1,707,235
#Ω	309,926	3,182,528
	116,308	1,684,969
	33,097	582,263
	644,335	13,406,797
*	662,776	4,628,365
#	516,661	5,287,616
#*Ω	80,003	125,448
*	55,334	1,449,976
#	553,643	11,814,258
	315,585	5,711,725
#	32,337	904,315
	651,020	18,352,501
Ω	40,895	5,088,038
	24,860	312,643
	198,564	2,962,550
	241,032	1,502,685
*	82,921	5,493,420
	3,624	80,170
#	29,370	341,537
	8,646	74,609
	7,140	907,081
	33,336	958,208
#*	34,018	68,086
	11,726	391,560
	28,178	526,272
	412,242	16,116,837
	55,693	144,694
	595,369	7,383,871
*Ω	3,228	28,439
#	795,389	15,836,867
*	286,883	1,570,513
	3,150	16,849
	14,194	228,367
	375,731	5,067,885
#	41,772	1,693,789
	871,460	10,398,019
	48,124	2,516,859
#*Ω	385,225	1,183,236

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	174,219	\$ 8,461,761
	156,396	2,233,631
*	81,049	559,286
	104,942	1,466,013
#	1,103,828	15,347,585
	17,809	562,977
	618,570	15,388,650
	426,375	3,099,451
#, *	518,526	3,387,854
	264,978	7,977,307
	1,877	24,134
	294,078	5,146,133
*	23,230	33,385
	385,831	14,613,843
*	3,077	56,601
	26,166	163,523
*	10,317	66,212
*	7,663	57,502
	841,467	9,775,698
	133,891	4,890,484
	739,772	8,373,153
Ω	150,357	548,678
	178,716	4,189,147
	1,349	42,548
	467,073	13,559,730
	547,033	14,046,364
	188,014	7,646,131
#	61,219	1,814,221
*	218,864	3,230,617
	6,397	27,861
#*	459,492	12,265,605
	83,036	8,255,744
*	230,866	3,089,949
Ω	107,970	762,570
	275,741	5,641,799
	4,563	35,189
	271,247	4,484,192
	14,984	300,043
*	46,663	144,889
*	1,028,802	594,925
	290,905	4,426,822
	489,404	4,651,567
	2,992	25,963
	654,068	3,573,979
	1,230,356	12,607,835
*	134,121	5,192,700
	70,473	1,468,241
*	14,422	302,046
	44,122	1,373,166
	483,621	7,528,443
	60,696	1,099,869
*	2,136	5,731
*	1,757	12,476
*	302,606	4,399,360
	1,126,556	12,662,550
	57,869	765,504
	8,229	81,234
#	494,193	1,292,815
	122,118	992,153

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
#*	Qliro AB.....	46,662
	Ratos AB, Class B.....	1,321,499
*	RaySearch Laboratories AB.....	108,467
	Rejlers AB.....	2,119
Ω	Resurs Holding AB.....	207,941
#	Rottneros AB.....	362,655
	Saab AB, Class B.....	218,819
	Sagax AB, Class A.....	758
	Sagax AB, Class B.....	124,602
#	Samhallsbyggnadsbolaget i Norden AB.....	2,283,946
	Samhallsbyggnadsbolaget i Norden AB, Class D.....	51,312
	Sandvik AB.....	1,218,949
	Scandi Standard AB.....	300,827
#*Ω	Scandic Hotels Group AB.....	406,391
*	Sdiptech AB, Class B.....	10,802
	Sectra AB, Class B.....	237,432
	Securitas AB, Class B.....	857,664
	Semcon AB.....	55,535
*	Sensys Gatso Group AB.....	1,915,781
*Ω	Sinch AB.....	48,872
	Sintercast AB.....	725
	Skandinaviska Enskilda Banken AB, Class A.....	1,234,100
#	Skandinaviska Enskilda Banken AB, Class C.....	14,509
	Skanska AB, Class B.....	954,024
#	SKF AB, Class A.....	36,214
	SKF AB, Class B.....	949,184
	SkiStar AB.....	223,959
*	Solid Forsakring AB.....	20,794
*	SSAB AB, Class A.....	829,380
*	SSAB AB, Class B.....	1,862,171
*	Starbreeze AB.....	314,658
*	Stendorren Fastigheter AB.....	7,598
#*	Stillfront Group AB.....	146,915
	Svedbergs i Dalstorp AB, Class B.....	1,279
	Svenska Cellulosa AB SCA, Class A.....	44,437
	Svenska Cellulosa AB SCA, Class B.....	1,019,066
	Svenska Handelsbanken AB, Class A.....	1,127,638
#	Svenska Handelsbanken AB, Class B.....	30,006
	Sweco AB, Class B.....	405,579
#	Swedbank AB, Class A.....	699,674
	Swedish Match AB.....	1,942,131
*	Swedish Orphan Biovitrum AB.....	296,979
#	Systemair AB.....	100,084
	Tele2 AB, Class B.....	1,625,347
	Telefonaktiebolaget LM Ericsson, Class A.....	66,310
	Telefonaktiebolaget LM Ericsson, Class B.....	3,814,770
	Telia Co. AB.....	5,283,157
	Tethys Oil AB.....	90,185
	TF Bank AB.....	6,136
Ω	Thule Group AB.....	282,490
	Trelleborg AB, Class B.....	353,176
	Troax Group AB.....	120,648
	VBG Group AB, Class B.....	1,127
	Vitec Software Group AB, Class B.....	22,699
	Vitrolife AB.....	68,071
	Volati AB.....	15,804
	Volvo AB, Class A.....	375,732
	Volvo AB, Class B.....	2,990,796
	Wallenstam AB, Class B.....	255,502
		4,021,247

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
Wihlborgs Fastigheter AB.....	343,364	\$ 7,098,997
XANO Industri AB, Class B.....	3,427	107,105
TOTAL SWEDEN.....		<u>1,133,701,517</u>
SWITZERLAND — (7.2%)		
ABB Ltd.....	934,307	32,394,085
Adecco Group AG.....	540,572	25,749,181
# Alcon, Inc.....	774,006	59,605,950
Allreal Holding AG.....	78,212	16,970,515
ALSO Holding AG.....	31,961	8,994,480
* ams-OSRAM AG.....	672,357	11,304,575
* APG SGA SA.....	5,349	1,096,195
Arbonia AG.....	250,748	6,062,705
* Aryzta AG.....	4,761,898	5,466,560
* Ascom Holding AG.....	138,369	1,812,012
* Autoneum Holding AG.....	15,742	2,859,601
Bachem Holding AG, Class B.....	8,364	4,989,220
Baloise Holding AG.....	187,836	32,904,439
Banque Cantonale de Geneve.....	4,180	742,801
Banque Cantonale Vaudoise.....	134,330	11,106,880
Barry Callebaut AG.....	11,721	26,907,053
Belimo Holding AG.....	26,760	14,777,417
Bell Food Group AG.....	8,668	2,631,263
Bellevue Group AG.....	40,833	1,866,507
Berner Kantonalbank AG.....	11,314	2,646,219
BKW AG.....	58,319	6,957,221
* Bobst Group SA.....	59,558	5,057,796
Bossard Holding AG, Class A.....	38,059	11,932,409
Bucher Industries AG.....	38,395	17,678,410
Burckhardt Compression Holding AG.....	9,489	4,488,032
Burkhalter Holding AG.....	18,566	1,286,735
Bystronic AG.....	6,247	8,210,426
Calida Holding AG.....	13,137	701,205
Carlo Gavazzi Holding AG.....	981	299,493
Cembra Money Bank AG.....	133,116	9,155,590
# Chocoladefabriken Lindt & Spruengli AG.....	115	13,252,140
# Cicor Technologies Ltd.....	9,042	534,314
Cie Financiere Richemont SA, Class A.....	367,175	53,362,937
Cie Financiere Tradition SA.....	3,629	420,539
# Clariant AG.....	955,360	20,248,934
Coltene Holding AG.....	20,543	2,447,836
Comet Holding AG.....	3,403	1,085,613
#* COSMO Pharmaceuticals NV.....	5,649	350,221
Credit Suisse Group AG.....	1,930,668	18,351,791
# Credit Suisse Group AG, Sponsored ADR.....	1,122,655	10,698,898
Daetwyler Holding AG.....	19,030	7,472,226
DKSH Holding AG.....	153,035	12,270,093
dormakaba Holding AG.....	14,005	8,019,224
#* Dottikon Es Holding AG.....	2,031	507,790
* Dufry AG.....	230,436	11,941,663
EFG International AG.....	566,354	4,337,891
Emmi AG.....	9,354	10,498,363
EMS-Chemie Holding AG.....	10,865	10,989,745
Energiedienst Holding AG.....	10,852	547,785
#* Evolva Holding SA.....	883,470	129,863
* Feintool International Holding AG.....	11,244	652,514
* Flughafen Zurich AG.....	106,450	19,695,005
Forbo Holding AG.....	5,178	9,996,494
Fundamenta Real Estate AG.....	1,508	31,900

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
Ω Galenica AG.....	198,979	\$ 14,052,678
* GAM Holding AG.....	1,095,054	1,557,671
Geberit AG.....	59,452	40,393,479
Georg Fischer AG.....	24,940	36,470,193
Givaudan SA.....	5,241	21,713,067
Gurit Holding AG.....	2,418	3,761,155
Helvetia Holding AG.....	202,171	25,420,288
Hiag Immobilien Holding AG.....	1,741	177,835
#* HOCHDORF Holding AG.....	4,528	199,471
Holcim Ltd.....	882,625	47,799,998
Huber & Suhner AG.....	70,674	6,434,314
* Implenia AG.....	80,588	1,965,985
* Ina Invest Holding AG.....	16,484	334,264
Inficon Holding AG.....	8,680	10,602,288
Interroll Holding AG.....	3,126	13,231,139
Intershop Holding AG.....	5,119	3,380,895
Investis Holding SA.....	3,838	447,750
Julius Baer Group Ltd.....	803,809	52,528,658
* Jungfrauabahn Holding AG.....	6,969	1,068,594
Kardex Holding AG.....	45,390	12,599,084
* Komax Holding AG.....	23,251	7,171,741
# Kudelski SA.....	184,312	637,693
Kuehne + Nagel International AG.....	83,859	23,680,687
# Landis+Gyr Group AG.....	76,107	5,019,821
LEM Holding SA.....	2,492	6,235,274
Liechtensteinische Landesbank AG.....	37,619	2,268,332
# Logitech International SA.....	316,012	26,506,541
Lonza Group AG.....	26,634	18,362,595
Luzerner Kantonalbank AG.....	9,227	4,179,407
*Ω Medacta Group SA.....	9,865	1,264,138
*Ω Medartis Holding AG.....	4,957	681,245
*Ω Medmix AG.....	110,231	4,769,598
* Meier Tobler Group AG.....	21,817	414,932
Metall Zug AG, Class B.....	772	1,591,349
#* Meyer Burger Technology AG.....	1,901,616	735,959
* Mikron Holding AG.....	55,845	437,723
Mobilezone Holding AG.....	179,391	2,803,400
Mobimo Holding AG.....	39,514	12,930,393
Nestle SA.....	2,748,677	354,959,434
Novartis AG, Sponsored ADR.....	996,026	86,564,620
Novartis AG.....	344,656	29,946,984
OC Oerlikon Corp. AG.....	1,212,475	11,772,515
#* Orascom Development Holding AG.....	64,113	718,716
Orell Fuessli AG.....	613	59,835
Orior AG.....	30,297	2,837,998
Partners Group Holding AG.....	29,533	41,174,839
Peach Property Group AG.....	412	25,517
Phoenix Mecano AG.....	1,689	726,378
Plazza AG, Class A.....	2,576	937,239
PSP Swiss Property AG.....	127,157	15,418,295
* Rieter Holding AG.....	22,215	4,490,636
# Roche Holding AG.....	24,444	10,065,949
Roche Holding AG.....	634,350	245,492,911
Romande Energie Holding SA.....	590	830,084
# Schaffner Holding AG.....	1,819	648,995
Schindler Holding AG.....	31,175	7,820,960
Schweiter Technologies AG.....	5,770	7,654,457
*Ω Sensirion Holding AG.....	25,115	3,079,283
SFS Group AG.....	80,464	11,739,531

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
SGS SA.....	9,015	\$ 25,706,920
Siegfried Holding AG.....	23,897	19,347,555
SIG Combibloc Group AG.....	968,208	22,495,237
Sika AG.....	176,137	61,625,771
Softwareone Holding AG.....	143,022	2,810,038
Sonova Holding AG.....	64,709	23,051,932
St Galler Kantonalbank AG.....	10,575	5,110,172
Straumann Holding AG.....	9,908	16,418,383
Sulzer AG.....	110,231	10,550,808
Swatch Group AG.....	60,254	17,577,426
Swatch Group AG.....	119,822	6,726,214
Swiss Life Holding AG.....	94,561	60,860,377
Swiss Prime Site AG.....	333,547	32,979,939
Swiss Re AG.....	489,111	53,292,483
#* Swiss Steel Holding AG.....	1,787,267	612,489
Swisscom AG.....	99,879	57,088,332
Swissquote Group Holding SA.....	48,401	8,233,796
Tecan Group AG.....	19,073	9,273,527
Temenos AG.....	174,866	20,960,274
Thurgauer Kantonalbank.....	1,440	164,853
#* Tornos Holding AG.....	25,100	203,537
* TX Group AG.....	8,992	1,419,417
* u-blox Holding AG.....	41,674	2,971,663
#* UBS Group AG.....	2,630,594	48,904,000
Valiant Holding AG.....	76,146	7,690,560
* Valora Holding AG.....	21,968	4,270,019
Ω VAT Group AG.....	86,739	35,372,800
Vaudoise Assurances Holding SA.....	5,074	2,432,568
Vetropack Holding AG.....	36,668	2,127,577
Vifor Pharma AG.....	206,148	36,518,504
* Von Roll Holding AG.....	106,896	125,296
Vontobel Holding AG.....	147,962	12,263,318
VP Bank AG, Class A.....	15,795	1,705,441
VZ Holding AG.....	28,158	2,639,369
* V-ZUG Holding AG.....	5,941	732,939
Walliser Kantonalbank.....	1,951	213,563
Warteck Invest AG.....	126	323,475
Ypsomed Holding AG.....	12,744	2,382,090
Zehnder Group AG.....	47,987	4,392,343
Zug Estates Holding AG, Class B.....	347	731,684
Zuger Kantonalbank AG.....	197	1,510,927
Zurich Insurance Group AG.....	116,013	55,489,974
TOTAL SWITZERLAND.....		<u>2,484,601,154</u>
UNITED KINGDOM — (12.6%)		
3i Group PLC.....	1,439,421	26,807,490
4imprint Group PLC.....	20,791	791,301
888 Holdings PLC.....	1,292,347	4,460,943
* Abcam PLC.....	12,692	228,617
Abrdn Plc.....	6,987,352	22,851,335
* Accsys Technologies PLC.....	6,992	15,616
Admiral Group PLC.....	344,764	14,659,615
Advanced Medical Solutions Group PLC.....	30,824	122,846
AG Barr PLC.....	369,141	2,456,167
# Air Partner PLC.....	65,873	109,319
Ω Airtel Africa PLC.....	668,431	1,383,081
AJ Bell PLC.....	64,080	292,224
Ω Alfa Financial Software Holdings PLC.....	47,430	106,733
Alliance Pharma PLC.....	119,600	175,070

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
#*	Allied Minds PLC.....	24,540 \$ 6,017
	Anglo American PLC.....	1,515,175 66,797,216
	Anglo Pacific Group PLC.....	620,283 1,149,927
	Anglo-Eastern Plantations PLC.....	17,446 170,420
	Antofagasta PLC.....	767,865 13,968,489
*	AO World PLC.....	17,363 23,605
*	Ascential PLC.....	202,869 969,120
	Ashmore Group PLC.....	1,285,642 4,928,132
	Ashtead Group PLC.....	790,239 56,524,199
#*	ASOS PLC.....	41,698 1,251,073
	Associated British Foods PLC.....	372,673 9,837,040
#*Ω	Aston Martin Lagonda Global Holdings PLC.....	86,016 1,396,160
	AstraZeneca PLC, Sponsored ADR.....	969,262 56,420,741
	AstraZeneca PLC.....	95,527 11,112,459
Ω	Auto Trader Group PLC.....	2,756,929 24,982,285
Ω	Avast PLC.....	397,641 3,287,664
	AVEVA Group PLC.....	53,363 2,117,541
	Aviva PLC.....	6,812,847 40,223,040
	Avon Protection PLC.....	69,625 1,059,135
	B&M European Value Retail SA.....	3,739,541 28,635,967
*	Babcock International Group PLC.....	1,597,494 6,543,682
	BAE Systems PLC.....	5,161,210 40,390,357
Ω	Bakkavor Group PLC.....	80,284 132,297
	Balfour Beatty PLC.....	1,727,400 5,921,415
	Bank of Georgia Group PLC.....	182,757 3,616,771
#	Barclays PLC, Sponsored ADR.....	3,195,564 34,799,692
	Barratt Developments PLC.....	1,432,560 11,914,653
*	Beazley PLC.....	1,695,186 11,254,679
	Begbies Traynor Group PLC.....	83,837 140,038
	Bellway PLC.....	530,954 20,430,639
	Berkeley Group Holdings PLC.....	265,462 15,149,909
Ω	Biffa PLC.....	598,681 2,749,161
	Bloomsbury Publishing PLC.....	182,965 939,060
*	BlueJay Mining PLC.....	694,827 78,880
	Bodycote PLC.....	1,137,602 12,234,058
*	Boohoo Group PLC.....	993,682 1,441,341
	BP PLC, Sponsored ADR.....	3,356,973 103,797,605
	BP PLC.....	11,071,577 57,394,189
	Braemar Shipping Services PLC.....	71,897 257,533
	Breedon Group PLC.....	302,396 348,441
	Brewin Dolphin Holdings PLC.....	1,791,958 7,956,455
#	British American Tobacco PLC, Sponsored ADR.....	304,542 13,086,170
	British American Tobacco PLC.....	1,270,371 54,238,459
	Britvic PLC.....	1,592,483 19,544,139
	BT Group PLC.....	26,116,883 69,175,019
	Bunzl PLC.....	284,399 10,652,724
	Burberry Group PLC.....	862,728 21,886,494
	Burford Capital Ltd.....	170,106 1,550,991
	Bytes Technology Group PLC.....	206,645 1,295,187
*	C&C Group PLC.....	1,251,128 3,750,670
*	Capita PLC.....	1,367,959 588,578
#*	Capricorn Energy PLC.....	3,157,945 8,804,497
*	Card Factory PLC.....	1,669,613 1,323,549
	CareTech Holdings PLC.....	57,284 421,760
#*	Carnival PLC, ADR.....	177,967 3,278,152
	Carr's Group PLC.....	44,085 93,646
	Castings PLC.....	62,252 294,499
*	Cazoo Group Ltd.....	194,476 921,816
	Centamin PLC.....	7,769,534 9,363,284

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	126,418	\$ 82,434
	176,981	531,786
*	24,463	41,976
*	27,172,638	26,717,879
	1,120,754	4,151,931
	289,473	1,103,126
*	1,922,425	1,032,864
*	71,546	40,446
	83,679	3,724,378
	37,700	462,685
	187,693	1,705,072
	761,395	13,230,867
	364,706	1,105,001
Ω	702,605	2,188,744
	500,407	7,546,439
	1,115,065	986,623
	415,356	13,756,847
	417,983	9,499,757
	537,305	19,347,827
Ω	61,749	156,159
Ω	1,873,473	4,447,857
#*	707,971	466,335
*Ω	1,211,756	5,053,674
	274,191	13,587,546
	1,356,051	5,894,756
	233,279	25,193,630
	5,323,509	7,677,895
	104,715	2,781,439
	202,086	16,992,102
#*	759,991	1,205,070
	45,483	2,554,736
	1,059,403	3,169,616
	260,265	834,402
#	204,689	41,746,322
	319,548	16,124,826
*	31,395	138,918
#*	181,818	1,624,419
	553,668	20,780,850
	7,290,791	30,053,590
	339,254	3,917,401
	39,656	56,791
	2,033,201	10,659,171
	211,536	420,747
	1,964,850	16,007,758
	4,797,195	24,499,031
	455,532	8,209,261
Ω	39,920	62,504
††	3,999	25
*	551,737	4,661,348
	38,270	32,438
	1,796,259	27,196,847
*	2,745,540	5,297,808
	49,048	870,319
*	30,890	393,640
*	5,948,641	1,715,165
*	1,264,750	27,381,005
	9,451	12,690
*	5,119	78,221
#*	828,934	139,750

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Essentra PLC.....	853,754	\$ 3,978,544
Euromoney Institutional Investor PLC.....	294,789	3,656,016
Evraz PLC.....	1,461,075	9,925,982
Experian PLC.....	715,099	29,868,172
* FD Technologies PLC.....	717	15,637
FDM Group Holdings PLC.....	112,585	1,646,671
Ferguson PLC.....	237,763	37,397,836
Ferrexpo PLC.....	2,427,855	7,973,522
Fevertree Drinks PLC.....	152,550	4,385,824
* Firstgroup PLC.....	2,921,126	4,022,967
Ω Forterra PLC.....	430,524	1,542,434
Foxtons Group PLC.....	401,907	224,387
* Frasers Group PLC.....	1,256,466	12,480,983
Fresnillo PLC.....	347,067	2,941,324
* Frontier Developments PLC.....	3,797	70,685
Fuller Smith & Turner PLC, Class A.....	55,137	516,179
*Ω Funding Circle Holdings PLC.....	46,976	60,286
Future PLC.....	126,426	5,392,256
Galliford Try Holdings PLC.....	402,930	956,846
Games Workshop Group PLC.....	121,443	13,020,840
* Gaming Realms PLC.....	35,681	13,982
Gamma Communications PLC.....	61,553	1,294,776
GB Group PLC.....	23,599	210,710
Gem Diamonds Ltd.....	1,980,626	1,288,325
Genel Energy PLC.....	518,782	1,032,081
Genuit Group PLC.....	836,561	6,485,211
Genus PLC.....	62,360	3,218,970
* Georgia Capital PLC.....	216,457	1,880,239
# GlaxoSmithKline PLC, Sponsored ADR.....	1,030,233	46,175,043
GlaxoSmithKline PLC.....	2,004,926	44,741,899
Glencore PLC.....	12,825,115	66,813,892
* Go-Ahead Group PLC.....	275,317	2,469,725
Gooch & Housego PLC.....	7,297	97,299
Goodwin PLC.....	1,013	42,985
Grafton Group PLC.....	682,351	10,725,617
Grainger PLC.....	2,048,676	8,343,160
* Greencore Group PLC.....	1,783,945	2,969,479
Greggs PLC.....	765,952	27,778,975
Gulf Keystone Petroleum Ltd.....	1,156,333	3,460,228
*Ω Gym Group PLC.....	255,997	852,270
H&T Group PLC.....	8,998	34,056
Halfords Group PLC.....	1,047,605	4,620,190
Halma PLC.....	471,135	15,968,493
* Harbour Energy PLC.....	127,688	623,068
Hargreaves Lansdown PLC.....	360,531	6,545,700
Hargreaves Services PLC.....	17,759	120,918
Harworth Group PLC.....	45,979	115,359
Hays PLC.....	7,334,642	14,292,525
Headlam Group PLC.....	189,311	1,134,727
Helical PLC.....	1,632,122	9,521,675
* Helios Towers PLC.....	495,908	1,025,143
Henry Boot PLC.....	93,667	356,696
Hikma Pharmaceuticals PLC.....	388,686	10,919,412
Hill & Smith Holdings PLC.....	446,671	9,043,716
Hilton Food Group PLC.....	38,891	546,668
Hiscox Ltd.....	915,681	12,036,044
Hochschild Mining PLC.....	1,648,218	2,309,647
* Hollywood Bowl Group PLC.....	100,967	342,944
HomeServe PLC.....	1,463,100	15,080,682

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
#*Ω Hostelworld Group PLC.....	101,759	\$ 107,820
Howden Joinery Group PLC.....	3,052,937	33,681,321
# HSBC Holdings PLC, Sponsored ADR.....	3,036,261	107,999,804
*Ω HSS Hire Group PLC.....	80,482	18,303
Hunting PLC.....	819,058	2,381,448
* Hyve Group PLC.....	965,108	1,324,473
Ω Ibstock PLC.....	1,511,841	4,051,195
IDOX PLC.....	103,546	93,638
IG Group Holdings PLC.....	1,880,107	20,697,757
IMI PLC.....	2,014,054	44,999,535
Impax Asset Management Group PLC.....	55,737	824,543
Imperial Brands PLC, Sponsored ADR.....	25,186	604,464
Imperial Brands PLC.....	2,478,862	58,773,450
Inchcape PLC.....	2,784,551	31,752,801
* Indivior PLC.....	2,385,755	7,263,207
* Informa PLC.....	1,610,305	12,180,940
IntegraFin Holdings PLC.....	307,446	2,051,979
#* InterContinental Hotels Group PLC, ADR.....	77,860	5,188,597
* InterContinental Hotels Group PLC.....	123,307	8,147,278
Intermediate Capital Group PLC.....	406,285	10,492,538
* International Consolidated Airlines Group SA.....	937,841	2,004,800
International Personal Finance PLC.....	857,990	1,452,614
Intertek Group PLC.....	279,035	20,249,695
Investec PLC.....	2,530,177	14,570,510
iomart Group PLC.....	24,431	53,993
IP Group PLC.....	1,285,163	1,689,094
* IQE PLC.....	164,346	70,843
* ITV PLC.....	8,479,022	12,969,922
* IWG PLC.....	4,461,660	17,184,115
* J D Wetherspoon PLC.....	782,560	9,501,578
J Sainsbury PLC.....	7,002,063	27,514,929
* James Fisher & Sons PLC.....	189,337	980,044
James Halstead PLC.....	5,602	21,793
JD Sports Fashion PLC.....	8,706,237	22,324,241
* JET2 PLC.....	105,976	1,887,384
* John Menzies PLC.....	398,734	1,544,320
* John Wood Group PLC.....	2,442,150	7,351,702
Johnson Matthey PLC.....	312,208	8,244,993
* Johnson Service Group PLC.....	229,887	470,582
* Joules Group PLC.....	12,354	19,694
Ω JTC PLC.....	36,641	387,674
Jupiter Fund Management PLC.....	2,419,222	7,505,302
#*Ω,*Ω Just Eat Takeaway.com NV.....	85,238	4,184,071
* Just Group PLC.....	5,236,389	6,093,472
Kainos Group PLC.....	179,604	3,692,328
Keller Group PLC.....	490,223	5,625,026
Keywords Studios PLC.....	12,666	430,886
#* Kier Group PLC.....	1,059,160	1,406,253
* Kin & Carta PLC.....	905,552	2,833,096
Kingfisher PLC.....	6,560,811	29,421,004
#* Lamprell PLC.....	1,557,059	696,014
Lancashire Holdings Ltd.....	793,661	5,876,119
Learning Technologies Group PLC.....	65,734	149,238
Legal & General Group PLC.....	6,917,397	27,046,729
* Liberty Global PLC, Class A.....	115,018	3,119,288
* Liberty Global PLC, Class C.....	281,606	7,614,626
Liontrust Asset Management PLC.....	65,786	1,442,263
Lloyds Banking Group PLC.....	56,053,868	38,899,748
Lloyds Banking Group PLC, ADR.....	231,351	633,902

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	123,901	\$12,131,606
*	1,350,196	1,702,336
	46,162	246,591
Ω	139,873	565,480
	7,943,382	23,248,027
	58,898	100,195
	7,967,133	20,812,738
*	8,614,807	25,494,731
	1,338,015	12,739,524
*	6,716,121	7,343,275
*	984,768	659,134
	603,155	1,592,517
	9,124	20,736
*	1,157,969	4,995,027
*	2,460,127	24,847,891
	7,808,613	15,906,267
	640,272	3,939,034
*	1,383,475	4,694,432
	5,194,585	4,209,105
	40,158	388,719
	1,055,130	26,398,487
	2,282,898	5,833,918
	1,723,999	7,459,825
	191,967	5,546,565
	4,324	76,042
*	43,914	178,046
#*	1,466,385	770,182
#*	16,192	114,218
*	2,243,324	7,607,736
	60,490	885,146
#	261,782	19,159,825
	1,546,999	5,084,647
#	1,375,181	9,089,946
	152,885	393,350
	26,810	447,376
	197,613	20,133,933
	1,294,077	4,552,991
	44,960	185,962
	62,295	269,818
*	57,908	1,179,909
*Ω	442,293	1,730,198
	937,853	6,967,268
*	8,253	94,169
	222,119	6,576,975
	2,106,718	16,623,432
	1,013,134	248,931
#*	167,718	181,462
	1,653,559	12,736,283
*	21,517	11,302
#	268,599	2,400,281
	1,294,799	10,810,852
#	573,734	4,876,739
*	6,051,113	1,857,970
	665,380	9,749,543
	840,651	27,387,980
*	1,316,645	2,117,294
*	13,394,181	2,735,940
	2,095,920	12,136,196
*	1,875,811	645,062

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	1,982,004	\$ 17,743,714
*	1,474,316	1,487,985
*	1,491,131	11,746,958
	207,321	4,116,578
	101,165	860,603
	5,475	49,561
*	1,728	33,608
	10,791,002	17,218,452
*	662,418	2,809,180
#	450,688	15,305,364
*	51,388	190,776
	938,162	2,447,641
#	3,101,925	11,257,282
Ω	3,910,260	7,261,031
*	712,198	1,515,951
	91,153	2,301,582
*	341,692	129,295
	5,068,515	17,890,709
	503,739	40,813,993
	117,617	124,036
	1,063,494	5,542,603
	1,091,856	9,198,493
#	366,350	11,221,298
	1,040,481	31,965,078
	55,328	540,934
*	578,828	5,215,154
	73,290	4,525,639
	4,032,481	28,238,393
#*	3,223,276	4,132,725
#	59,806	2,758,170
	59,061	2,724,165
	110,394	689,627
	2,490,550	21,950,439
	109,785	7,738,230
#	1,793,636	128,065,610
	3,377	13,107
	39,681	99,545
	168,825	1,674,048
*	7,297,319	11,438,404
	5,302,823	24,372,425
	3,184,672	19,030,509
	1,166,213	1,764,469
	190,746	1,297,579
	2,784	101,057
#*	185,339	1,295,993
*	560,127	2,174,237
	1,074,828	10,503,192
*	36,345	13,779
	1,013,818	18,474,535
	164,044	7,521,549
	56,921	1,655,337
	16,720	49,505
*	1,967,583	3,561,692
	2,228,950	4,031,958
	236,614	822,422
	491,112	467,545
	512,773	19,908,039
	3,166,086	162,736,820
*	2,524,384	1,406,430

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	1,048,637	\$ 1,832,910
	74,857	745,248
#	20,609	697,804
	428,730	7,291,399
	638,505	13,458,141
#	236,049	112,014
	563,112	12,477,249
*	57,495	20,653
	279,357	12,748,077
	1,778,910	1,377,408
	191,942	34,598,604
*Ω	2,009,653	6,467,715
	2,116,238	7,067,270
*	87,274	42,701
	2,241,504	48,228,243
*	2,336,324	8,668,377
	1,621,005	33,461,485
*	2,562,837	3,165,444
	3,766,300	27,429,017
	437,086	2,775,348
	49,531	162,633
#*	86,255	120,039
	60,729	289,195
#*	257,299	725,005
	1,982,252	9,786,337
	2,976,481	28,470,778
	8,086,210	16,589,318
	15,777	300,440
	59,507	120,985
*	280,774	333,822
	313,630	6,354,765
	8,939,735	35,907,978
Ω	252,831	814,053
	937,766	803,309
	7,285,544	13,811,248
	1,221,488	24,784,109
	8,818	125,614
*	4,362	30,729
*	11,931	174,312
	104,472	222,225
	543,237	1,725,778
#*	582,386	2,007,299
#*	4,182,391	2,830,695
	186,801	944,257
	485,828	19,060,592
	972,608	49,982,325
	1,049,964	53,681,101
	1,254,568	18,098,237
	7,968	20,258
*	28,257	10,253
	351,528	314,385
	990,408	6,137,879
	325,736	9,073,131
*	4,313,604	11,165,460
	1,260,213	17,472,479
	67,372	1,163,574
Ω	444,048	794,635
	49,455,687	86,837,481
#	380,753	6,666,980

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Volex PLC.....	116,335	\$ 471,087
Volution Group PLC.....	118,630	803,799
Vp PLC.....	17,118	226,017
*Ω Watches of Switzerland Group PLC.....	279,172	4,863,590
Watkin Jones PLC.....	265,035	949,017
Weir Group PLC.....	186,619	4,394,144
* WH Smith PLC.....	374,683	8,406,190
* Whitbread PLC.....	307,776	12,664,233
Wickes Group PLC.....	1,884,611	5,207,977
Wilmington PLC.....	150,471	486,055
Wincanton PLC.....	363,823	1,899,443
#*Ω Wizz Air Holdings PLC.....	2,007	110,007
# WPP PLC, Sponsored ADR.....	130,145	10,139,597
WPP PLC.....	1,993,040	31,251,896
#* Xaar PLC.....	225,845	658,325
XP Power Ltd.....	23,267	1,529,938
Young & Co's Brewery PLC, Class A.....	11,705	238,183
Zotefoams PLC.....	1,828	8,916
TOTAL UNITED KINGDOM.....		<u>4,370,848,127</u>
UNITED STATES — (0.0%)		
* Arko Corp.....	84,903	691,029
* Block, Inc.....	8,131	927,950
Clean Seas Seafood Ltd.....	6,579	2,745
Jackson Financial, Inc., Class A.....	22,533	864,591
TOTAL UNITED STATES.....		<u>2,486,315</u>
TOTAL COMMON STOCKS.....		<u>33,134,652,304</u>
PREFERRED STOCKS — (0.6%)		
AUSTRALIA — (0.0%)		
Catapult Group International Ltd.....	21,694	<u>21,321</u>
GERMANY — (0.6%)		
Bayerische Motoren Werke AG.....	140,602	12,168,562
Biotest AG.....	46,560	1,924,929
Draegerwerk AG & Co. KGaA.....	44,588	2,590,297
Fuchs Petrolub SE.....	243,268	10,512,865
Henkel AG & Co. KGaA.....	63,247	5,172,875
Jungheinrich AG.....	343,204	14,675,862
Porsche Automobil Holding SE.....	252,720	23,666,956
Sartorius AG.....	58,003	31,314,508
Schaeffler AG.....	399,694	2,971,116
Sixt SE.....	90,052	8,136,240
STO SE & Co. KGaA.....	6,112	1,533,923
Villeroy & Boch AG.....	61,622	1,659,942
Volkswagen AG.....	363,964	75,803,579
TOTAL GERMANY.....		<u>192,131,654</u>
TOTAL PREFERRED STOCKS.....		<u>192,152,975</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Decmil Group Ltd. Warrants 09/15/22.....	5,654	<u>0</u>
AUSTRIA — (0.0%)		
* CA Immobilien Anlagen AG Rights Exp 07/26/21.....	202,486	<u>0</u>

INTERNATIONAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (0.0%)		
#* Cenovus Energy, Inc. Warrants 01/01/26.....	16,196	\$ 152,895
* Pan American Silver Corp. Rights 02/22/29.....	93,000	66,030
TOTAL CANADA.....		<u>218,925</u>
HONG KONG — (0.0%)		
* APAC Resources Ltd. Warrants 10/06/22.....	54,339	523
ITALY — (0.0%)		
#* Webuild SpA Warrants 08/02/30.....	66,474	0
SINGAPORE — (0.0%)		
#* Ezion Holdings Ltd. Warrants 04/16/23.....	2,760,613	0
* Stamford Land Corp. Ltd. Rights 02/28/22.....	1,230,390	18,215
TOTAL SINGAPORE.....		<u>18,215</u>
SPAIN — (0.0%)		
#* ACS Actividades de Construccion y Servicios SA Rights 02/02/22.....	643,322	322,198
#* Sacyr SA Rights 02/02/22.....	2,262,263	124,535
TOTAL SPAIN.....		<u>446,733</u>
SWEDEN — (0.0%)		
* Oscar Properties Holding AB Warrants.....	13,265	3,898
TOTAL RIGHTS/WARRANTS.....		<u>688,294</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$25,388,134,275).....		<u>33,327,493,573</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (4.1%)		
@§ The DFA Short Term Investment Fund.....	123,322,471	1,426,717,661
TOTAL INVESTMENTS — (100.0%)		
(Cost \$26,814,730,189)^^.....		<u>\$34,754,211,234</u>

As of January 31, 2022, International Core Equity Portfolio had entered into the following outstanding futures contracts:

Description	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500 [®] Emini Index.....	1,304	03/18/22	\$306,602,986	\$293,677,100	\$(12,925,886)
Total Futures Contracts.....			<u>\$306,602,986</u>	<u>\$293,677,100</u>	<u>\$(12,925,886)</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	\$ 141,910,229	\$ 1,969,818,610	—	\$ 2,111,728,839
Austria.....	73,408	201,848,688	—	201,922,096
Belgium.....	9,323,622	375,519,323	—	384,842,945
Canada.....	3,669,319,520	7,948,252	—	3,677,267,772

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
China.....	—	\$ 3,048,539	—	\$ 3,048,539
Denmark.....	\$ 59,450,913	685,217,072	—	744,667,985
Finland.....	14,786,857	557,267,491	—	572,054,348
France.....	42,351,072	2,708,144,793	\$ 25,401	2,750,521,266
Germany.....	97,065,788	2,199,898,463	—	2,296,964,251
Hong Kong.....	502,719	779,259,980	552,278	780,314,977
Ireland.....	53,506,485	208,972,189	—	262,478,674
Israel.....	41,486,455	318,597,653	—	360,084,108
Italy.....	22,137,708	809,827,278	—	831,964,986
Japan.....	156,643,093	7,157,680,317	—	7,314,323,410
Netherlands.....	182,055,210	1,142,541,272	—	1,324,596,482
New Zealand.....	232,601	143,209,449	—	143,442,050
Norway.....	15,920,656	299,903,895	—	315,824,551
Portugal.....	368,670	85,305,182	—	85,673,852
Singapore.....	6,847	282,925,993	474,764	283,407,604
Spain.....	8,468,843	689,417,613	—	697,886,456
Sweden.....	2,856,825	1,130,844,692	—	1,133,701,517
Switzerland.....	138,070,494	2,346,530,660	—	2,484,601,154
United Kingdom.....	842,581,026	3,528,267,076	25	4,370,848,127
United States.....	1,792,541	693,774	—	2,486,315
Preferred Stocks				
Australia.....	—	21,321	—	21,321
Germany.....	1,924,929	190,206,725	—	192,131,654
Rights/Warrants				
Canada.....	—	218,925	—	218,925
Hong Kong.....	—	523	—	523
Singapore.....	—	18,215	—	18,215
Spain.....	—	446,733	—	446,733
Sweden.....	—	3,898	—	3,898
Securities Lending Collateral.....	—	1,426,717,661	—	1,426,717,661
Futures Contracts**.....	(12,925,886)	—	—	(12,925,886)
TOTAL.....	\$5,489,910,625	\$29,250,322,255	\$1,052,468[^]	\$34,741,285,348

** Valued at the unrealized appreciation/(depreciation) on the investment.

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

INTERNATIONAL SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (98.6%)	
Investment in The Continental Small Company Series of The DFA Investment Trust Company.....	\$ 5,257,249,064
Investment in The Japanese Small Company Series of The DFA Investment Trust Company.....	2,772,717,516
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company.....	1,710,132,667
Investment in The Canadian Small Company Series of The DFA Investment Trust Company.....	1,333,888,529
Investment in The Asia Pacific Small Company Series of The DFA Investment Trust Company.....	1,315,228,281
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u>\$12,389,216,057</u>
	<u>Shares</u>
TEMPORARY CASH INVESTMENTS — (1.4%)	
State Street Institutional U.S. Government Money Market Fund, 0.025% (Cost \$175,188,460).....	175,188,460
TOTAL INVESTMENTS — (100.0%) (Cost \$10,357,713,625)^.....	<u>\$12,564,404,517</u>

As of January 31, 2022, International Small Company Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500 [®] Emini Index.....	805	03/18/22	\$184,190,241	\$181,296,062	\$(2,894,179)
Total Futures Contracts.....			<u>\$184,190,241</u>	<u>\$181,296,062</u>	<u>\$(2,894,179)</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Affiliated Investment Companies.....	\$12,389,216,057	—	—	\$12,389,216,057
Temporary Cash Investments.....	175,188,460	—	—	175,188,460
Futures Contracts**.....	(2,894,179)	—	—	(2,894,179)
TOTAL.....	<u>\$12,561,510,338</u>	<u>—</u>	<u>—</u>	<u>\$12,561,510,338</u>

** Valued at the unrealized appreciation/(depreciation) on the investment.

GLOBAL SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Small Cap Portfolio of DFA Investment Dimensions Group Inc.....	1,265,160	\$55,198,948
Investment in The Continental Small Company Series of The DFA Investment Trust Company.....		11,709,882
Investment in The Emerging Markets Small Cap Series of The DFA Investment Trust Company.....		11,688,550
Investment in The Japanese Small Company Series of The DFA Investment Trust Company.....		6,152,938
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company.....		3,776,938
Investment in The Asia Pacific Small Company Series of The DFA Investment Trust Company.....		2,966,828
Investment in The Canadian Small Company Series of The DFA Investment Trust Company.....		<u>2,960,877</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$82,737,965)^.....		<u><u>\$94,454,961</u></u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$94,454,961	—	—	\$94,454,961
TOTAL.....	\$94,454,961	—	—	\$94,454,961

JAPANESE SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Japanese Small Company Series of The DFA Investment Trust Company.....	\$348,595,122
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES [^]	<u>\$348,595,122</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2022, based on their valuation inputs, is located within this report (see Security Valuation Note).

ASIA PACIFIC SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Asia Pacific Small Company Series of The DFA Investment Trust Company.	\$340,463,501
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$340,463,501</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2022, based on their valuation inputs, is located within this report (see Security Valuation Note).

UNITED KINGDOM SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company.....	<u>\$33,383,507</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES [^]	<u>\$33,383,507</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2022, based on their valuation inputs, is located within this report (see Security Valuation Note).

**CONTINENTAL SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2022

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Continental Small Company Series of The DFA Investment Trust Company.....	\$876,940,514
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$876,940,514</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2022, based on their valuation inputs, is located within this report (see Security Valuation Note).

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (94.8%)		
AUSTRALIA — (19.2%)		
	140,572	\$ 77,525
	5,523,712	13,499,100
	4,255,293	14,183,764
#	1,307,817	1,434,380
#	317,893	507,972
	3,481,895	7,975,874
	5,156,524	14,543,851
#	259,869	870,612
	1,332,101	2,830,839
	6,959,050	18,816,813
	6,252,416	9,577,101
	5,517,952	66,093,234
#	6,658,092	22,775,742
	5,868,912	16,746,550
	5,320,166	14,494,729
	15,941,014	9,509,896
	12,637,131	91,997,200
	527,959	1,271,033
#	2,867,317	6,342,772
	280,209	317,908
	6,397,526	4,673,063
	19,429,477	320,814,192
	22,746,464	80,605,606
††	38,018,670	126,341
	3,381,014	9,447,651
	2,208,182	5,407,980
	5,940,167	23,230,192
#	2,884,555	3,775,566
	46,072,206	85,379,357
	14,845,816	26,025,668
	60,468,618	125,541,666
	12,278,461	24,531,095
	27,875,072	80,347,873
	46,706,100	54,146,768
	8,469,507	16,268,455
TOTAL AUSTRALIA		<u>1,174,188,368</u>
BELGIUM — (3.9%)		
	389,326	46,825,355
	23,790	1,422,440
	368,146	13,802,737
#	204,444	5,815,784
	348,389	51,394,575
	5,214	727,404
	330,549	10,141,378
	126,177	17,453,471
	33,219	2,749,904
	125,964	10,145,136
	1,634,494	70,318,122
	44,176	2,583,531
	121,426	6,646,810
TOTAL BELGIUM		<u>240,026,647</u>

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (5.8%)		
Allied Properties Real Estate Investment Trust.....	665,744	\$ 23,426,605
# Artis Real Estate Investment Trust.....	990,953	9,471,800
Automotive Properties Real Estate Investment Trust.....	269,757	3,045,284
# Boardwalk Real Estate Investment Trust.....	277,862	12,227,983
BSR Real Estate Investment Trust.....	127,474	2,244,817
# BTB Real Estate Investment Trust.....	558,910	1,756,555
# Canadian Apartment Properties REIT.....	915,555	40,269,583
# Choice Properties Real Estate Investment Trust.....	1,729,229	19,738,912
# Cominar Real Estate Investment Trust.....	1,148,034	10,557,776
# Crombie Real Estate Investment Trust.....	509,502	6,938,190
# CT Real Estate Investment Trust.....	543,613	7,248,744
# Dream Industrial Real Estate Investment Trust.....	1,359,811	16,869,936
# Dream Office Real Estate Investment Trust.....	415,467	8,033,811
European Residential Real Estate Investment Trust.....	88,492	297,955
# First Capital Real Estate Investment Trust.....	1,220,921	17,058,221
# Granite Real Estate Investment Trust.....	389,241	29,543,305
# H&R Real Estate Investment Trust.....	1,508,206	15,329,445
# Inovalis Real Estate Investment Trust.....	268,324	2,087,656
InterRent Real Estate Investment Trust.....	746,709	9,363,601
Killam Apartment Real Estate Investment Trust.....	653,251	11,239,114
Ω Minto Apartment Real Estate Investment Trust.....	169,534	2,936,820
Morguard North American Residential Real Estate Investment Trust.....	296,673	4,088,983
# Morguard Real Estate Investment Trust.....	393,815	1,672,974
# NorthWest Healthcare Properties Real Estate Investment Trust.....	1,267,366	13,340,170
# Plaza Retail REIT.....	575,295	2,113,540
# Primaris REIT.....	377,052	4,203,139
# PRO Real Estate Investment Trust.....	311,926	1,678,460
# RioCan Real Estate Investment Trust.....	1,631,955	28,411,410
# Slate Grocery REIT, Class U.....	322,328	3,798,508
# Slate Office REIT.....	555,554	2,198,353
# SmartCentres Real Estate Investment Trust.....	811,997	19,636,383
# Summit Industrial Income REIT.....	1,057,128	17,963,234
True North Commercial Real Estate Investment Trust.....	654,716	3,723,870
TOTAL CANADA.....		<u>352,515,137</u>
CHINA — (0.2%)		
China Merchants Commercial Real Estate Investment Trust.....	237,000	83,493
RREEF China Commercial Trust.....	1,392,000	0
Spring Real Estate Investment Trust.....	5,905,000	2,073,354
Yuexiu Real Estate Investment Trust.....	24,968,250	10,468,620
TOTAL CHINA.....		<u>12,625,467</u>
FRANCE — (3.7%)		
* Acanthe Developpement SA.....	216,361	125,071
# Altarea SCA.....	41,708	7,433,620
ARGAN SA.....	53,255	6,712,225
Carmila SA.....	403,495	6,710,825
Covivio.....	548,662	45,817,753
# Covivio Hotels SACA.....	1,523	28,657
Gecina SA.....	491,859	66,741,443
# ICADE.....	332,526	24,010,524
# Klepierre SA.....	2,131,904	56,704,909
Mercialys SA.....	1,031,635	11,436,184
Societe de la Tour Eiffel.....	49,064	1,616,624
Vitura SA.....	18,365	726,021
TOTAL FRANCE.....		<u>228,063,856</u>

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (0.2%)		
Hamborner REIT AG.....	1,246,454	\$ 13,711,456
HONG KONG — (4.3%)		
Champion REIT.....	23,113,012	11,629,752
Fortune Real Estate Investment Trust.....	16,705,000	17,227,745
Link REIT.....	25,086,127	215,377,156
Prosperity REIT.....	17,231,000	6,698,535
Regal Real Estate Investment Trust.....	9,717,000	1,797,756
Sunlight Real Estate Investment Trust.....	13,734,000	7,474,519
TOTAL HONG KONG.....		<u>260,205,463</u>
IRELAND — (0.4%)		
Hibernia REIT PLC.....	8,705,666	12,434,672
Irish Residential Properties REIT PLC.....	5,562,450	10,473,896
TOTAL IRELAND.....		<u>22,908,568</u>
ITALY — (0.1%)		
#Ω COIMA RES SpA.....	141,114	1,154,418
#* Immobiliare Grande Distribuzione SIIQ SpA.....	895,258	4,167,722
TOTAL ITALY.....		<u>5,322,140</u>
JAPAN — (23.2%)		
Activia Properties, Inc.....	7,479	25,315,282
# Advance Residence Investment Corp.....	15,581	45,937,329
# AEON REIT Investment Corp.....	18,277	23,246,537
Comforia Residential REIT, Inc.....	6,975	18,710,707
CRE Logistics REIT, Inc.....	6,377	11,080,526
Daiwa House REIT Investment Corp.....	25,883	77,104,583
Daiwa Office Investment Corp.....	3,681	23,064,051
Daiwa Securities Living Investments Corp.....	20,496	20,056,204
ESCON Japan Reit Investment Corp.....	1,021	1,199,758
# Frontier Real Estate Investment Corp.....	5,394	22,761,545
Fukuoka REIT Corp.....	7,047	9,908,933
Global One Real Estate Investment Corp.....	10,361	10,207,539
GLP J-Reit.....	50,449	81,203,317
Hankyu Hanshin REIT, Inc.....	6,796	8,802,064
Health Care & Medical Investment Corp.....	3,560	4,067,397
Heiwa Real Estate REIT, Inc.....	9,884	12,158,684
Hoshino Resorts REIT, Inc.....	2,710	15,313,069
Hulic Reit, Inc.....	14,125	20,302,374
Ichigo Hotel REIT Investment Corp.....	3,041	2,048,444
Ichigo Office REIT Investment Corp.....	13,412	9,576,559
# Industrial & Infrastructure Fund Investment Corp.....	22,033	36,939,165
Invincible Investment Corp.....	70,571	22,230,608
Itochu Advance Logistics Investment Corp.....	4,584	6,252,832
Japan Excellent, Inc.....	13,703	15,759,204
Japan Hotel REIT Investment Corp.....	49,849	24,301,938
# Japan Logistics Fund, Inc.....	9,216	25,545,194
Japan Metropolitan Fund Invest.....	83,570	70,425,492
Japan Prime Realty Investment Corp.....	9,136	29,844,961
Japan Real Estate Investment Corp.....	14,022	77,106,210
Kenedix Office Investment Corp.....	4,842	29,399,693
# Kenedix Residential Next Investment Corp.....	10,569	18,424,814
Kenedix Retail REIT Corp.....	6,338	14,835,369
LaSalle Logiport REIT.....	18,520	29,626,066
Marimo Regional Revitalization REIT, Inc.....	1,858	2,054,122
Mirai Corp.....	19,873	8,353,137
Mitsubishi Estate Logistics REIT Investment Corp.....	2,792	10,969,676

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,909	\$ 29,102,968
# Mitsui Fudosan Logistics Park, Inc.....	17,192	21,090,880
# Mori Hills REIT Investment Corp.....	3,802	3,909,482
Mori Trust Hotel Reit, Inc.....	10,991	13,314,835
Mori Trust Sogo Reit, Inc.....	5,075	27,477,173
Nippon Accommodations Fund, Inc.....	17,814	103,163,336
Nippon Building Fund, Inc.....	22,442	70,024,357
Nippon Prologis REIT, Inc.....	5,124	17,265,608
NIPPON REIT Investment Corp.....	47,369	65,721,299
Nomura Real Estate Master Fund, Inc.....	14,726	19,805,068
NTT UD REIT Investment Corp.....	2,880	7,471,794
One REIT, Inc.....	3,186	1,708,567
Ooedo Onsen Reit Investment Corp.....	31,918	45,804,072
Orix JREIT, Inc.....	3,856	3,922,243
Samty Residential Investment Corp.....	1,827	1,828,092
Sankei Real Estate, Inc.....	45,915	31,273,201
Sekisui House Reit, Inc.....	4,021	5,628,159
SOSiLA Logistics REIT, Inc.....	18,427	9,697,451
Star Asia Investment Corp.....	3,853	7,222,300
Starts Proceed Investment Corp.....	6,471	6,543,253
Takara Leben Real Estate Investment Corp.....	9,284	15,000,763
# Tokyu REIT, Inc.....	3,956	4,475,947
Tosei Reit Investment Corp.....	36,884	43,580,459
United Urban Investment Corp.....	2,400	2,594,359
XYMAX REIT Investment Corp.....		<u>1,421,759,049</u>
TOTAL JAPAN.....		
MALAYSIA — (0.4%)		
	191,600	51,749
Al-'Aqar Healthcare REIT.....	294,900	47,637
AmanahRaya Real Estate Investment Trust.....	1,788,940	162,842
AmFIRST Real Estate Investment Trust.....	9,650,598	4,291,107
# Axis Real Estate Investment Trust.....	13,340,903	1,833,436
Capitaland Malaysia Mall Trust.....	16,533,600	6,080,363
# IGB Real Estate Investment Trust.....	2,985,900	4,570,390
# KLCCP Stapled Group.....	2,760,800	831,826
# Pavilion Real Estate Investment Trust.....	2,814,300	626,183
Sentral REIT.....	16,933,400	5,623,458
Sunway Real Estate Investment Trust.....	6,627,800	1,433,614
# YTL Hospitality REIT.....		<u>25,552,605</u>
TOTAL MALAYSIA.....		
MEXICO — (1.4%)		
#* Asesor de Activos Prisma SAPI de CV.....	9,608,950	1,667,638
# Concentradora Fibra Danhos SA de CV.....	3,346,804	3,609,967
#*Ω Concentradora Fibra Hotelera Mexicana SA de CV.....	4,135,625	1,178,858
Fibra Shop Portafolios Inmobiliarios SAPI de CV.....	1,392,054	442,018
Fibra Uno Administracion SA de CV.....	33,637,769	34,570,521
Ω Macquarie Mexico Real Estate Management SA de CV.....	13,687,872	16,018,287
# PLA Administradora Industrial S de RL de CV.....	10,523,078	14,783,731
# Prologis Property Mexico SA de CV.....	4,634,587	11,570,740
TOTAL MEXICO.....		<u>83,841,760</u>
NETHERLANDS — (2.5%)		
#* Eurocommercial Properties NV.....	647,370	15,654,970
NSI NV.....	271,283	11,249,275
#* Unibail-Rodamco-Westfield.....	6,567,037	24,929,324
* Unibail-Rodamco-Westfield.....	1,117,588	85,157,091
Vastned Retail NV.....	216,481	6,059,779

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
# Wereldhave NV.....	488,306	\$ 7,502,486
TOTAL NETHERLANDS.....		<u>150,552,925</u>
NEW ZEALAND — (1.3%)		
Argosy Property Ltd.....	10,344,367	10,177,551
Goodman Property Trust.....	12,503,559	20,451,080
Kiwi Property Group Ltd.....	18,140,740	13,589,420
Precinct Properties New Zealand Ltd.....	13,063,387	13,879,455
# Property for Industry Ltd.....	2,963,494	5,397,945
# Stride Property Group.....	4,065,276	5,360,907
# Vital Healthcare Property Trust.....	4,526,027	9,279,889
TOTAL NEW ZEALAND.....		<u>78,136,247</u>
SINGAPORE — (9.2%)		
AIMS APAC REIT.....	8,084,454	8,333,711
ARA LOGOS Logistics Trust.....	19,590,343	11,985,021
* ARA U.S. Hospitality Trust.....	143,100	69,597
Ascendas Real Estate Investment Trust.....	39,773,880	81,569,914
# Ascott Residence Trust.....	22,293,621	16,891,748
# CapitaLand China Trust.....	13,057,500	11,445,202
CapitaLand Integrated Commercial Trust.....	53,034,811	76,460,067
CDL Hospitality Trusts.....	12,458,080	10,483,369
# EC World Real Estate Investment Trust.....	2,427,600	1,295,414
Elite Commercial.....	9,600	8,534
ESR-REIT.....	33,607,067	10,588,633
Far East Hospitality Trust.....	10,499,921	4,327,021
# First Real Estate Investment Trust.....	16,543,503	3,748,069
# Frasers Centrepoint Trust.....	11,106,958	18,646,568
# Frasers Hospitality Trust.....	4,581,200	1,512,612
Frasers Logistics & Commercial Trust.....	30,948,033	31,484,913
# IREIT Global.....	2,054,181	965,440
Keppel DC REIT.....	16,862,883	26,768,028
Keppel Pacific Oak U.S. REIT.....	7,163,500	5,305,696
Keppel REIT.....	20,137,226	16,783,367
Lendlease Global Commercial.....	3,191,100	1,943,905
# Lippo Malls Indonesia Retail Trust.....	59,204,079	2,326,180
Manulife U.S. Real Estate Investment Trust.....	16,030,586	10,363,068
Mapletree Commercial Trust.....	23,444,906	31,381,361
Mapletree Industrial Trust.....	23,655,590	44,065,832
Mapletree Logistics Trust.....	34,692,447	43,661,200
Mapletree North Asia Commercial Trust.....	27,104,500	21,740,941
OUE Commercial Real Estate Investment Trust.....	14,877,855	4,520,954
Parkway Life Real Estate Investment Trust.....	4,403,600	15,661,352
Prime U.S. REIT.....	2,012,200	1,561,509
Sabana Shari'ah Compliant Industrial Real Estate Investment Trust.....	10,475,484	3,416,972
# Sasseur Real Estate Investment Trust.....	2,352,500	1,387,264
# SPH REIT.....	8,389,500	5,977,352
Starhill Global REIT.....	22,998,200	10,589,573
Suntec Real Estate Investment Trust.....	21,863,400	24,692,088
TOTAL SINGAPORE.....		<u>561,962,475</u>
SOUTH AFRICA — (1.8%)		
#* Attacq Ltd.....	4,606,712	2,318,106
# Equites Property Fund Ltd.....	5,342,256	7,451,680
Fairvest Ltd. B REIT.....	4,926,820	1,117,328
Growthpoint Properties Ltd.....	39,418,690	37,463,874
Hyprop Investments Ltd.....	4,503,690	10,578,591
# Investec Property Fund Ltd.....	4,489,244	3,557,535

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
Octodec Investments Ltd.....	456,880	\$ 258,195
# Redefine Properties Ltd.....	68,066,311	18,111,294
# Resilient REIT Ltd.....	4,477,769	17,613,490
# SA Corporate Real Estate Ltd.....	30,765,923	4,797,338
# Vukile Property Fund Ltd.....	10,449,056	8,085,798
TOTAL SOUTH AFRICA.....		<u>111,353,229</u>
SOUTH KOREA — (0.0%)		
E KOCREF CR-REIT Co. Ltd.....	54,162	261,172
IGIS Value Plus REIT Co. Ltd.....	20,178	94,196
Koramco Energy Plus Reit.....	32,190	166,086
Shinhan Alpha REIT Co. Ltd.....	44,531	297,842
TOTAL SOUTH KOREA.....		<u>819,296</u>
SPAIN — (1.3%)		
Inmobiliaria Colonial Socimi SA.....	3,167,975	27,974,620
Lar Espana Real Estate Socimi SA.....	989,973	5,984,792
Merlin Properties Socimi SA.....	4,304,183	48,656,545
TOTAL SPAIN.....		<u>82,615,957</u>
TAIWAN — (0.3%)		
Cathay No 1 REIT.....	10,789,000	7,043,122
Cathay No 2 REIT.....	4,104,000	2,900,278
Fubon No 1 REIT.....	1,279,000	829,879
Fubon No 2 REIT.....	4,032,000	2,311,667
Shin Kong No.1 REIT.....	4,824,000	3,382,727
TOTAL TAIWAN.....		<u>16,467,673</u>
TURKEY — (0.2%)		
* Akfen Gayrimenkul Yatirim Ortakligi AS.....	4,644,280	1,428,372
* AKIS Gayrimenkul Yatirimi AS.....	4,858,927	607,433
Alarko Gayrimenkul Yatirim Ortakligi AS.....	488,389	1,289,616
# Emlak Konut Gayrimenkul Yatirim Ortakligi AS.....	17,691,253	3,209,659
Halk Gayrimenkul Yatirim Ortakligi AS.....	1,239,930	236,713
* Is Gayrimenkul Yatirim Ortakligi AS.....	7,449,273	2,593,943
* Nurol Gayrimenkul Yatirim Ortakligi AS.....	339,953	145,575
* Ozak Gayrimenkul Yatirim Ortakligi.....	1,504,018	801,398
Panora Gayrimenkul Yatirim Ortakligi.....	791,103	593,599
#* Torunlar Gayrimenkul Yatirim Ortakligi AS.....	1,677,304	593,019
#* Vakif Gayrimenkul Yatirim Ortakligi AS.....	9,688,629	1,255,151
Yeni Gimat Gayrimenkul Ortakligi AS.....	331,847	528,490
TOTAL TURKEY.....		<u>13,282,968</u>
UNITED KINGDOM — (15.4%)		
Assura PLC.....	27,206,948	24,608,027
Big Yellow Group PLC.....	2,107,555	42,524,785
British Land Co. PLC.....	9,738,342	72,818,765
Capital & Counties Properties PLC.....	6,651,346	15,470,742
* Capital & Regional PLC.....	5,467	4,694
# Civitas Social Housing PLC.....	4,221,318	5,487,940
Custodian REIT PLC.....	2,105,090	3,001,113
Derwent London PLC.....	1,153,961	53,320,628
Ediston Property Investment Co. PLC.....	686,620	794,662
Empiric Student Property PLC.....	5,687,455	6,673,648
Great Portland Estates PLC.....	2,722,300	28,205,603
# Hammerson PLC.....	63,917,312	33,695,182

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Impact Healthcare REIT PLC.....	839,351	\$ 1,302,450
Impact Healthcare REIT PLC.....	104,918	1,975
* Intu Properties PLC.....	13,154,625	0
Land Securities Group PLC.....	7,774,249	83,498,841
LondonMetric Property PLC.....	11,625,330	41,886,976
Lxi Reit PLC.....	445,223	29,939
LXI REIT PLC.....	3,910,039	7,757,458
McKay Securities PLC.....	522,202	1,594,834
NewRiver REIT PLC.....	4,179,678	5,183,026
Primary Health Properties PLC.....	15,100,544	29,286,404
PRS REIT PLC.....	221,907	301,674
Ω Regional REIT Ltd.....	3,938,718	4,738,163
Safestore Holdings PLC.....	2,703,792	46,357,522
Schroder Real Estate Investment Trust Ltd.....	4,577,210	3,362,623
Secure Income REIT PLC.....	1,446,156	8,232,847
Segro PLC.....	14,012,147	247,030,666
# Shaftesbury PLC.....	2,296,152	19,279,867
Standard Life Investment Property Income Trust Ltd.....	3,666,973	4,071,171
Target Healthcare REIT PLC.....	3,032,225	4,689,515
Tritax Big Box REIT PLC.....	22,688,632	72,776,971
UNITE Group PLC.....	3,953,553	55,315,112
Workspace Group PLC.....	1,846,898	21,103,754
TOTAL UNITED KINGDOM.....		<u>944,407,577</u>
TOTAL COMMON STOCKS		
Cost (\$5,237,197,006).....		5,800,318,863
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (5.2%)		
@§ The DFA Short Term Investment Fund.....	27,425,825	317,289,372
TOTAL INVESTMENTS — (100.0%)		
(Cost \$5,554,462,377)^.....		<u>\$6,117,608,235</u>

As of January 31, 2022, DFA International Real Estate Securities Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	194	03/18/22	\$46,353,154	\$43,691,225	\$(2,661,929)
Total Futures Contracts.....			<u>\$46,353,154</u>	<u>\$43,691,225</u>	<u>\$(2,661,929)</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	\$ 507,972	\$1,173,554,055	\$ 126,341	\$1,174,188,368
Belgium.....	—	240,026,647	—	240,026,647
Canada.....	352,515,137	—	—	352,515,137
China.....	—	12,625,467	—	12,625,467
France.....	—	228,063,856	—	228,063,856

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Germany.....	—	\$ 13,711,456	—	\$ 13,711,456
Hong Kong.....	—	260,205,463	—	260,205,463
Ireland.....	—	22,908,568	—	22,908,568
Italy.....	—	5,322,140	—	5,322,140
Japan.....	—	1,421,759,049	—	1,421,759,049
Malaysia.....	—	25,552,605	—	25,552,605
Mexico.....	\$ 83,841,760	—	—	83,841,760
Netherlands.....	—	150,552,925	—	150,552,925
New Zealand.....	—	78,136,247	—	78,136,247
Singapore.....	—	561,962,475	—	561,962,475
South Africa.....	—	111,353,229	—	111,353,229
South Korea.....	—	819,296	—	819,296
Spain.....	—	82,615,957	—	82,615,957
Taiwan.....	—	16,467,673	—	16,467,673
Turkey.....	—	13,282,968	—	13,282,968
United Kingdom.....	—	944,407,577	—	944,407,577
Securities Lending Collateral.....	—	317,289,372	—	317,289,372
Futures Contracts**.....	(2,661,929)	—	—	(2,661,929)
TOTAL.....	\$434,202,940	\$5,680,617,025	\$126,341[^]	\$6,114,946,306

** Valued at the unrealized appreciation/(depreciation) on the investment.

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (57.7%)		
UNITED STATES — (57.7%)		
Acadia Realty Trust.....	400,826	\$ 7,932,347
Agree Realty Corp.....	286,822	18,752,422
Alexander's, Inc.....	10,359	2,727,214
Alexandria Real Estate Equities, Inc.....	600,007	116,905,364
Alpine Income Property Trust, Inc.....	2,374	46,768
American Assets Trust, Inc.....	233,497	8,398,887
American Campus Communities, Inc.....	585,284	30,586,942
American Finance Trust, Inc.....	209,568	1,731,032
American Homes 4 Rent, Class A.....	1,198,179	46,884,760
American Tower Corp.....	1,888,390	474,930,085
Americold Realty Trust.....	64,340	1,830,473
Apartment Income REIT Corp.....	646,305	34,137,833
* Apartment Investment & Management Co., Class A.....	669,779	4,708,547
Apple Hospitality REIT, Inc.....	997,783	16,094,240
AvalonBay Communities, Inc.....	595,358	145,404,284
Bluerock Residential Growth REIT, Inc.....	117,283	3,113,864
Boston Properties, Inc.....	631,669	70,797,462
#* Braemar Hotels & Resorts, Inc.....	166,427	890,384
Brandywine Realty Trust.....	780,597	10,038,477
Brixmor Property Group, Inc.....	1,242,580	31,511,829
BRT Apartments Corp.....	20,441	453,586
Camden Property Trust.....	424,730	67,995,026
CareTrust REIT, Inc.....	440,507	9,343,153
Cedar Realty Trust, Inc.....	44,088	1,049,734
Centerspace.....	61,170	5,834,395
* Chatham Lodging Trust.....	218,251	2,896,191
CIM Commercial Trust Corp.....	2,013	15,581
City Office REIT, Inc.....	196,886	3,510,477
Clipper Realty, Inc.....	10,890	99,861
Community Healthcare Trust, Inc.....	97,118	4,403,330
* CorePoint Lodging, Inc.....	52,099	818,475
Corporate Office Properties Trust.....	516,520	13,047,295
Cousins Properties, Inc.....	627,119	24,181,710
Crown Castle International Corp.....	1,795,362	327,671,519
# CTO Realty Growth, Inc.....	23,200	1,359,288
CubeSmart.....	842,810	42,764,179
CyrusOne, Inc.....	516,104	46,371,944
* DiamondRock Hospitality Co.....	954,819	8,927,558
Digital Realty Trust, Inc.....	1,114,636	166,337,100
Diversified Healthcare Trust.....	1,078,686	3,289,992
Douglas Emmett, Inc.....	738,184	23,046,104
Duke Realty Corp.....	1,595,075	92,163,434
Easterly Government Properties, Inc.....	381,061	7,990,849
EastGroup Properties, Inc.....	168,150	33,614,867
Empire State Realty Trust, Inc., Class A.....	662,688	5,911,177
EPR Properties.....	344,165	15,132,935
Equinix, Inc.....	372,518	270,038,298
* Equity Commonwealth.....	347,295	9,043,562
Equity LifeStyle Properties, Inc.....	726,482	56,876,276
Equity Residential.....	1,590,294	141,106,787
» Esc War Ind.....	183,367	49,069
Essential Properties Realty Trust, Inc.....	543,106	14,419,464
Essex Property Trust, Inc.....	277,372	92,226,190
Extra Space Storage, Inc.....	562,241	111,430,544
Federal Realty Investment Trust.....	306,103	39,025,071

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UNITED STATES — (Continued)		
First Industrial Realty Trust, Inc.....	547,990	\$ 33,306,832
Four Corners Property Trust, Inc.....	346,577	9,381,839
Franklin Street Properties Corp.....	470,776	2,612,807
Gaming & Leisure Properties, Inc.....	925,101	41,796,063
Getty Realty Corp.....	170,794	5,067,458
Gladstone Commercial Corp.....	145,505	3,374,261
Global Medical REIT, Inc.....	201,336	3,404,592
Global Net Lease, Inc.....	451,060	6,468,205
Healthcare Realty Trust, Inc.....	605,623	18,786,425
Healthcare Trust of America, Inc., Class A.....	916,797	29,841,742
Healthpeak Properties, Inc.....	2,298,884	81,311,527
* Hersha Hospitality Trust.....	167,441	1,510,318
Highwoods Properties, Inc.....	439,096	18,933,820
* Host Hotels & Resorts, Inc.....	2,972,127	51,536,682
Hudson Pacific Properties, Inc.....	676,343	15,981,985
Independence Realty Trust, Inc.....	476,515	10,955,083
Indus Realty Trust, Inc.....	800	62,840
Industrial Logistics Properties Trust.....	295,423	6,774,052
Invitation Homes, Inc.....	2,420,656	101,619,133
# Iron Mountain, Inc.....	1,203,218	55,251,771
JBG SMITH Properties.....	508,844	13,942,339
# Kilroy Realty Corp.....	440,825	28,212,800
Kimco Realty Corp.....	2,552,009	61,911,746
Kite Realty Group Trust.....	1,010,287	21,094,793
Lamar Advertising Co., Class A.....	362,565	40,157,699
Life Storage, Inc.....	325,915	43,982,162
LTC Properties, Inc.....	187,699	6,770,303
LXP Industrial Trust.....	1,278,384	19,035,138
Macerich Co.....	741,410	12,262,921
Medical Properties Trust, Inc.....	2,444,699	55,641,349
MGM Growth Properties LLC, Class A.....	655,840	25,499,059
Mid-America Apartment Communities, Inc.....	488,169	100,894,670
Monmouth Real Estate Investment Corp.....	406,971	8,542,321
National Health Investors, Inc.....	201,403	11,647,135
National Retail Properties, Inc.....	738,653	32,781,420
National Storage Affiliates Trust.....	336,711	20,727,929
# NETSTREIT Corp.....	10,800	244,080
NexPoint Residential Trust, Inc.....	93,297	7,398,452
Office Properties Income Trust.....	223,214	5,687,493
Omega Healthcare Investors, Inc.....	1,005,179	31,643,040
One Liberty Properties, Inc.....	72,690	2,217,045
* Orion Office REIT, Inc.....	227,540	3,786,266
Outfront Media, Inc.....	670,210	16,648,016
Paramount Group, Inc.....	850,936	7,394,634
* Park Hotels & Resorts, Inc.....	1,015,979	18,490,820
Pebblebrook Hotel Trust.....	602,688	13,048,186
Physicians Realty Trust.....	912,318	16,658,927
Piedmont Office Realty Trust, Inc., Class A.....	576,916	10,246,028
Plymouth Industrial REIT, Inc.....	68,887	1,980,501
Postal Realty Trust, Inc., Class A.....	1,100	19,668
Preferred Apartment Communities, Inc.....	113,896	1,899,785
Prologis, Inc.....	3,117,956	488,957,794
PS Business Parks, Inc.....	91,005	15,194,195
Public Storage.....	665,891	238,741,900
Realty Income Corp.....	2,317,303	160,843,982
Regency Centers Corp.....	710,556	50,982,364
Retail Opportunity Investments Corp.....	554,821	10,280,833
Retail Value, Inc.....	79,396	250,099
Rexford Industrial Realty, Inc.....	594,593	43,506,370

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UNITED STATES — (Continued)		
RLJ Lodging Trust.....	759,682	\$ 10,521,593
RPT Realty.....	364,153	4,595,611
* Ryman Hospitality Properties, Inc.....	225,230	19,910,332
Sabra Health Care REIT, Inc.....	997,518	13,576,220
Saul Centers, Inc.....	57,643	2,846,411
SBA Communications Corp.....	465,813	151,594,183
#* Seritage Growth Properties, Class A.....	170,722	1,768,680
Service Properties Trust.....	747,332	6,389,689
Simon Property Group, Inc.....	1,393,026	205,053,427
SITE Centers Corp.....	773,552	11,456,313
# SL Green Realty Corp.....	300,271	21,775,652
Spirit Realty Capital, Inc.....	495,652	23,523,653
STAG Industrial, Inc.....	674,324	28,813,865
STORE Capital Corp.....	1,063,612	33,727,137
* Summit Hotel Properties, Inc.....	488,395	4,600,681
Sun Communities, Inc.....	469,394	88,696,690
* Sunstone Hotel Investors, Inc.....	1,001,010	11,321,423
Tanger Factory Outlet Centers, Inc.....	469,705	7,989,682
Terreno Realty Corp.....	296,223	22,148,594
UDR, Inc.....	1,278,370	72,662,551
UMH Properties, Inc.....	171,316	4,043,058
Uniti Group, Inc.....	672,165	8,106,310
Universal Health Realty Income Trust.....	59,560	3,472,348
Urban Edge Properties.....	553,459	10,095,092
Urstadt Biddle Properties, Inc.....	6,002	106,055
Urstadt Biddle Properties, Inc., Class A.....	129,339	2,546,685
Ventas, Inc.....	1,657,835	87,898,431
* Veris Residential, Inc.....	431,009	7,111,649
VICI Properties, Inc.....	1,429,688	40,917,671
Vornado Realty Trust.....	685,337	28,105,670
Washington Real Estate Investment Trust.....	384,852	9,475,056
Welltower, Inc.....	1,786,156	154,734,694
Whitestone REIT.....	191,976	1,960,075
WP Carey, Inc.....	761,497	59,092,167
* Xenia Hotels & Resorts, Inc.....	518,515	8,991,050
TOTAL UNITED STATES.....		<u>5,986,698,330</u>
PREFERRED STOCKS — (0.0%)		
UNITED STATES — (0.0%)		
# Brookfield Property Preferred LP, 6.250%.....	49,085	<u>1,225,652</u>
AFFILIATED INVESTMENT COMPANIES — (41.2%)		
UNITED STATES — (41.2%)		
Investment in DFA International Real Estate Securities Portfolio of DFA Investment Dimensions Group, Inc.....	812,842,155	3,641,532,852
Investment in DFA Real Estate Securities Portfolio of DFA Investment Dimensions Group, Inc.....	13,313,521	<u>634,655,551</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....		<u>4,276,188,403</u>
TOTAL INVESTMENT SECURITIES (Cost \$8,366,750,573).....		
		<u>10,264,112,385</u>
SECURITIES LENDING COLLATERAL — (1.1%)		
@§ The DFA Short Term Investment Fund.....	9,484,691	<u>109,728,393</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$8,476,467,177)^.....		
		<u>\$10,373,840,778</u>

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
United States.....	\$ 5,986,649,261	\$ 49,069	—	\$ 5,986,698,330
Preferred Stocks				
United States.....	1,225,652	—	—	1,225,652
Affiliated Investment Companies.....	4,276,188,403	—	—	4,276,188,403
Securities Lending Collateral.....	—	109,728,393	—	109,728,393
TOTAL.....	\$10,264,063,316	\$109,777,462	—	\$10,373,840,778

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.4%)		
AUSTRALIA — (7.1%)		
* A2B Australia Ltd.....	467,397	\$ 397,879
Accent Group Ltd.....	809,164	1,164,171
Acrow Formwork & Construction Services Ltd.....	3,368	1,020
Adbri Ltd.....	1,041,095	2,170,138
* Ainsworth Game Technology Ltd.....	826,328	732,203
* Alliance Aviation Services Ltd.....	176,146	486,188
* Allkem Ltd.....	513,689	3,344,965
#* AMA Group Ltd.....	1,109,869	340,624
* AMP Ltd.....	5,837,332	3,638,578
Ansell Ltd.....	145,239	2,761,274
#* Aurelia Metals Ltd.....	6,747,164	2,018,896
Austal Ltd.....	1,351,552	1,927,873
Austin Engineering Ltd.....	656,808	121,208
* Australian Agricultural Co. Ltd.....	646,851	663,874
Australian Pharmaceutical Industries Ltd.....	9,949,481	10,708,070
# Australian Vintage Ltd.....	612,478	311,500
* Australis Oil & Gas Ltd.....	241,811	8,588
Auswide Bank Ltd.....	11,153	52,769
AVJennings Ltd.....	1,260,575	518,654
Bank of Queensland Ltd.....	6,051,146	32,916,695
Bapcor Ltd.....	1,058,950	5,306,000
Base Resources Ltd.....	547,352	126,192
* BCI Minerals Ltd.....	915,556	253,607
# Beach Energy Ltd.....	21,820,365	23,049,521
Bega Cheese Ltd.....	2,303,679	8,341,819
Bell Financial Group Ltd.....	14,154	16,721
# Bravura Solutions Ltd.....	418,052	641,302
Brickworks Ltd.....	460,493	7,400,849
BWX Ltd.....	1,239,715	2,981,543
* Calima Energy Ltd.....	207,103	35,394
Capral Ltd.....	7,874	50,056
Cardno Ltd.....	4,085	5,009
#* Carnarvon Energy Ltd.....	1,862,978	351,061
CDS Technologies Ltd.....	15,209	0
Cedar Woods Properties Ltd.....	786,440	2,869,354
Challenger Ltd.....	192,328	785,635
Cleanaway Waste Management Ltd.....	12,407,347	25,328,392
#* Cooper Energy Ltd.....	24,541,705	5,228,673
CSR Ltd.....	5,681,100	22,631,037
Domain Holdings Australia Ltd.....	246,877	829,674
Downer EDI Ltd.....	10,022,456	38,769,136
#* Eclix Group Ltd.....	4,180,131	6,243,808
Elanor Investor Group.....	54,745	80,174
Elders Ltd.....	601,380	4,650,343
#* Electro Optic Systems Holdings Ltd.....	52,661	77,829
Emeco Holdings Ltd.....	1,289,415	819,331
Enero Group Ltd.....	15,518	40,152
EQT Holdings Ltd.....	26,647	492,649
Estia Health Ltd.....	3,947,300	5,707,138
* EVENT Hospitality & Entertainment Ltd.....	1,249,514	11,938,172
Finbar Group Ltd.....	11,796	6,374
Fleetwood Ltd.....	1,205,608	1,978,148
* G8 Education Ltd.....	13,342,501	10,512,573
Genworth Mortgage Insurance Australia Ltd.....	5,197,007	8,984,143
Gold Road Resources Ltd.....	1,153,701	1,098,394

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	4,737,378	\$24,472,239
	4,111,330	2,257,206
*	74,832	29,695
	72,304	632,547
	568,261	1,019,071
	8,592,526	27,200,096
#	3,985,891	5,302,413
#*	6,021,172	3,560,636
	9,788,261	82,818,568
	182,145	1,354,417
	10,755,241	26,973,049
	840,249	982,422
*	3,354,723	4,596,564
	438,495	0
	4,113,297	15,766,543
	75,993	260,380
	6,613,402	3,363,896
	8,442,434	1,077,397
*	288,320	51,150
#	1,948,773	1,133,142
	204,305	93,078
*	38,826	13,858
	180,101	505,452
#	416,865	396,393
*	453,615	130,222
	253,228	1,613,085
	3,448,984	2,469,706
	2,428,006	5,223,976
	11,029,402	3,294,190
#*	10,979,397	3,425,820
	918,013	3,234,330
	2,377,975	2,718,757
#	3,322,571	5,352,324
	409,869	420,976
	1,070	359
	14,761,194	27,547,883
	2,578,121	2,913,440
	3,659,577	11,622,212
*	97,211	61,142
*	4,232,731	4,854,012
	2,529,418	43,878,121
	58,635	290,852
	125,930	208,135
*	76,928	16,552
	2,865,153	2,293,922
#	11,959,067	6,550,701
	132,090	3,087,189
	19,148,864	20,015,319
	1,055,249	21,651,388
	129,988	404,461
#	7,605,255	7,289,317
*	688,602	132,027
#*	256,319	1,112,408
	1,208,652	4,463,562
#*	3,587,849	728,345
*	384,326	18,543
	6,764,916	6,764,031
	6,210,133	29,842,072
	2,488,706	9,553,811

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	1,640,055	\$ 5,354,237
	404,613	980,238
	1,631,982	904,559
	49,174	82,773
	978,012	780,618
	9,368,508	2,991,447
#*	7,390,346	7,782,623
	2,944,653	29,980,222
	131,707	51,756
	4,084,642	5,463,901
#*	59,723	0
	302,123	96,673
	2,371,981	2,078,331
*	10,806,748	26,397,876
	3,564,660	7,096,610
	1,289,604	10,665,835
*	1,152,190	871,346
	5,138,520	12,830,766
	6,317,799	18,660,022
	39,419,376	0
#	1,562,575	8,019,351
	880,890	212,151
Ω	7,119,305	10,853,005
*	5,872,685	14,453,314
	2,103,315	2,725,800
*	10,791,320	20,661,866
TOTAL AUSTRALIA		<u>888,954,092</u>
AUSTRIA — (1.0%)		
	365,568	7,103,563
Ω	271,633	16,302,099
	516,497	15,204,046
	20,261	2,139,311
	35,195	309,593
*	4,168	58,980
	1,287,501	36,188,106
	337,184	14,512,896
	758,068	7,026,705
	406,221	11,898,191
	355,454	11,817,115
	109,378	996,313
TOTAL AUSTRIA		<u>123,556,918</u>
BELGIUM — (1.9%)		
	315,559	60,910,724
*	831,965	3,530,034
	1,045	1,963,420
	880,845	41,009,293
	51,813	7,018,711
	1,463,993	5,550,563
	294,839	51,371,069
#*	3,431,984	28,278,645
*	20,812	1,402,413
	119,893	7,308,520
*	43,017	440,691
	26,029	2,320,950
#*	673,239	4,930,152
	572,870	10,912,768

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
Roularta Media Group NV.....	10,995	\$ 226,953
Sipef NV.....	93,925	5,980,726
* Tessenderlo Group SA.....	100,415	3,911,479
Viohalco SA.....	35,319	184,863
TOTAL BELGIUM.....		<u>237,251,974</u>
CANADA — (11.2%)		
* 5N Plus, Inc.....	26,834	48,342
# Acadian Timber Corp.....	107,097	1,600,789
* Aclara Resources, Inc.....	245,030	240,953
* Advantage Energy Ltd.....	1,584,333	8,575,079
Aecon Group, Inc.....	1,137,326	15,532,376
AGF Management Ltd., Class B.....	1,204,370	7,011,240
* Aimia, Inc.....	9,812	43,612
# Alamos Gold, Inc., Class A.....	7,346,873	50,110,049
# Alaris Equity Partners Income.....	449,812	6,309,364
#* Alcanna, Inc.....	194,845	982,541
# Algoma Central Corp.....	307,731	4,173,609
AltaGas Ltd.....	1,028,072	21,117,067
Amerigo Resources Ltd.....	72,606	90,247
Andrew Peller Ltd., Class A.....	30,065	189,214
ARC Resources Ltd.....	5,003,294	58,607,592
#* Argonaut Gold, Inc.....	2,889,015	5,181,886
B2Gold Corp.....	179,952	651,426
# Birchcliff Energy Ltd.....	5,369,420	26,484,886
Black Diamond Group Ltd.....	1,025,016	3,701,234
#* Bonterra Energy Corp.....	453,284	2,760,035
* Calfrac Well Services Ltd.....	6,402	27,348
# Canaccord Genuity Group, Inc.....	1,213,125	14,487,068
Canadian Western Bank.....	1,903,542	57,848,269
#* Canfor Corp.....	537,567	12,213,299
* Canfor Pulp Products, Inc.....	39,503	186,149
#* Capstone Mining Corp.....	2,415,135	10,278,787
* Cardinal Energy Ltd.....	285,936	1,185,448
# Cascades, Inc.....	2,600,286	26,020,248
* Celestica, Inc.....	2,365,989	29,464,228
# Centerra Gold, Inc.....	4,753,942	38,371,117
CES Energy Solutions Corp.....	724,108	1,389,941
Chesswood Group Ltd.....	56,300	594,380
China Gold International Resources Corp. Ltd.....	3,341,437	8,937,486
* Conifex Timber, Inc.....	21,950	36,435
# Corus Entertainment, Inc., Class B.....	2,646,955	10,474,125
# Crescent Point Energy Corp.....	7,833,403	50,466,903
* Crew Energy, Inc.....	1,934,649	5,631,280
Dexterra Group, Inc.....	300,973	1,955,740
# Doman Building Materials Group Ltd.....	178,123	1,168,663
#* Dorel Industries, Inc., Class B.....	302,802	5,960,041
DREAM Unlimited Corp., Class A.....	183,620	5,782,393
# Dundee Precious Metals, Inc.....	2,539,835	14,925,514
# ECN Capital Corp.....	1,446,107	6,074,980
E-L Financial Corp. Ltd.....	5,759	4,153,715
#*,* Eldorado Gold Corp.....	1,921,125	16,812,526
# Endeavour Mining PLC.....	46,604	1,038,292
# Enerflex Ltd.....	1,658,670	9,394,976
* Ensign Energy Services, Inc.....	1,561,924	2,740,110
#* Equinox Gold Corp.....	6,029	34,576
# Equitable Group, Inc.....	506,013	28,088,170
Exco Technologies Ltd.....	326,069	2,521,542
Firm Capital Mortgage Investment Corp.....	84,310	954,428

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
#*	Fortuna Silver Mines, Inc.....	1,724,236 \$ 5,859,812
#	Freehold Royalties Ltd.....	499,231 5,164,526
*	Frontera Energy Corp.....	221,942 1,854,245
#*	GoldMoney, Inc.....	8,200 12,192
#*	Gran Tierra Energy, Inc.....	6,572,535 5,946,124
	Guardian Capital Group Ltd., Class A.....	67,395 1,988,210
*	Heroux-Devtek, Inc.....	195,046 2,608,490
	High Liner Foods, Inc.....	246,893 2,738,616
*	Home Capital Group, Inc.....	1,308,749 37,085,426
#	Hudbay Minerals, Inc.....	4,764,159 34,218,441
#*	i-80 Gold Corp.....	12,262 25,659
	iA Financial Corp., Inc.....	513,370 33,403,479
#*	IAMGOLD Corp.....	9,060,394 22,095,914
#*	Imperial Metals Corp.....	3,500 8,673
#	Interfor Corp.....	865,339 25,786,918
#*	Kelt Exploration Ltd.....	1,557,274 6,787,004
*	Knight Therapeutics, Inc.....	293,115 1,279,777
#	KP Tissue, Inc.....	7,820 65,026
#	Lassonde Industries, Inc., Class A.....	7,413 892,254
#	Laurentian Bank of Canada.....	1,153,788 40,155,435
	Leon's Furniture Ltd.....	1,160 22,905
#*	Lightstream Resources Ltd.....	2,048,004 0
#	Linamar Corp.....	937,607 51,964,295
	Magellan Aerospace Corp.....	53,120 419,143
*	Major Drilling Group International, Inc.....	34,242 224,392
#	Maple Leaf Foods, Inc.....	263,998 6,421,601
#	Martinrea International, Inc.....	2,408,407 19,856,119
#	Medical Facilities Corp.....	155,000 1,241,317
*	MEG Energy Corp.....	5,026,968 59,873,576
	Melcor Developments Ltd.....	133,816 1,539,071
*	Mercator Minerals Ltd.....	861,957 0
#	Mullen Group Ltd.....	656,237 6,060,829
	Neo Performance Materials, Inc.....	1,123 15,787
*	New Gold, Inc.....	721,947 1,130,910
#*	NuVista Energy Ltd.....	3,000,232 21,218,649
#*	Obsidian Energy Ltd.....	7,600 55,902
#*	OceanaGold Corp.....	11,665,815 17,987,647
#	Osisko Gold Royalties Ltd.....	18,224 201,342
	Paramount Resources Ltd., Class A.....	862,315 16,952,560
#	Parex Resources, Inc.....	1,342,697 28,561,953
#	Peyto Exploration & Development Corp.....	2,336,404 18,306,717
#	Pizza Pizza Royalty Corp.....	436,892 4,035,017
	Polaris Infrastructure, Inc.....	308,959 3,881,584
#	PrairieSky Royalty Ltd.....	1,654,793 21,297,576
*	Precision Drilling Corp.....	230,789 10,033,408
#	Quarterhill, Inc.....	1,242,916 2,503,139
#	Russel Metals, Inc.....	214,436 5,350,989
*	Sabina Gold & Silver Corp.....	11,600 12,320
#	Secure Energy Services, Inc.....	548,742 2,607,404
*	ShawCor Ltd.....	19,467 90,509
*	Sonde Resources Corp.....	463,104 0
*	Southern Pacific Resource Corp.....	156,000 0
#	SSR Mining, Inc.....	1,588,561 26,163,094
*	Surge Energy, Inc.....	149,751 741,009
#	Tamarack Valley Energy Ltd.....	1,855,435 7,196,078
	Tidewater Midstream & Infrastructure Ltd.....	1,780,872 1,821,291
	Timbercreek Financial Corp.....	809,100 6,065,943
*	Torex Gold Resources, Inc.....	308,882 3,027,707
*	Total Energy Services, Inc.....	507,793 2,724,422

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
Tourmaline Oil Corp.....	889,499	\$ 31,713,090
TransAlta Corp.	4,272,229	46,347,038
# Transcontinental, Inc., Class A.	968,968	16,084,038
* TransGlobe Energy Corp.....	275,488	819,326
* Turquoise Hill Resources Ltd.....	984,713	17,232,555
#* Uni-Select, Inc.....	317,848	5,928,628
#*,* Vermilion Energy, Inc.....	1,354,479	21,085,784
VersaBank.....	35,929	416,625
Wajax Corp.....	125,597	2,274,510
# Western Forest Products, Inc.....	1,212,697	1,927,112
# Whitecap Resources, Inc.....	6,851,244	48,346,503
Yamana Gold, Inc.....	12,559,738	51,872,395
#* Yangarra Resources Ltd.....	406,155	603,889
TOTAL CANADA.....		<u>1,404,863,637</u>
CHINA — (0.0%)		
#* Goodbaby International Holdings Ltd.....	12,212,000	1,729,974
* Hanfeng Evergreen, Inc.....	707,267	0
Texhong Textile Group Ltd.....	663,000	857,114
TOTAL CHINA.....		<u>2,587,088</u>
DENMARK — (2.7%)		
Alm Brand AS.....	8,265,280	15,670,081
Columbus AS.....	60,494	87,186
D/S Norden AS.....	404,539	9,207,987
* Dfds AS.....	408,246	19,929,071
* Drilling Co. of 1972 AS.....	62,097	2,422,172
# FLSmidth & Co. AS.....	760,853	25,648,454
GronlandsBANKEN AS.....	1,526	141,546
H Lundbeck AS.....	147,477	3,752,398
* H+H International AS, Class B.....	91,457	2,826,343
* Harboes Bryggeri AS, Class B.....	24,521	296,602
* Jyske Bank AS.....	1,148,051	67,622,779
Matas AS.....	645,409	10,791,328
* NKT AS.....	29,842	1,256,336
Ω NNIT AS.....	9,126	133,879
North Media AS.....	29,401	437,198
Per Aarsleff Holding AS.....	490,918	22,119,932
Ringkjoebing Landbobank AS.....	109,296	14,387,676
Ω Scandinavian Tobacco Group AS, Class A.....	1,020,052	21,989,427
Schouw & Co. AS.....	346,080	29,268,680
Solar AS, Class B.....	44,549	4,776,742
Spar Nord Bank AS.....	1,919,878	27,608,643
* Sparekassen Sjaelland-Fyn AS.....	8,321	256,679
Sydbank AS.....	1,542,083	54,431,694
UIE PLC.....	11,125	3,056,686
TOTAL DENMARK.....		<u>338,119,519</u>
FINLAND — (2.4%)		
Aktia Bank Oyj.....	404,691	5,250,137
Anora Group Oyj.....	30,429	345,466
Aspo Oyj.....	58,617	728,261
Atria Oyj.....	290,809	3,678,593
Cargotec Oyj, Class B.....	839,496	41,913,546
Fiskars Oyj Abp.....	222,308	5,531,020
HKScan Oyj, Class A.....	460,227	834,699
Kemira Oyj.....	2,588,577	38,049,751
Konecranes Oyj.....	1,026,076	41,273,483

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
Lassila & Tikanoja Oyj.	21,402	\$ 295,716
Metsa Board Oyj, Class B.	3,883,983	41,871,563
Nokian Renkaat Oyj.	605,021	20,455,735
Oriola Oyj, Class A.	5,285	12,810
Oriola Oyj, Class B.	282,848	695,457
* Outokumpu Oyj.	4,700,212	30,452,235
Pihlajalinna Oyj.	19,694	277,729
Raisio Oyj, Class V.	1,418,465	5,127,148
* Rapala VMC Oyj.	54,581	501,015
Sanoma Oyj.	213,928	3,231,169
Scanfil Oyj.	9,583	84,355
Taaleri Oyj.	12,526	161,790
Teleste Oyj.	52,756	323,703
Ω Terveystalo Oyj.	405,856	5,298,005
TietoEVRY Oyj.	1,373,817	40,880,021
YIT Oyj.	1,374,494	6,828,100
TOTAL FINLAND.		<u>294,101,507</u>
FRANCE — (4.2%)		
AKWEL.	151,605	3,756,947
#Ω ALD SA.	257,716	3,861,989
Altamir.	343,540	9,666,732
Assystem SA.	45,186	1,932,393
Axway Software SA.	11,008	215,990
* Beneteau SA.	19,994	333,369
# Bigben Interactive.	36,712	752,989
# Bonduelle SCA.	278,100	6,541,533
Burelle SA.	5,328	3,794,199
#* Casino Guichard Perrachon SA.	571,877	12,649,338
* Cie des Alpes.	414,122	6,916,981
* Coface SA.	1,305,213	17,267,887
* Derichebourg SA.	1,434,152	18,035,605
* Elis SA.	3,067,128	56,029,268
#* Etablissements Maurel et Prom SA.	875,788	2,603,217
Eurazeo SE.	104,976	8,341,218
*Ω Europcar Mobility Group.	17	10
# Eutelsat Communications SA.	1,191,311	14,772,015
* Exel Industries, Class A.	525	45,100
Fnac Darty SA.	209,769	12,450,259
* Gaumont SA.	12,922	1,493,013
#* GL Events.	205,496	4,030,356
Groupe Crit.	10,341	754,681
Groupe SFPI.	140,840	483,548
Guerbet.	4,563	170,400
* Haulotte Group SA.	42,639	247,989
Imerys SA.	220,185	10,118,689
IPSOS.	667,713	30,509,892
Jacquet Metals SACA.	298,933	7,359,414
Korian SA.	906,306	19,868,969
LISI.	99,816	3,136,353
Ω Maisons du Monde SA.	226,185	5,164,351
Manutan International.	34,490	3,043,764
Mersen SA.	340,309	14,192,982
Nexans SA.	139,501	12,605,903
Nexity SA.	524,039	21,942,424
* OL Groupe SA.	75,182	170,129
# Plastiques Du Val De Loire.	122,314	937,793
Quadiant SA.	616,230	12,592,920
#* Rallye SA.	809	3,943

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
Rexel SA.....	2,699,595	\$ 60,172,916
Rothschild & Co.....	375,094	16,275,734
Samse SA.....	990	226,763
Savencia SA.....	120,824	8,725,761
SCOR SE.....	1,201,197	40,975,933
Seche Environnement SA.....	49,736	3,561,452
SES SA.....	3,486,544	26,825,572
*Ω SMCP SA.....	109,356	899,508
Societe BIC SA.....	14,980	852,946
* Societe des Bains de Mer et du Cercle des Etrangers a Monaco.....	15,346	1,182,480
Television Francaise 1.....	905,582	8,656,040
Total Gabon.....	8,668	1,442,289
* Vallourec SA.....	390,632	3,474,852
Vicat SA.....	333,712	13,829,118
VIEL & Cie SA.....	25,721	167,427
Vilmorin & Cie SA.....	119,336	6,746,060
* Vranken-Pommery Monopole SA.....	21,368	440,629
TOTAL FRANCE.....		<u>523,250,032</u>
GERMANY — (6.8%)		
1&1 AG.....	547,239	14,565,789
7C Solarparken AG.....	208,034	969,084
Aareal Bank AG.....	1,191,446	38,415,822
# ADVA Optical Networking SE.....	1,210,300	18,220,140
Aurubis AG.....	1,012,874	105,585,214
#* Bauer AG.....	342,762	3,791,896
BayWa AG.....	343,626	14,471,457
Bertrandt AG.....	12,981	759,689
* Bijou Brigitte AG.....	40,091	1,029,722
Bilfinger SE.....	122,968	4,281,924
#* Borussia Dortmund GmbH & Co. KGaA.....	911,879	4,421,116
* CECONOMY AG.....	57,524	255,992
* Commerzbank AG.....	8,819,486	76,158,927
CropEnergies AG.....	412,718	5,684,515
Deutsche Beteiligungs AG.....	238,327	9,890,286
Ω Deutsche Pfandbriefbank AG.....	1,998,254	24,658,313
* Deutz AG.....	2,905,742	19,909,047
DMG Mori AG.....	16,715	790,147
Draegerwerk AG & Co. KGaA.....	61,207	3,380,187
Duerr AG.....	75,194	3,327,736
Elmos Semiconductor SE.....	4,744	295,029
* ElringKlinger AG.....	394,782	4,696,925
First Sensor AG.....	14,152	740,762
FORTEC Elektronik AG.....	1,354	30,755
* Francotyp-Postalia Holding AG, Class A.....	9,574	31,465
* Fraport AG Frankfurt Airport Services Worldwide.....	156,298	10,676,201
Freenet AG.....	1,845,550	50,264,533
* Gesco AG.....	111,337	3,020,598
* Grammer AG.....	7,423	152,170
# GRENKE AG.....	14,684	463,815
* H&R GmbH & Co. KGaA.....	231,597	1,930,914
* Highlight Communications AG.....	11,679	49,166
Hornbach Baumarkt AG.....	124,901	6,694,464
Hornbach Holding AG & Co. KGaA.....	159,028	24,362,906
Indus Holding AG.....	383,726	14,723,978
Ω Instone Real Estate Group SE.....	12,879	229,176
Jenoptik AG.....	75,170	2,751,102
Ω JOST Werke AG.....	8,694	436,653
#* K+S AG.....	3,357,636	64,102,434

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
* Kloeckner & Co. SE.....	1,358,945	\$ 15,348,241
* Koenig & Bauer AG.....	88,087	2,746,670
Krones AG.....	128,649	12,776,084
KSB SE & Co. KGaA.....	5,653	2,898,334
KWS Saat SE & Co. KGaA.....	19,828	1,540,751
Lanxess AG.....	1,194,480	72,726,155
Leifheit AG.....	3,113	104,942
#* Leoni AG.....	71,721	778,358
#* Manz AG.....	401	20,984
* Mediclin AG.....	639,200	2,438,137
METRO AG.....	1,482,065	15,128,555
MLP SE.....	1,308,075	12,200,263
#* Nordex SE.....	399,015	6,403,070
Norma Group SE.....	124,116	4,507,582
Patrizia AG.....	232,615	5,056,892
PNE AG.....	1,153,275	10,956,335
* Progress-Werk Oberkirch AG.....	5,898	200,825
#* q.beyond AG.....	2,010,328	3,905,407
Rheinmetall AG.....	379,022	39,626,672
RTL Group SA.....	61,994	3,509,201
* SAF-Holland SE.....	624,714	7,877,628
* Salzgitter AG.....	540,440	18,489,753
Ω Scout24 SE.....	458	27,363
Softing AG.....	12,954	102,480
Software AG.....	357,084	13,749,698
Suedzucker AG.....	594,707	8,326,368
Surteco Group SE.....	100,701	3,702,819
Takkt AG.....	354,392	5,999,838
Technotrans SE.....	1,248	37,055
Telefonica Deutschland Holding AG.....	358,794	1,030,015
* thyssenkrupp AG.....	1,469,499	15,123,622
United Internet AG.....	239,249	9,382,541
Vossloh AG.....	60,430	2,913,303
Wacker Neuson SE.....	661,150	16,609,216
Wuestenrot & Wuerttembergische AG.....	189,986	4,010,310
TOTAL GERMANY.....		<u>856,475,516</u>
GREECE — (0.0%)		
Michaniki SA.....	986,718	0
†† Tropea Holding SA.....	4,581	1,930
TOTAL GREECE.....		<u>1,930</u>
HONG KONG — (2.4%)		
Aeon Credit Service Asia Co. Ltd.....	908,000	592,042
Allied Group Ltd.....	37,014,000	13,632,054
* Applied Development Holdings Ltd.....	2,995,000	39,666
Asia Financial Holdings Ltd.....	3,462,106	1,537,386
Asia Standard Hotel Group Ltd.....	5,534,077	130,511
Asia Standard International Group Ltd.....	11,459,503	1,263,588
Associated International Hotels Ltd.....	967,000	1,537,925
Automated Systems Holdings Ltd.....	558,000	102,362
Bank of East Asia Ltd.....	3,053,000	5,210,580
Bel Global Resources Holdings Ltd.....	16,756,000	0
* Blue River Holdings Ltd.....	4,022,417	54,181
Ω BOC Aviation Ltd.....	93,100	782,709
BOCOM International Holdings Co. Ltd.....	3,235,000	532,148
BOE Varitronix Ltd.....	917,000	1,045,143
* Century City International Holdings Ltd.....	26,919,300	1,312,515

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	2,912,000	\$ 914,299
	5,165,016	1,698,289
	2,518,858	3,020,977
*	3,524,000	65,462
*	52,910,000	280,393
	1,190,000	29,103
	1,192,000	247,214
	3,151,000	4,174,669
	22,344,415	1,238,441
	17,825,520	2,031,072
	11,337,000	4,127,815
Ω	134,500	39,588
	110,365,476	2,969,303
	8,673,488	8,223,285
	3,275,756	10,621,095
	1,987,500	1,073,318
	1,490,000	903,438
	3,505,840	806,516
*	4,752,000	45,362
	10,865,000	1,104,945
	21,990,333	2,565,373
	57,400,000	1,496,911
	29,773,561	10,779,976
	28,930,000	11,141,975
*	2,368,000	59,576
*Ω	1,722,000	303,157
	9,416,000	1,655,437
	4,880,000	431,022
	5,013,324	549,181
	3,182,000	663,853
	3,412,000	354,738
*	7,973,907	748,873
	14,463,000	949,761
*††	500,000	1,020
*	726,000	96,715
	3,182,384	8,940,580
*	1,353,850	461,604
	10,785,000	1,461,165
	44,153,789	10,107,851
	3,963,000	8,819,769
	7,678,724	1,260,463
	2,204,000	1,905,221
	18,081,357	7,262,947
	6,326,935	2,288,327
	64,000	10,405
	2,587,000	2,592,017
*	8,097,841	7,815,223
	20,343,100	1,494,763
††	24,822,006	208,838
	6,999,275	1,165,340
	28,716,000	4,690,025
*	10,775,000	1,272,015
*	84,992,000	2,921,626
	650,000	57,686
	507,600	0
	2,468,726	4,199,040
	5,673,000	2,221,073
*	182,000	10,340
*	2,818,000	1,141,665

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	2,050,500	\$ 5,126,639
	3,886,000	10,977,423
	76,000	10,221
	8,755,277	11,770,581
*	218,000	54,742
*	9,339,396	4,880,137
*	10,365,906	5,000,530
#*	3,901,000	421,849
	65,840	2,380
	4,888,000	78,765
	4,619,500	1,506,002
	4,202,000	4,237,757
	499,000	1,315,244
	658,000	327,644
*	38,616,600	624,568
*	8,460,400	22,467
*	1,949,969	233,589
	942,000	48,408
	2,299,000	3,880,122
*	2,973,000	559,854
	98,350	493,069
	4,289,648	575,433
*	40,000	2,493
	6,773,000	6,750,713
	118,000	10,265
	6,138,587	3,439,308
††	88,958,890	312,615
*	9,425,041	2,640,577
	786,000	130,455
	26,861,000	2,722,562
	70,000	102,527
*	2,640,000	86,597
	5,160,444	1,666,563
*	8,368,623	3,465,965
	420,000	173,258
	36,000	25,893
#	2,367,368	1,575,884
*	1,282,000	1,002,770
	815,000	96,316
*	271,173	46,415
*	29,124,546	7,720,701
	674,000	44,280
	8,680,000	1,290,257
	1,798,000	1,002,931
	1,507,500	1,439,198
*	30,297,751	368,346
	44,000	48,961
	9,237,688	4,956,460
#	4,492,000	2,817,119
	3,879,000	1,003,241
	747,000	86,626
	146,000	72,351
	9,848,000	1,916,335
	432,000	248,929
	881,079	1,472,388
	4,462,000	2,537,687
	1,696,500	0
	4,476,000	368,565
*	892,000	34,807

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	6,156,000	\$ 528,997
#Ω	2,229,000	342,494
	2,406,000	2,383,425
	950,000	466,390
	135,500,000	1,375,619
	2,394,500	5,477,058
	2,564,749	1,438,117
	70,000	21,224
*	1,406,000	202,106
*	5,643,500	9,529,250
#	706,000	399,615
TOTAL HONG KONG		<u>301,485,022</u>
IRELAND — (0.3%)		
*	2,029,767	5,361,206
*	5,511,654	37,147,848
*	130,484	246,863
TOTAL IRELAND		<u>42,755,917</u>
ISLE OF MAN — (0.0%)		
	392,003	73,658
ISRAEL — (1.4%)		
	1,502	102,848
	6,978	492,743
*	4,464	51,306
#*	11,144	685,913
#	348,016	9,749,523
	183,482	469,748
*	8,403	7,204
*	1,039,037	6,403,958
*	1,023	22,199
	201,391	1,374,937
*	275,777	1,623,591
*	284,445	6,680,973
	562	8,617
#*	93,288	10,535,206
	16,012	1,001,573
#	38,015	1,164,753
#*	404,046	17,777,854
	75,890	8,540,050
	7,608	58,827
	9,859	689,587
#	2,562,053	29,772,415
	20,731	757,347
	2,663	282,300
	644,482	3,571,846
	24,570	413,323
	8,163	2,120,457
*	13,395	81,040
	41,507	81,422
#	55,758	3,134,648
	9,449	267,430
#	595	57,112
#	112,563	347,295
	367,221	1,894,295
	526,340	12,937,506
	289	39,459

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	754,477	\$ 1,336,213
	8,665	299,668
	1	45
#*	90,552	724,416
	55,270	527,165
*	17,384	698,991
	9,710	573,267
*	12,036,112	3,978,347
#	48,957	759,583
*	267,368	2,382,097
*	60,085	8,546,674
	41,739	40,069
	784,985	9,372,010
	9,604	719,048
	22,041	1,000,901
	14,781	30,805
	8,666	363,498
	5,736	26,020
	162,835	1,531,578
*	523,589	12,976,781
Ω	38,390	90,960
*	526,340	1,278,905
	13,893	1,450,680
TOTAL ISRAEL		<u>171,907,026</u>
ITALY — (3.7%)		
	11,465,133	21,778,980
*	62,435	176,163
Ω	3,764,120	19,038,404
	66,350	271,029
	7,652	230,925
	214,242	2,552,189
	284,262	5,704,963
	8,628,033	36,291,478
	2,698,377	640,333
#Ω	931,957	2,154,643
	23,278,100	72,570,849
	439,390	1,485,971
	17,207,399	36,225,440
	877,685	18,326,994
	1,405,317	3,024,939
	1,452,720	12,808,215
*	5,925,289	2,816,226
	1,588,272	10,955,602
#*	4,836,231	508,445
	193,025	3,457,614
#	320,973	8,730,551
	2,143,747	3,239,867
	1,350,057	3,015,019
	673,508	9,233,515
*	113,556	268,479
	70,795	727,077
#*	436,274	279,314
*	3,748,611	2,490,748
	451,221	1,875,895
#*	4,373,744	2,084,031
*	2,909,563	1,515,987
	236,903	8,475,286
*	30,295	197,445

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	132,368	\$ 2,454,085
#*	4,461,365	32,223,459
*	2,676,449	2,219,061
	2,676,449	3,415,240
*	36,980	51,064
	9,549	127,804
	38,483	487,059
*Ω	5,778,775	16,056,005
#Ω	5,621,955	39,748,586
#*	50,761	1,079,070
	861,041	839,525
#*	7,106,543	4,457,159
*	38,224	86,076
*	664,316	897,531
	8,216	82,047
	9,978,796	56,138,071
#	3,855,701	11,257,475
#	1,153,812	2,416,899
TOTAL ITALY.....		<u>467,188,832</u>
JAPAN — (22.3%)		
	831,900	11,009,757
	4,100	31,963
	276,700	2,980,915
#	202,800	243,850
	1,039,600	22,556,147
	671,200	7,044,495
#	476,500	1,579,459
	277,800	1,968,473
	264,400	5,948,686
	82,500	1,317,257
	321,700	2,943,157
	29,900	263,391
	146,500	2,780,462
	572,400	2,721,504
	869,330	5,224,061
	34,100	104,948
	37,600	566,067
#	53,600	1,015,394
	315,999	3,695,543
	170,300	1,413,864
#	220,100	3,828,107
#	141,900	1,337,787
	2,535,588	27,654,310
	182,600	1,585,836
	34,200	574,791
	34,700	669,513
	105,100	536,545
	351,800	5,853,270
	266,800	5,998,440
	379,900	3,830,001
	36,600	1,278,514
	83,800	1,197,689
	23,100	315,496
#	322,300	6,058,364
	105,200	1,332,615
	631,082	5,486,311
	39,100	238,359
	162,400	992,114

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	819,700	\$ 4,345,691
	90,924	2,260,151
	11,900	86,545
	343,600	5,341,628
	72,400	3,423,600
#	45,300	268,992
#*	120,399	981,884
	605,100	2,328,131
	260,900	2,237,603
#	593,900	2,000,557
	55,500	845,386
#	105,600	761,644
	715,320	14,083,759
	458,900	3,489,099
	80,700	1,335,572
	102,799	691,596
	51,870	1,346,684
	77,680	1,026,036
	853,900	5,952,109
	1,700	29,030
	767,924	4,859,266
	574,300	5,252,513
	161,400	2,282,568
	401,100	2,368,588
	360,400	7,248,309
	864,800	16,044,857
	1,108,042	2,650,484
	12,500	149,858
#	55,900	801,332
	139,600	2,232,615
	94,800	1,461,724
	449,079	3,990,940
	134,860	2,490,988
#	180,000	1,536,497
	796,200	6,492,866
#	184,600	2,686,639
	61,100	1,584,401
	341,600	2,239,353
#	21,900	186,875
	1,053,300	5,054,059
	1,637,100	7,007,481
#	9,900	342,792
	514,900	2,395,258
*	962,800	4,766,498
	14,500	161,958
#	230,900	1,784,367
	65,600	468,927
	656,400	13,196,138
	91,000	338,794
	20,800	175,937
	1,425,200	15,908,509
	210,800	4,401,792
	187,300	1,314,707
	222,500	4,377,549
	175,989	1,405,739
	630,000	3,447,153
	356,900	13,791,811
	304,000	1,421,237
#	202,800	6,469,232

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	130,800	\$ 4,770,644
	12,800	197,941
	18,600	177,524
	53,900	994,060
	160,000	1,684,145
	267,500	1,382,760
#	246,200	1,547,537
	214,100	4,230,644
	834,543	19,350,909
#	126,700	1,437,319
#	262,700	1,697,236
	3,800	30,444
	208,500	2,053,047
	1,845,100	17,511,859
	286,300	4,212,311
	12,400	318,126
	65,400	1,327,112
	1,700	43,758
	45,300	1,407,996
	67,200	889,894
#	16,600	685,840
	39,100	243,658
	283,100	2,714,332
#	2,061,500	19,237,524
	55,000	254,348
	647,399	5,229,023
	82,900	2,851,313
	29,700	300,904
	178,600	1,622,694
	211,400	1,863,095
	19,100	288,596
	185,500	2,761,060
	472,500	6,935,859
	28,300	506,326
	255,000	3,279,109
	176,660	1,086,359
	19,600	210,084
	11,200	146,189
	325,760	3,956,945
	256,900	698,601
#	22,500	151,150
	126,100	1,295,919
	381,500	3,282,702
	364,700	2,349,175
#	316,100	1,493,257
	110,300	1,821,342
	455,300	2,561,490
	800	4,364
#	360,300	775,470
	91,800	794,954
	11,200	188,619
	453,100	3,190,818
	490,100	2,050,017
*	1,061,500	5,739,713
	1,150,900	722,336
	3,100	23,049
	236,500	2,094,611
	110,000	4,128,039
	49,600	615,477

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	106,900	\$ 3,364,608
	535,400	5,993,242
	1,241,600	25,538,981
	607,400	5,332,265
	84,900	1,557,368
#	953,800	3,460,174
	296,700	19,679,717
	327,400	2,285,969
	428,700	4,234,635
	224,225	4,216,482
	260,400	3,213,273
	293,830	4,606,600
	321,100	1,390,677
	30,500	652,512
#	156,214	1,628,710
	423,300	5,090,493
	115,400	3,581,405
	3,634,796	11,942,719
	264,200	9,184,881
	1,603,939	11,096,410
	1,871,100	6,909,188
	41,000	423,937
	131,600	2,253,900
	275,300	6,119,606
	26,800	665,884
	611,100	16,782,236
	135,200	1,768,475
	93,800	608,588
	343,800	2,462,152
	15,200	66,855
#	8,200	138,771
	1,200	9,135
	292,300	4,674,461
	31,000	1,058,966
#	538,424	9,071,513
	143,400	2,359,724
	118,900	1,429,434
#	2,000	17,170
	79,100	778,570
	2,719,900	15,854,971
	129,500	936,635
	21,300	222,370
	12,700	605,082
	80,999	2,814,030
	200,100	2,454,391
	327,100	2,269,297
	555,516	14,292,804
#	2,909,874	19,301,656
	1,930,100	15,209,409
#	72,103	802,767
	197,020	1,372,703
	465,200	2,629,756
	56,900	512,417
	436,100	2,612,698
	1,061,000	10,587,910
#	164,200	1,112,286
	209,000	2,094,876
	2,294,155	7,081,624
	324,000	4,471,885

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Ichikawa Co. Ltd.....	23,400	\$ 281,400
# Ichiken Co. Ltd.....	65,800	1,066,345
Ichinen Holdings Co. Ltd.....	92,000	1,022,141
Icom, Inc.....	26,200	536,221
IDEA Consultants, Inc.....	7,600	112,103
Iino Kaiun Kaisha Ltd.....	1,459,400	6,849,629
IJTT Co. Ltd.....	459,960	2,358,941
Ikegami Tsushinki Co. Ltd.....	43,400	244,930
* Imagica Group, Inc.....	77,400	404,938
# Imasen Electric Industrial.....	154,699	808,143
Imura Envelope Co., Inc.....	9,500	65,395
# Inaba Seisakusho Co. Ltd.....	113,000	1,249,510
Inabata & Co. Ltd.....	1,080,700	16,284,292
Ines Corp.....	517,500	6,748,529
INFRONEER Holdings, Inc.....	1,669,100	15,380,488
Innotech Corp.....	334,700	4,172,062
# I-O Data Device, Inc.....	162,400	1,072,715
I-PEX, Inc.....	155,400	2,333,086
Ise Chemicals Corp.....	17,600	574,214
Iseki & Co. Ltd.....	354,400	4,110,384
Ishihara Sangyo Kaisha Ltd.....	684,800	6,834,303
* Ishizuka Glass Co. Ltd.....	61,099	1,076,534
Itochu Enex Co. Ltd.....	731,800	6,392,874
Itochu-Shokuhin Co. Ltd.....	74,300	3,147,941
Itoham Yonekyu Holdings, Inc.....	1,140,400	6,690,835
Itoki Corp.....	838,447	2,514,696
IwaiCosmo Holdings, Inc.....	443,200	5,260,364
Iwasaki Electric Co. Ltd.....	158,200	3,145,148
Iwatsu Electric Co. Ltd.....	16,900	121,212
Iyo Bank Ltd.....	1,463,600	7,597,045
J Front Retailing Co. Ltd.....	1,310,100	11,753,282
J Trust Co. Ltd.....	118,000	495,909
Jaccs Co. Ltd.....	436,000	11,797,505
Jafco Group Co. Ltd.....	561,300	8,962,710
# JANOME Corp.....	403,500	2,579,396
* Japan Display, Inc.....	736,399	237,996
# Japan Foundation Engineering Co. Ltd.....	301,900	1,564,395
Japan Oil Transportation Co. Ltd.....	51,521	1,182,243
Japan Pulp & Paper Co. Ltd.....	207,200	7,216,343
Japan Securities Finance Co. Ltd.....	591,700	4,808,984
# Japan Transcity Corp.....	939,100	5,282,514
Japan Wool Textile Co. Ltd.....	745,500	5,705,734
JDC Corp.....	73,900	341,732
JGC Holdings Corp.....	1,548,900	15,219,901
JK Holdings Co. Ltd.....	239,300	2,294,547
# JMS Co. Ltd.....	422,743	2,260,424
J-Oil Mills, Inc.....	491,500	7,267,540
Joshin Denki Co. Ltd.....	166,500	3,034,336
JSP Corp.....	129,500	1,817,701
Juki Corp.....	143,500	966,541
Juroku Financial Group, Inc.....	360,700	7,172,002
JVCKenwood Corp.....	2,587,830	3,985,816
# K&O Energy Group, Inc.....	302,300	3,967,847
Kaga Electronics Co. Ltd.....	351,200	9,099,128
Kamei Corp.....	622,500	5,434,869
Kanaden Corp.....	411,600	3,693,966
Kanagawa Chuo Kotsu Co. Ltd.....	9,200	266,176
Kanamoto Co. Ltd.....	170,800	3,321,122
Kandenko Co. Ltd.....	1,117,200	8,312,622

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,100	\$ 23,394
	83,100	2,706,976
	860,100	9,356,498
#	17,300	154,223
#*	48,300	125,904
	17,000	170,016
#	245,800	4,882,716
	700	20,041
	111,200	3,752,899
	14,699	371,331
	1,900	17,084
	42,300	482,920
	2,224,300	9,274,762
	35,900	356,550
	81,666	956,324
#	319,300	594,476
#	42,900	498,043
	176,900	2,124,579
	125,200	1,796,737
	99,527	1,835,254
	179,500	1,043,550
	1,296,000	16,206,968
	68,389	870,441
	270,200	1,761,901
	5,513,600	26,318,688
#	369,200	10,948,476
#	243,700	1,119,196
	23,400	64,071
	203,011	2,959,632
	9,100	184,400
	186,500	2,020,787
	153,900	2,440,449
	46,200	570,627
	514,300	11,991,159
	5,090,000	21,456,437
	4,900	69,869
	313,400	3,210,753
#*	208,700	1,368,498
	27,700	1,097,537
#	222,200	1,673,680
	277,800	2,733,741
#	268,200	2,317,951
	191,900	4,891,478
	4,700	42,362
	406,200	6,643,625
	223,700	16,700,510
	220,200	2,995,176
	78,300	663,633
	2,500	42,711
	103,700	2,699,630
	187,900	4,372,445
	566,700	7,701,768
	8,300	187,876
	822,450	10,476,859
	35,700	233,753
	18,600	510,833
	446,800	552,057
	818,300	3,019,349
	425,900	1,403,727

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	326,000	\$ 1,889,337
	2,610,255	10,085,627
#	65,800	339,732
	44,400	1,031,319
	9,900	127,003
	142,799	1,567,494
	547,350	12,110,110
#	79,500	440,743
	172,700	1,879,212
	328,000	2,809,498
	50,000	1,727,261
	13,500	190,976
#	165,000	1,070,818
	511,800	6,973,723
	361,900	7,732,319
	238,714	4,407,901
#	109,500	496,010
	37,300	491,677
	25,800	80,645
	283,900	7,880,588
	136,500	2,799,944
#	404,100	2,486,429
	14,200	146,427
	755,700	8,105,427
	2,670,500	5,957,275
	338,200	6,024,253
#	33,400	367,710
	464,300	2,845,970
	24,100	345,845
	155,200	1,469,793
#	265,900	1,401,868
#	588,500	2,212,413
#	90,700	1,221,272
	254,950	4,232,642
#	125,900	336,942
#	339,200	827,745
*	525,499	1,819,819
#	52,000	975,903
	110,500	2,667,315
	208,400	3,717,547
*	506,500	1,390,250
	88,200	2,164,596
	11,100	99,211
	72,300	1,333,175
	165,305	2,844,307
#	217,100	3,338,444
	714,084	20,192,817
	294,900	6,142,935
	612,000	5,516,318
	16,700	309,155
	111,900	3,106,298
	363,226	6,679,818
#	140,200	1,408,469
	402,600	11,244,760
	258,379	4,974,557
#	40,700	410,467
	33,200	555,398
	61,800	684,912
#	254,000	1,563,726

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Mory Industries, Inc.....	118,400	\$ 2,697,816
MrMax Holdings Ltd.....	114,200	608,404
Mugen Estate Co. Ltd.....	164,600	695,535
Murakami Corp.....	60,100	1,377,446
Musashino Bank Ltd.....	517,300	8,317,670
Nachi-Fujikoshi Corp.....	63,400	2,368,743
Nadex Co. Ltd.....	41,100	257,917
Nafco Co. Ltd.....	139,200	2,032,857
# Nagano Bank Ltd.....	118,099	1,268,125
Nagano Keiki Co. Ltd.....	82,500	955,637
Nagase & Co. Ltd.....	1,265,900	20,219,831
# Nakabayashi Co. Ltd.....	506,200	2,256,887
Nakano Corp.....	224,600	654,787
Nakayama Steel Works Ltd.....	483,600	1,819,208
Nakayo, Inc.....	18,700	185,791
Nanto Bank Ltd.....	383,799	6,490,796
Narasaki Sangyo Co. Ltd.....	34,600	629,264
# Nasu Denki Tekko Co. Ltd.....	9,900	830,887
NEC Capital Solutions Ltd.....	230,900	4,219,904
Neturen Co. Ltd.....	723,800	3,756,269
New Japan Chemical Co. Ltd.....	73,900	159,742
NHK Spring Co. Ltd.....	1,963,100	15,385,924
Nicca Chemical Co. Ltd.....	74,500	515,959
Nice Corp.....	23,900	365,342
# Nichia Steel Works Ltd.....	530,099	1,296,721
Nichicon Corp.....	209,700	2,197,176
Nichiden Corp.....	48,100	920,781
Nichi-iko Pharmaceutical Co. Ltd.....	632,400	4,037,758
Nichimo Co. Ltd.....	56,800	1,274,000
Nichireki Co. Ltd.....	509,500	5,648,952
Nichirin Co. Ltd.....	94,460	1,263,523
Nihon Chouzai Co. Ltd.....	18,900	219,253
Nihon Denkei Co. Ltd.....	76,550	871,765
Nihon House Holdings Co. Ltd.....	134,300	520,734
Nihon Kagaku Sangyo Co. Ltd.....	82,500	979,100
Nihon Nohyaku Co. Ltd.....	652,000	2,999,096
Nihon Plast Co. Ltd.....	292,300	1,412,933
Nihon Tokushu Toryo Co. Ltd.....	182,200	1,344,369
# Nihon Yamamura Glass Co. Ltd.....	109,600	745,341
Nikkato Corp.....	1,400	7,893
Nikkiso Co. Ltd.....	249,300	1,839,465
# Nikko Co. Ltd.....	451,300	2,421,438
Nikkon Holdings Co. Ltd.....	542,700	10,223,399
Nippi, Inc.....	13,000	404,159
Nippn Corp.....	443,400	6,504,469
Nippon Beet Sugar Manufacturing Co. Ltd.....	251,700	3,716,261
# Nippon Carbide Industries Co., Inc.....	151,200	1,822,902
Nippon Chemical Industrial Co. Ltd.....	190,700	4,344,654
* Nippon Chemi-Con Corp.....	192,600	2,736,031
Nippon Chemiphar Co. Ltd.....	5,500	95,780
Nippon Coke & Engineering Co. Ltd.....	3,254,900	3,678,237
Nippon Concrete Industries Co. Ltd.....	942,600	2,307,311
Nippon Denko Co. Ltd.....	84,100	223,389
Nippon Densetsu Kogyo Co. Ltd.....	286,400	3,720,431
Nippon Dry-Chemical Co. Ltd.....	2,700	41,619
Nippon Electric Glass Co. Ltd.....	986,800	24,650,578
# Nippon Felt Co. Ltd.....	143,700	562,204
# Nippon Filcon Co. Ltd.....	172,000	753,574
Nippon Fine Chemical Co. Ltd.....	101,000	1,799,700

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	494,400	\$ 2,995,752
	694,800	6,908,055
	274,100	7,117,621
	1,146,950	17,575,544
	1,293,300	13,104,701
#	182,100	2,057,084
	13,700	164,273
	175,400	12,778,662
	506,000	4,519,859
#	36,000	1,415,352
	18,800	326,115
#*	335,600	1,475,358
	128,500	6,051,354
	572,200	4,458,070
	468,900	13,417,772
	303,380	13,693,639
	232,100	1,087,477
	1,254,000	6,698,669
	3,900	74,813
	288,550	5,749,234
	28,500	386,691
	852,615	28,318,663
	12,300	309,930
	1,874,300	13,275,724
	105,400	2,582,190
	532,800	3,202,356
	485,000	953,003
	312,400	2,816,140
	148,500	1,890,608
	772,000	3,311,827
	647,500	16,954,136
	2,429,488	20,238,479
	270,900	3,746,877
	319,800	4,781,508
	11,100	95,988
	51,100	1,252,183
	159,600	906,505
	284,600	693,354
	130,199	7,284,252
	70,800	2,335,868
	72,700	978,014
	32,700	473,170
	475,900	2,196,763
	100	692
	26,100	449,790
	77,500	661,981
	445,900	4,767,527
	165,600	6,626,870
	136,200	2,446,842
	408,300	6,004,442
	5,499,300	12,016,856
	22,200	138,921
	234,000	6,225,986
*	6,949,100	14,015,483
	471,300	8,319,302
	5,400	50,929
	166,500	1,998,566
	190,900	3,199,565
	446,200	2,884,332

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	83,300	\$ 880,657
	825,500	2,755,001
	749,600	5,734,006
	344,440	6,656,741
	246,800	7,045,962
	212,000	3,650,815
#	389,300	3,091,764
#	124,800	772,562
	26,300	102,890
	368,100	5,270,572
*	532,100	1,108,608
	58,700	635,462
	54,300	1,441,294
	426,700	4,394,525
	799,100	3,205,119
	22,400	524,644
	70,800	1,302,695
	777,200	7,418,868
	31,800	143,156
	79,300	199,247
	276,900	1,257,401
	429,400	6,520,238
	2,380,000	7,952,377
	131,200	2,397,489
	316,800	1,671,036
	214,600	924,394
	61,900	622,205
	128,000	1,073,955
	47,300	644,192
	1,481,300	11,053,692
	63,400	1,078,722
#	96,800	999,184
#	224,200	2,544,143
	378,900	12,298,344
	174,200	3,961,244
	941,800	3,879,945
	13,500	176,794
	585,900	5,576,937
	352,900	5,284,283
	64,900	1,285,971
	18,800	145,598
	353,000	6,409,137
	82,900	1,968,209
	119,000	1,002,135
#	572,700	3,103,602
	185,200	2,419,987
	50,879	675,529
	1,105,100	9,006,302
	13,800	192,316
	3,251,000	18,310,139
	750,400	9,269,765
	136,500	424,193
	50,800	1,112,328
	327,500	1,622,071
	572,000	3,110,621
	26,300	189,569
	43,600	281,945
	179,900	1,309,121
	188,400	8,585,080

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	59,400	\$ 939,831
	453,600	8,503,830
	31,300	271,207
	80,200	327,023
	240,600	2,332,297
	6,900	55,628
	61,100	2,312,738
#	143,499	1,622,466
*	9,200	87,327
	5,500	67,715
	172,300	2,327,627
	19,300	157,989
#	450,470	3,193,206
	432,000	8,077,953
	44,600	256,039
	175,500	1,741,216
	165,600	2,925,650
	586,000	2,366,576
	107,100	5,709,917
	4,464,390	7,059,826
	138,500	2,580,977
	279,400	5,443,688
	218,800	1,746,445
	695,100	4,819,511
	9,200	114,512
	10,500	149,309
#	47,120	839,772
	132,700	4,397,021
*	117,200	3,453,544
	212,500	2,036,299
	27,000	210,793
	47,100	361,824
	333,500	2,180,453
	1,900	10,786
	1,900	16,253
	106,299	3,287,856
	53,200	383,533
	691,400	6,035,848
	50,100	1,173,460
	10,900	150,103
	171,500	4,523,667
	93,400	984,172
	740,362	4,459,982
	90,800	742,868
	2,794,000	10,515,756
	98,899	1,849,571
#	524,000	1,027,030
#	172,000	1,253,431
	815,200	5,685,639
	86,600	990,202
	82,100	1,163,408
#	7,400	56,322
	95,236	1,077,130
	181,900	3,209,305
	18,900	412,756
#	23,100	1,601,606
	145,800	2,757,393
#	120,000	1,950,371
	67,000	81,675

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	24,300	\$ 442,942
	809,000	3,056,908
	476,499	14,612,050
*	11,716	187,683
#	876,000	4,480,917
	109,400	2,933,476
	1,181,600	21,219,336
	308,900	2,803,804
	255,100	1,267,676
#	265,600	3,039,740
#	1,951,400	8,417,124
	217,700	1,635,088
	153,300	3,582,510
#	251,900	1,750,232
	354,020	4,810,117
#	227,600	2,113,171
	325,800	7,711,318
#	211,700	1,189,661
	400,900	2,783,567
	32,000	388,152
	12,100	287,406
#	65,500	885,129
	47,700	826,521
	156,000	892,482
	201,544	2,476,417
	774,700	2,110,984
	551,453	6,565,297
	191,300	4,690,638
#	44,100	920,110
	912,417	8,664,730
#	47,000	592,254
	31,900	329,740
	25,500	198,825
	538,400	2,145,112
	79,300	911,711
#	585,500	2,051,278
#	167,000	1,759,384
	220,770	1,714,360
	114,300	1,440,949
	167,100	1,947,980
	184,800	2,910,590
	366,400	7,999,383
	13,100	121,441
	292,100	1,108,185
	219,100	1,526,536
#	281,300	5,950,456
	101,100	2,840,490
	102,300	4,448,864
	73,100	262,891
#	1,734,600	17,106,119
#	199,200	1,815,133
	211,100	1,314,258
	663,000	4,283,108
	215,500	5,973,583
	13,000	196,511
#	15,900	177,128
	2,720,200	5,060,076
#*	9,700	91,258
	397,400	6,213,765

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Toho Zinc Co. Ltd.....	141,200	\$ 2,931,684
# Tohoku Bank Ltd.....	195,599	1,728,791
Tohoku Steel Co. Ltd.....	7,500	113,959
Tokai Lease Co. Ltd.....	61,799	853,962
Tokai Rika Co. Ltd.....	855,100	11,139,789
Tokai Tokyo Financial Holdings, Inc.....	1,470,700	5,176,964
Tokushu Tokai Paper Co. Ltd.....	126,622	4,563,715
Tokuyama Corp.....	683,400	10,877,886
Tokyo Energy & Systems, Inc.....	566,400	4,609,445
# Tokyo Keiki, Inc.....	249,076	2,196,290
Tokyo Kiraboshi Financial Group, Inc.....	65,900	903,187
Tokyo Radiator Manufacturing Co. Ltd.....	40,400	183,854
# Tokyo Rakutenchi Co. Ltd.....	5,200	174,063
#* Tokyo Rope Manufacturing Co. Ltd.....	86,400	658,397
# Tokyo Sangyo Co. Ltd.....	484,900	3,048,508
Tokyo Tekko Co. Ltd.....	210,800	2,414,139
Tokyu Construction Co. Ltd.....	152,500	936,170
Toli Corp.....	1,102,900	2,069,564
# Tomato Bank Ltd.....	176,000	1,628,777
Tomen Devices Corp.....	4,600	276,039
Tomoe Corp.....	647,200	2,774,545
Tomoe Engineering Co. Ltd.....	115,900	2,152,518
Tomoku Co. Ltd.....	267,800	4,059,746
TOMONY Holdings, Inc.....	3,069,500	8,704,271
Tonami Holdings Co. Ltd.....	150,700	4,902,625
Topre Corp.....	298,700	3,119,055
Topy Industries Ltd.....	428,000	4,086,636
# Torigoe Co. Ltd.....	141,000	801,478
Torishima Pump Manufacturing Co. Ltd.....	52,400	423,074
Tosei Corp.....	319,900	2,928,879
Totech Corp.....	2,200	46,682
Totetsu Kogyo Co. Ltd.....	15,000	320,098
# Tottori Bank Ltd.....	69,399	713,021
# Towa Bank Ltd.....	660,400	3,042,961
Toyo Construction Co. Ltd.....	1,361,200	6,785,386
Toyo Corp.....	113,600	1,036,553
# Toyo Denki Seizo KK.....	137,550	1,180,357
Toyo Ink SC Holdings Co. Ltd.....	649,800	10,783,557
Toyo Kanetsu KK.....	70,500	1,536,045
Toyo Logistics Co. Ltd.....	106,800	293,046
Toyo Machinery & Metal Co. Ltd.....	277,300	1,404,344
# Toyo Securities Co. Ltd.....	159,600	210,818
Toyo Seikan Group Holdings Ltd.....	175,500	2,137,734
Toyo Tanso Co. Ltd.....	198,000	5,091,102
# Toyo Wharf & Warehouse Co. Ltd.....	112,299	1,399,653
Toyobo Co. Ltd.....	1,372,700	15,448,444
TPR Co. Ltd.....	210,000	2,660,914
Trinity Industrial Corp.....	12,100	83,708
TS Tech Co. Ltd.....	851,800	11,223,720
Tsubakimoto Chain Co.....	398,500	11,159,982
Tsubakimoto Kogyo Co. Ltd.....	22,700	849,010
Tsukishima Kikai Co. Ltd.....	323,000	3,077,461
# Tsukuba Bank Ltd.....	1,037,967	1,698,454
Tsurumi Manufacturing Co. Ltd.....	235,600	3,497,817
TV Asahi Holdings Corp.....	287,500	3,739,211
Tv Tokyo Holdings Corp.....	176,700	3,055,971
TYK Corp.....	561,500	1,485,535
* UACJ Corp.....	851,799	19,608,145
Ube Industries Ltd.....	942,200	16,940,352

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	37,400	\$ 464,405
	36,899	1,090,292
	609,800	4,265,789
#	167,500	1,527,225
	100,800	255,605
	268,900	5,168,845
	36,400	667,772
	205,000	2,992,881
	845,000	7,455,831
#	309,500	5,254,980
#	6,100	35,767
#	128,349	1,113,062
*	48,800	490,085
	523,100	4,100,136
#	48,900	482,783
#	124,800	619,875
	1,100	12,884
	245,900	1,637,340
#	107,500	859,791
	228,796	2,086,616
	12,000	109,247
	112,800	935,236
	1,845,448	11,450,972
	122,074	993,467
	215,499	3,042,841
#	334,100	2,032,384
	275,900	8,489,087
#	57,600	1,239,377
	16,000	224,159
	273,100	2,285,879
	175,700	2,436,080
	439,500	9,363,412
	1,166,200	8,666,116
	170,100	2,457,447
	452,100	3,801,301
	326,700	3,554,022
	50,899	1,226,867
	51,000	1,290,651
	48,400	725,864
	1,069,900	6,378,692
	188,700	1,811,885
	12,800	199,421
	28,700	460,181
	49,100	1,708,445
TOTAL JAPAN.....		<u>2,801,446,026</u>
NETHERLANDS — (2.7%)		
*	3,489	227,067
	1,046,221	58,954,085
	143,555	6,284,130
	2,636,053	122,564,878
	1,072,491	30,362,116
	40,853	501,998
	9,550	43,442
*	5,070	40,542
	542,128	8,733,913
*	11,199	2,175,682
*Ω	25,055	544,657
	36,191	836,325

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
* Koninklijke BAM Groep NV.....	2,495,325	\$ 8,331,789
Koninklijke Vopak NV.....	114,775	3,938,031
Ordina NV.....	2,516,469	12,610,644
SBM Offshore NV.....	4,250,227	67,265,382
Ω Signify NV.....	336,339	17,815,511
* Sligro Food Group NV.....	22,096	563,681
# SNS NV.....	4,044,025	0
TOTAL NETHERLANDS.....		<u>341,793,873</u>
NEW ZEALAND — (0.3%)		
* Air New Zealand Ltd.....	4,375,310	4,150,265
Arvida Group Ltd.....	2,042,390	2,285,626
Chorus Ltd.....	3,311,099	15,162,108
Colonial Motor Co. Ltd.....	247,107	1,735,777
Heartland Group Holdings Ltd.....	2,857,617	4,449,733
Kathmandu Holdings Ltd.....	4,106,796	3,798,810
#* Millennium & Copthorne Hotels New Zealand Ltd.....	814,983	1,220,857
#* New Zealand Refining Co. Ltd.....	987,063	618,410
# NZME Ltd.....	1,169,418	979,221
Oceania Healthcare Ltd.....	1,116,250	870,315
PGG Wrightson Ltd.....	271,077	960,453
Richina Pacific Ltd.....	832,183	0
#* Sanford Ltd.....	1,058,967	3,206,652
#* SKY Network Television Ltd.....	687,649	1,093,387
SKYCITY Entertainment Group Ltd.....	211,715	380,444
* Tourism Holdings Ltd.....	185,704	333,627
TOWER Ltd.....	448,838	200,835
# Turners Automotive Group Ltd.....	60,435	168,327
Z Energy Ltd.....	299,649	700,860
TOTAL NEW ZEALAND.....		<u>42,315,707</u>
NORWAY — (0.8%)		
* Akastor ASA.....	1,198,518	791,535
* Aker Solutions ASA.....	2,709,055	7,086,158
American Shipping Co. ASA.....	818,538	3,031,845
* Archer Ltd.....	448,448	215,308
B2Holding ASA.....	1,000,222	1,083,164
Bonheur ASA.....	303,698	10,632,625
#* BW Energy Ltd.....	614,542	1,593,666
Ω BW LPG Ltd.....	1,535,689	8,284,092
BW Offshore Ltd.....	2,514,124	7,690,681
DNO ASA.....	3,004,641	4,411,644
* FLEX LNG Ltd.....	83,042	1,640,360
#* Frontline Ltd.....	1,237,091	8,143,729
# Golden Ocean Group Ltd.....	1,104,740	10,065,112
* Hafnia Ltd.....	347,734	636,755
Hunter Group ASA.....	2,321,397	696,903
* Magseis Fairfield ASA.....	101,601	46,284
*Ω Norske Skog ASA.....	12,539	66,891
* NRC Group ASA.....	60,625	157,581
* Odfjell Drilling Ltd.....	2,080,428	4,901,094
#* Odfjell SE, Class A.....	307,399	1,211,881
Ω Okeanis Eco Tankers Corp.....	71,325	598,188
* Otello Corp. ASA.....	616	1,853
Pareto Bank ASA.....	20,384	145,245
#* PGS ASA.....	6,412,606	1,185,480
Ω Sbanken ASA.....	407,549	4,310,528
*Ω Shelf Drilling Ltd.....	414,549	342,990

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
Sparebank 1 Oestlandet.....	16,412	\$ 272,516
SpareBank 1 Sorost-Norge.....	18,213	132,399
Sparebanken More.....	2,021	109,880
Stolt-Nielsen Ltd.....	584,132	10,577,253
TGS ASA.....	86,853	935,181
Treasure ASA.....	42,641	77,888
* Wallenius Wilhelmsen ASA.....	678,532	3,676,410
# Wilh Wilhelmsen Holding ASA, Class A.....	224,220	5,452,303
Ω XXL ASA.....	1,494,595	2,334,763
TOTAL NORWAY.....		<u>102,540,185</u>
PORTUGAL — (0.3%)		
* Banco Comercial Portugues SA, Class R.....	116,370,381	19,775,310
NOS SGPS SA.....	1,006,791	3,967,778
Sonae SGPS SA.....	10,546,539	12,117,984
TOTAL PORTUGAL.....		<u>35,861,072</u>
SINGAPORE — (0.9%)		
* Amara Holdings Ltd.....	96,100	25,375
Avarga Ltd.....	61,600	12,304
#* Banyan Tree Holdings Ltd.....	2,836,100	661,747
Bonvests Holdings Ltd.....	1,274,180	873,976
Bukit Sembawang Estates Ltd.....	101,100	374,597
# China Aviation Oil Singapore Corp. Ltd.....	1,225,900	850,031
Chip Eng Seng Corp. Ltd.....	8,176,798	2,612,980
Chuan Hup Holdings Ltd.....	6,184,800	1,008,521
Del Monte Pacific Ltd.....	862,000	243,660
DMX Technologies Group Ltd.....	3,585,000	0
#*†† Ezra Holdings Ltd.....	12,978,893	19,791
Far East Orchard Ltd.....	3,784,642	3,086,298
First Sponsor Group Ltd.....	1,045,655	1,032,043
GK Goh Holdings Ltd.....	2,099,974	1,809,800
Golden Agri-Resources Ltd.....	43,436,000	7,936,768
GP Industries Ltd.....	357,008	166,247
# GuocoLand Ltd.....	2,930,300	3,239,088
# Hanwell Holdings Ltd.....	3,582,643	1,062,711
Haw Par Corp. Ltd.....	125,600	1,082,296
Hiap Hoe Ltd.....	73,800	34,816
Ho Bee Land Ltd.....	6,020,600	12,503,333
# Hong Fok Corp. Ltd.....	5,851,060	3,170,638
Hong Fok Land Ltd.....	4,248,000	0
# Hong Leong Asia Ltd.....	3,217,900	1,941,059
# Hong Leong Finance Ltd.....	1,050,000	1,891,141
# Hotel Grand Central Ltd.....	2,797,649	2,139,680
Hutchison Port Holdings Trust.....	24,731,900	5,841,848
#*†† Hyflux Ltd.....	6,643,700	205,539
* Indofood Agri Resources Ltd.....	423,200	98,753
InnoTek Ltd.....	62,100	31,711
# Japfa Ltd.....	2,792,159	1,276,064
Jurong Technologies Industrial Corp. Ltd.....	3,391,000	0
# K1 Ventures Ltd.....	2,371,600	0
Low Keng Huat Singapore Ltd.....	275,800	88,302
Metro Holdings Ltd.....	8,114,860	4,526,061
#*†† Midas Holdings Ltd.....	29,676,800	790,825
# OUE Ltd.....	3,942,300	3,860,559
Oxley Holdings Ltd.....	69,709	9,346
# QAF Ltd.....	3,475,208	2,278,915
* Raffles Education Corp. Ltd.....	3,822,490	192,869

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
	3,415,700	\$ 5,800,847
*	643,600	39,260
#	6,906,500	1,229,428
	387,100	73,065
#	1,587,200	440,960
	176,600	197,687
	1,855,221	3,579,849
	10,793,800	18,618,804
	210,000	129,321
#	3,984,400	1,066,313
	443,800	1,031,087
#*††	10,173,200	153,620
#	2,080,150	725,528
#	15,243,423	5,024,840
	315,822	378,597
	66,200	25,799
	611,500	88,549
#	7,097,554	9,281,154
	323,363	210,881
TOTAL SINGAPORE.....		<u>115,075,281</u>
SPAIN — (2.2%)		
	822,222	10,477,760
*	15,262	0
Ω	51,487	1,402,036
	326,976	1,271,547
*	46,382,005	36,073,764
#	10,904,240	63,944,750
#*	298,813	0
#*	223,490	76,556
#	1,773,514	32,864,649
#*	979,427	8,605,196
	64,278	721,646
	442,309	9,563,631
*	576,984	1,547,994
#*	2,950,841	9,718,413
Ω	621,044	2,797,884
	658,481	22,207,869
	116,604	2,313,630
#	8,239,543	14,790,800
#	16,904,840	36,713,784
*	726,983	3,404,085
	2,814	39,627
Ω	152,034	1,850,829
*	1,220,030	1,191,452
#*	2,075,164	3,634,026
Ω	3,858,083	3,954,848
*	772,246	805,725
TOTAL SPAIN.....		<u>269,972,501</u>
SWEDEN — (3.1%)		
Ω	880,081	5,109,223
Ω	235,946	2,700,036
	289,288	6,091,001
Ω	216,686	1,208,149
*	204,303	769,558
*	13,608	442,198
	2,210,008	22,086,659

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
*Ω Attendo AB.....	504,039	\$ 1,776,452
* BE Group AB.....	34,921	527,874
* Beijer Electronics Group AB.....	16,339	109,129
Bergman & Beving AB.....	456,671	6,527,380
Betsson AB, Class B.....	1,521,015	8,510,440
#* Better Collective AS.....	4,100	86,274
Bilia AB, Class A.....	75,281	1,129,819
Bjorn Borg AB.....	25,586	124,166
Bonava AB, Class B.....	949,408	8,216,549
Bufab AB.....	3,552	133,957
# Bulten AB.....	320,347	3,270,559
Bure Equity AB.....	796,742	27,490,985
Byggmax Group AB.....	1,146,677	9,029,221
* Careium AB.....	395,643	1,166,807
Catella AB.....	28,787	127,522
#* Catena Media PLC.....	612,257	3,587,032
Clas Ohlson AB, Class B.....	14,676	177,865
Cloetta AB, Class B.....	4,519,434	11,960,866
* Collector AB.....	92,528	362,864
#* Doro AB.....	418,896	1,272,448
* Duni AB.....	563,754	6,372,266
Elanders AB, Class B.....	116,785	2,054,554
*Ω Eltel AB.....	29,797	46,723
* Enea AB.....	5,830	152,770
Fagerhult AB.....	123,726	771,355
Granges AB.....	2,282,627	28,309,543
* Haldex AB.....	495,423	2,712,146
Hanza Holding AB.....	9,766	52,236
#*Ω Hoist Finance AB.....	1,094,966	3,363,237
* Humana AB.....	271,623	1,874,361
#*,* International Petroleum Corp.....	1,323,896	8,651,411
Inwido AB.....	1,153,322	20,182,227
* ITAB Shop Concept AB.....	135,825	195,203
JM AB.....	829,793	31,429,472
* Karo Pharma AB.....	93,905	602,659
KNOW IT AB.....	2,287	83,535
Lindab International AB.....	1,466,571	42,576,444
Loomis AB.....	430,085	11,043,448
* Mekonomen AB.....	700,571	10,341,018
# Midsona AB, Class B.....	13,731	59,804
* Modern Times Group MTG AB, Class B.....	79,994	1,070,653
Ω Munters Group AB.....	111,712	788,999
NCC AB, Class B.....	55,025	909,660
* Net Insight AB, Class B.....	1,507,266	871,607
New Wave Group AB, Class B.....	1,420,239	21,612,364
Nobia AB.....	551,909	3,015,758
Nordic Waterproofing Holding AB.....	203,001	4,229,340
* Pandox AB.....	149,101	2,167,667
Peab AB, Class B.....	1,830,379	20,573,558
Prevas AB, Class B.....	9,053	89,368
Pricer AB, Class B.....	255,844	669,291
Ratos AB, Class B.....	2,754,160	14,457,232
Rejlers AB.....	17,344	259,203
Ω Resurs Holding AB.....	1,767,780	7,255,551
Rottneros AB.....	1,334,092	1,576,124
Scandi Standard AB.....	23,341	97,062
Semcon AB.....	315,288	3,896,466
* Serneke Group AB.....	2,138	11,744
* Solid Forsakring AB.....	176,778	1,011,406

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
# Systemair AB.....	92,810	\$ 885,653
Tethys Oil AB.....	202,652	1,483,550
VBG Group AB, Class B.....	58,755	1,098,647
TOTAL SWEDEN.....		<u>382,900,348</u>
SWITZERLAND — (5.7%)		
Allreal Holding AG.....	282,395	61,274,339
* ams-OSRAM AG.....	2,137,181	35,933,177
Arbonia AG.....	936,334	22,639,132
* Aryzta AG.....	3,252,545	3,733,854
* Autoneum Holding AG.....	47,545	8,636,751
Baloise Holding AG.....	204,469	35,818,148
Banque Cantonale de Geneve.....	34,380	6,109,452
Banque Cantonale du Jura SA.....	5,729	324,956
Banque Cantonale Vaudoise.....	89,239	7,378,597
Bell Food Group AG.....	38,548	11,701,654
Bellevue Group AG.....	108,622	4,965,193
Berner Kantonalbank AG.....	48,339	11,305,957
* Bobst Group SA.....	103,954	8,828,001
Bystronic AG.....	11,463	15,065,810
Calida Holding AG.....	48,974	2,614,054
Carlo Gavazzi Holding AG.....	8,204	2,504,632
Cembra Money Bank AG.....	10,128	696,594
# Cicor Technologies Ltd.....	20,743	1,225,755
Cie Financiere Tradition SA.....	20,744	2,403,876
EFG International AG.....	1,757,933	13,464,585
Energiedienst Holding AG.....	19,212	969,779
* Feintool International Holding AG.....	29,234	1,696,514
* Flughafen Zurich AG.....	72,805	13,470,125
* GAM Holding AG.....	1,845,098	2,624,579
Gurit Holding AG.....	5,893	9,166,453
Helvetia Holding AG.....	573,631	72,126,393
* HOCHDORF Holding AG.....	1,223	53,877
Huber & Suhner AG.....	61,835	5,629,592
Hypothekbank Lenzburg AG.....	11	50,755
* Implen AG.....	294,928	7,194,919
* Ina Invest Holding AG.....	1,249	25,328
Investis Holding SA.....	17,552	2,047,658
* Jungfraubahn Holding AG.....	30,555	4,685,163
# Kudelski SA.....	185,492	641,775
# Landis+Gyr Group AG.....	221,221	14,591,166
Liechtensteinische Landesbank AG.....	187,787	11,323,086
Luzerner Kantonalbank AG.....	24,557	11,123,193
*Ω Medmix AG.....	27,422	1,186,526
* Meier Tobler Group AG.....	3,397	64,607
Metall Zug AG, Class B.....	1,311	2,702,407
Mobimo Holding AG.....	99,924	32,698,705
OC Oerlikon Corp. AG.....	619,685	6,016,826
Orell Fuessli AG.....	244	23,817
Phoenix Mecano AG.....	7,364	3,166,990
Plazza AG, Class A.....	319	116,063
* Rieter Holding AG.....	32,391	6,547,656
Schweiter Technologies AG.....	4,915	6,519,602
Siegfried Holding AG.....	64,599	52,300,819
St Galler Kantonalbank AG.....	49,311	23,828,625
Sulzer AG.....	27,422	2,624,709
Swiss Prime Site AG.....	486,787	48,131,765
* Swiss Steel Holding AG.....	4,646,014	1,592,169
Thurgauer Kantonalbank.....	11,153	1,276,811

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
* TX Group AG.....	14,774	\$ 2,332,124
Valiant Holding AG.....	118,245	11,942,457
* Valora Holding AG.....	82,202	15,977,974
Vaudoise Assurances Holding SA.....	23,370	11,204,003
Vetropack Holding AG.....	143,553	8,329,335
Vifor Pharma AG.....	53,229	9,429,359
Vontobel Holding AG.....	308,987	25,609,317
VP Bank AG, Class A.....	69,717	7,527,585
* V-ZUG Holding AG.....	16,155	1,993,036
Walliser Kantonalbank.....	14,144	1,548,248
Zehnder Group AG.....	196,670	18,001,584
Zug Estates Holding AG, Class B.....	586	1,235,640
Zuger Kantonalbank AG.....	327	2,507,985
TOTAL SWITZERLAND.....		<u>720,481,616</u>
UNITED KINGDOM — (14.0%)		
AG Barr PLC.....	27,647	183,956
Alliance Pharma PLC.....	1,224,690	1,792,700
Anglo Pacific Group PLC.....	2,232,206	4,138,232
Anglo-Eastern Plantations PLC.....	280,067	2,735,819
* Babcock International Group PLC.....	6,828,555	27,971,242
Ω Bakkavor Group PLC.....	199,397	328,579
Balfour Beatty PLC.....	6,781,552	23,246,719
Bank of Georgia Group PLC.....	740,097	14,646,559
* Beazley PLC.....	1,277,637	8,482,487
Ω Bellway PLC.....	1,903,338	73,238,759
Ω Biffa PLC.....	809,902	3,719,094
Bloomsbury Publishing PLC.....	803,701	4,124,960
Bodycote PLC.....	1,762,225	18,951,411
Breedon Group PLC.....	717,357	826,587
Burford Capital Ltd.....	744,775	6,790,703
Camellia PLC.....	661	60,814
* Capricorn Energy PLC.....	2,083,594	5,809,156
* Card Factory PLC.....	364,347	288,828
CareTech Holdings PLC.....	260,135	1,915,274
Carr's Group PLC.....	618,128	1,313,038
Castings PLC.....	470,165	2,224,238
* Cazoo Group Ltd.....	476,291	2,257,619
Centamin PLC.....	29,281,341	35,287,767
Central Asia Metals PLC.....	645,649	1,940,023
* Centrica PLC.....	85,153	83,728
Chemring Group PLC.....	2,877,368	10,659,461
Chesnara PLC.....	1,533,476	5,843,780
* Cineworld Group PLC.....	706,038	379,334
Clinigen Group PLC.....	3,718	45,630
Close Brothers Group PLC.....	3,161,143	54,931,623
* Costain Group PLC.....	12,664	8,342
Crest Nicholson Holdings PLC.....	5,168,454	22,467,278
Currys PLC.....	16,161,557	23,309,202
* De La Rue PLC.....	9,655	15,309
DFS Furniture PLC.....	5,289	16,956
DiscoverIE Group PLC.....	359,909	4,155,907
Diversified Energy Co. PLC.....	1,525,418	2,184,551
Drax Group PLC.....	6,138,828	50,013,421
#* Elementis PLC.....	5,419,441	10,457,382
* Energean PLC.....	1,900	24,212
#* EnQuest PLC.....	33,030,555	9,523,666
Epwin Group PLC.....	222,331	298,522
# Essentra PLC.....	1,290,029	6,011,611

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	2,092,852	\$ 6,873,311
#*	10,717,103	14,759,565
#*	90,707	167,473
	578,251	322,841
*	3,785,303	37,600,941
	21,478	201,072
	1,151,031	2,733,379
	88,379	57,487
	2,337,231	4,649,759
*	175,736	1,526,519
*	2,436	21,852
	5,475,243	86,063,272
	6,005,753	24,458,216
*	760,573	1,266,018
*	10,666	13,203
	3,209,035	9,602,764
	68,468	259,142
	4,607,850	20,321,725
	13,449	91,572
	112,922	283,315
	248,020	1,486,628
	1,502,609	8,766,106
	1,305,710	4,972,315
	565,436	7,432,295
	1,783,336	2,498,987
	1,863,859	5,419,254
Ω	433,793	1,162,411
	2,458,627	28,036,224
	2,704,289	4,578,477
	3,026,363	17,427,895
	1,027,589	1,350,563
*	168,271	72,535
*	1,708	8,841
*	5,542,481	16,684,751
	1,260,941	3,911,895
*	2,978,099	3,465,549
	1,705,743	19,572,416
*	188,100	249,742
	2,215,155	16,400,596
*	3,657,848	4,611,840
	37,489	200,261
	18,951,839	49,508,356
*	12,840,951	38,001,616
*	8,166,819	8,929,440
*	11,220	7,510
	2,141,566	5,654,400
*	5,538,353	23,890,297
*	8,813,305	89,016,561
	1,195,995	7,357,913
*	7,142,401	24,235,721
	340,442	275,856
	496,922	4,810,081
	263,180	7,604,146
	23,515	14,203
	15,860	174,777
#*	667,028	350,340
#*	9,605,762	32,575,813
	183,093	757,304
	3,851	16,680

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
OSB Group PLC.....	2,713,948	\$ 20,161,799
Pan African Resources PLC.....	2,243,608	551,263
Paragon Banking Group PLC.....	6,577,529	50,662,401
* Pendragon PLC.....	17,583,532	5,398,952
* Petrofac Ltd.....	572,797	921,114
#* Petropavlovsk PLC.....	16,921,379	3,456,417
# Pets at Home Group PLC.....	4,854,374	28,108,722
* Pharos Energy PLC.....	1,812,868	623,416
* Playtech PLC.....	4,272,115	33,655,228
Premier Foods PLC.....	12,402,078	19,789,133
* Provident Financial PLC.....	131,584	558,021
QinetiQ Group PLC.....	890,631	3,232,214
Ω Quilter PLC.....	14,017,274	26,028,921
Rathbones Group PLC.....	23,030	581,500
Reach PLC.....	4,782,809	16,882,232
Redde Northgate PLC.....	3,323,079	17,318,857
Redrow PLC.....	6,634,411	55,892,505
* Renewi PLC.....	381,006	3,432,811
Ricardo PLC.....	32,405	202,433
Royal Mail PLC.....	7,735,321	46,223,628
RPS Group PLC.....	3,368,661	5,096,752
RWS Holdings PLC.....	257,673	1,752,859
S&U PLC.....	6,434	233,548
* Saga PLC.....	1,137,667	4,416,066
Secure Trust Bank PLC.....	597	10,769
* Senior PLC.....	1,662,364	3,009,189
Serco Group PLC.....	1,392,599	2,519,079
Serica Energy PLC.....	52,235	181,558
Severfield PLC.....	1,146,318	1,091,311
* SIG PLC.....	5,097,631	2,840,084
Speedy Hire PLC.....	6,037,045	4,674,478
*Ω Spire Healthcare Group PLC.....	2,902,958	9,342,660
* Superdry PLC.....	560,377	1,579,004
Tate & Lyle PLC.....	753,470	7,207,127
TBC Bank Group PLC.....	142,949	2,722,163
Ω TI Fluid Systems PLC.....	182,140	586,445
TP ICAP Group PLC.....	11,907,150	22,572,453
Travis Perkins PLC.....	4,256,879	86,372,481
Trifast PLC.....	860,920	1,831,288
TT Electronics PLC.....	3,284,387	10,433,979
#* Tullow Oil PLC.....	8,859,072	5,995,931
Tyman PLC.....	1,529,874	7,733,329
Vertu Motors PLC.....	1,625,848	1,454,060
Vesuvius PLC.....	6,793,330	42,100,465
* Virgin Money UK PLC.....	4,112,496	10,644,907
Vistry Group PLC.....	5,231,284	72,530,200
Ω Vivo Energy PLC.....	79,420	142,124
Vp PLC.....	276,189	3,646,647
Wickes Group PLC.....	3,550,661	9,811,977
Young & Co's Brewery PLC, Class A.....	8,660	176,221
TOTAL UNITED KINGDOM.....		<u>1,751,859,221</u>
TOTAL COMMON STOCKS.....		<u>12,216,818,498</u>
PREFERRED STOCKS — (0.2%)		
GERMANY — (0.2%)		
Biotest AG.....	42,302	1,748,890
Draegerwerk AG & Co. KGaA.....	175,819	10,214,036
Jungheinrich AG.....	132,545	5,667,802

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
STO SE & Co. KGaA.....	26,577	\$ 6,670,005
TOTAL GERMANY.....		<u>24,300,733</u>
RIGHTS/WARRANTS — (0.0%)		
CANADA — (0.0%)		
* Cenovus Energy, Inc. Warrants 01/01/26.....	5,202	<u>49,108</u>
ITALY — (0.0%)		
#* Webuild SpA Warrants 08/02/30.....	347,241	<u>0</u>
SINGAPORE — (0.0%)		
#* Ezion Holdings Ltd. Warrants 04/16/23.....	10,557,095	0
* Stamford Land Corp. Ltd. Rights 02/28/22.....	3,585,960	<u>53,088</u>
TOTAL SINGAPORE.....		<u>53,088</u>
TOTAL RIGHTS/WARRANTS.....		<u>102,196</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$10,318,342,890).....		<u>12,241,221,427</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (2.4%)		
@§ The DFA Short Term Investment Fund.....	25,881,892	<u>299,427,610</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$10,617,741,654)^.....		<u>\$12,540,649,037</u>

As of January 31, 2022, DFA International Small Cap Value Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	819	03/18/22	<u>\$188,136,380</u>	<u>\$184,449,038</u>	<u>\$(3,687,342)</u>
Total Futures Contracts.....			<u>\$188,136,380</u>	<u>\$184,449,038</u>	<u>\$(3,687,342)</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	\$ 359	\$ 888,953,733	—	\$ 888,954,092
Austria.....	—	123,556,918	—	123,556,918
Belgium.....	531,215	236,720,759	—	237,251,974
Canada.....	1,404,622,684	240,953	—	1,404,863,637
China.....	—	2,587,088	—	2,587,088
Denmark.....	—	338,119,519	—	338,119,519
Finland.....	—	294,101,507	—	294,101,507
France.....	—	523,250,032	—	523,250,032
Germany.....	56,635,962	799,839,554	—	856,475,516
Greece.....	—	—	\$ 1,930	1,930
Hong Kong.....	—	300,962,549	522,473	301,485,022
Ireland.....	—	42,755,917	—	42,755,917

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Isle of Man.....	—	\$ 73,658	—	\$ 73,658
Israel.....	\$ 255,099	171,651,927	—	171,907,026
Italy.....	2,219,061	464,969,771	—	467,188,832
Japan.....	—	2,801,446,026	—	2,801,446,026
Netherlands.....	—	341,793,873	—	341,793,873
New Zealand.....	—	42,315,707	—	42,315,707
Norway.....	67,124	102,473,061	—	102,540,185
Portugal.....	—	35,861,072	—	35,861,072
Singapore.....	—	113,905,506	\$ 1,169,775	115,075,281
Spain.....	—	269,972,501	—	269,972,501
Sweden.....	7,637,396	375,262,952	—	382,900,348
Switzerland.....	—	720,481,616	—	720,481,616
United Kingdom.....	—	1,751,859,221	—	1,751,859,221
Preferred Stocks				
Germany.....	1,748,890	22,551,843	—	24,300,733
Rights/Warrants				
Canada.....	—	49,108	—	49,108
Singapore.....	—	53,088	—	53,088
Securities Lending Collateral.....	—	299,427,610	—	299,427,610
Futures Contracts**.....	(3,687,342)	—	—	(3,687,342)
TOTAL.....	\$1,470,030,448	\$11,065,237,069	\$1,694,178[^]	\$12,536,961,695

** Valued at the unrealized appreciation/(depreciation) on the investment.

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

INTERNATIONAL VECTOR EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (95.4%)		
AUSTRALIA — (5.8%)		
* A2B Australia Ltd.....	175,655	\$ 149,529
Accent Group Ltd.....	350,750	504,636
# Adairs Ltd.....	89,068	195,277
Adbri Ltd.....	327,958	683,621
* Ainsworth Game Technology Ltd.....	31,523	27,932
* Alkane Resources Ltd.....	246,023	143,813
* Alliance Aviation Services Ltd.....	32,530	89,788
* Allkem Ltd.....	293,941	1,914,042
ALS Ltd.....	165,761	1,391,544
Altium Ltd.....	21,328	545,230
Alumina Ltd.....	323,588	437,256
#* AMA Group Ltd.....	380,122	116,661
* AMP Ltd.....	3,005,258	1,873,264
Ampol Ltd.....	47,007	995,749
Ansell Ltd.....	48,118	914,816
* Arafura Resources Ltd.....	726,257	101,571
ARB Corp. Ltd.....	20,113	662,703
#* Ardent Leisure Group Ltd.....	108,911	104,756
Aristocrat Leisure Ltd.....	15,973	463,022
ASX Ltd.....	8,329	493,981
Atlas Arteria Ltd.....	53,390	247,831
AUB Group Ltd.....	21,294	351,651
#* Audinate Group Ltd.....	1,942	11,036
#* Aurelia Metals Ltd.....	1,353,634	405,036
Aurizon Holdings Ltd.....	905,198	2,264,674
AusNet Services Ltd.....	60,532	111,385
* Aussie Broadband Ltd.....	7,284	21,896
Austal Ltd.....	284,145	405,308
Austin Engineering Ltd.....	159,975	29,522
Australia & New Zealand Banking Group Ltd.....	274,007	5,178,413
* Australian Agricultural Co. Ltd.....	366,526	376,172
Australian Ethical Investment Ltd.....	18,891	124,592
Australian Finance Group Ltd.....	115,639	181,132
Australian Mines Ltd.....	171,023	22,089
Australian Pharmaceutical Industries Ltd.....	366,712	394,672
* Australian Strategic Materials Ltd.....	54,803	327,060
Auswide Bank Ltd.....	10,774	50,976
AVJennings Ltd.....	78,694	32,378
Baby Bunting Group Ltd.....	57,702	208,335
Bank of Queensland Ltd.....	650,623	3,539,224
* Bannerman Energy Ltd.....	375,473	61,548
Bapcor Ltd.....	197,234	988,265
Base Resources Ltd.....	90,567	20,880
Beach Energy Ltd.....	1,801,011	1,902,463
Beacon Lighting Group Ltd.....	24,218	46,489
Bega Cheese Ltd.....	315,233	1,141,486
Bell Financial Group Ltd.....	61,228	72,332
* Bellevue Gold Ltd.....	186,976	103,301
Bendigo & Adelaide Bank Ltd.....	329,048	2,009,776
# BHP Group Ltd.....	178,389	5,721,034
BHP Group Ltd., Sponsored ADR.....	67,738	4,308,137
Blackmores Ltd.....	4,054	235,439
BlueScope Steel Ltd.....	230,932	3,026,783
Brambles Ltd.....	134,197	921,940
Bravura Solutions Ltd.....	166,332	255,157

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	28,885	\$ 588,281
	89,732	1,442,135
	95,454	229,569
*	203,923	34,851
*	3,504	12,679
	499,605	134,783
*	44,208	99,253
	17,163	21,047
#*	507,698	95,671
	64,311	1,017,224
	283,549	51,452
#	72,687	265,201
	13,296	0
	645,886	2,638,361
#*	157,419	727,278
#*	67,918	238,828
*	61,447	25,768
	614,331	1,254,097
	12,024	196,543
#	36,665	39,478
	3,502	480,240
	96,379	620,686
	39,507	453,884
*	117,176	8,684
	98,017	817,597
	72,307	4,822,135
	72,955	1,011,273
#*	1,417,896	302,086
#*	18,633	277,849
	338,553	669,652
	21,632	521,945
*	261,575	2,253,756
	438,908	1,748,419
#*	234,984	29,352
	87,623	343,445
*	125,070	101,331
*	92,383	19,645
#*	40,616	21,874
	109,220	333,196
#	16,739	151,632
	80,527	270,625
	9,755	719,560
	630,754	2,439,900
	87,426	796,347
#*	298,743	446,229
#*	71,699	31,652
	36,246	53,082
	120,822	934,291
	358,517	227,812
*	27,403	58,351
	37,895	169,262
*	31,480	7,123
*	1,371,925	82,590
	31,796	82,270
#*	100,794	15,477
	9,541	176,394
	259,321	374,935
	3,435	4,027
*	77,959	744,840

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	350,869	\$ 881,534
	18,455	9,972
	85,236	139,854
#*	43,634	517,597
	151,890	2,132,855
*	53,623	53,685
*	908,748	716,004
	344,063	594,787
	638,839	608,214
	206,682	1,067,673
	490,389	269,234
#*	712,099	38,226
	120,910	1,057,774
	199,820	358,340
	115,264	399,928
	319,730	1,114,370
	783,774	2,481,078
#*	19,262	32,045
*	31,517	17,002
	31,610	36,430
	211,508	281,368
#	8,825	171,966
#*	349,557	206,711
	32,080	670,548
*	38,954	6,514
	300,534	2,542,821
	165,522	1,230,810
	271,537	568,068
*	545,411	121,848
	1,227,495	2,874,147
	182,685	194,439
#	154,296	359,212
	568,816	1,426,533
	129,292	389,994
	123,911	363,056
*	47,760	32,435
	54,732	434,610
*	343,732	162,038
	86,234	500,373
	103,353	836,108
	112,528	131,568
	25,635	862,752
#	1,506	50,180
	58,815	1,924,389
#*	84,421	38,473
	58,594	320,620
	1,025,925	160,254
*	513,750	703,928
	35,143	175,417
*	56,400	69,200
#	19,892	87,842
	85,192	602,865
#	49,025	587,621
	298,237	1,143,162
	17,480	220,458
	4,501	15,422
*	42,211	272,645
	20,529	123,710
	287,000	145,982

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	971,526	\$ 123,983
	20,781	2,716,325
*	832	36,614
#	22,071	293,675
*	1,361,330	241,511
	51,609	411,540
	112,966	65,686
	473,904	1,038,452
#*	6,016	20,129
	139,491	63,550
#*	8,253	79,392
#*	176,885	142,131
*	239,558	85,503
	433,202	1,215,778
#*	84,406	97,502
	38,046	1,511,984
*	206,966	59,415
#	69,891	445,212
	261,809	187,473
	169,331	364,324
	515,707	154,028
#*	960,406	299,668
	84,141	296,444
*	38,363	139,442
	308,973	5,961,771
	162,418	185,694
#*	96,637	92,682
#*	48,923	46,284
	34,438	372,982
	4,982	2,851
#	529,216	852,513
	130,011	2,016,648
*	21,939	168,337
	242,329	1,069,178
	48,096	464,124
	530,899	545,286
	6,601	2,217
	967,396	1,805,390
*	266,675	9,734
	401,624	2,393,648
#*	18,040	97,288
	431,557	487,687
	272,123	864,218
	4,057	46,175
*	129,462	211,766
#*	144,669	334,581
*	594,058	681,254
*	19,597	15,885
	105,149	1,041,768
	372,323	1,489,850
	563,257	1,386,825
	13,915	52,747
	183,975	3,191,437
	51,154	253,743
	19,803	35,532
	176,261	291,321
*	363,054	189,315
*	1,056,690	184,482
*	144,368	31,062

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	271,075	\$ 217,030
	177,721	610,368
#*	395,924	53,485
	34,854	100,344
	697,156	381,874
	34,433	804,763
	1,083,530	1,132,558
*	173,979	402,497
	10,188	82,234
	173,919	305,752
*	563,943	39,481
*	59,810	53,709
	43,600	894,576
#	16,247	524,679
	8,279	25,760
	8,350	27,374
	29,010	163,526
*	15,605	53,410
	267,437	2,123,353
	443,350	914,929
#	647,729	620,821
	14,956	667,277
	3,734	386,830
*	13,273	31,164
#	24,980	16,514
*	575,844	110,408
#*	56,201	71,554
	20,461	315,885
#	93,218	116,279
	586,019	712,814
#*	19,979	86,708
	219,107	809,164
#*	707,509	143,627
*	2,147,241	103,602
	146,475	146,456
	28,857	2,294,295
*	72,882	98,494
*	16,043	0
	446,461	2,145,416
	1,101,699	5,611,759
	26,845	556,314
	128,259	492,369
	143,715	469,182
	42,286	102,445
	485,054	268,851
	28,229	436,534
#*	374,261	166,146
	59,084	99,454
	54,108	43,187
	1,302,866	416,017
*	644,788	679,013
*	84,324	12,174
	140,024	1,425,618
	77,381	393,303
	47,965	1,291,712
	977,743	2,690,061
	46,828	18,402
	216,813	290,024
#*	198,889	0

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	742,299	\$ 650,403
*	775,034	1,893,192
	263,401	866,785
	282,414	2,218,046
	67,813	135,004
#*	15,847	19,427
	182,119	1,506,238
*	273,109	206,539
	27,665	113,787
*	462,383	546,185
	259,098	910,361
	251,201	627,243
	134,332	1,004,938
	224,720	624,704
#*	15,717	95,460
*	335,407	0
#	96,322	404,399
	46,748	351,369
#*	41,766	56,685
#*	22,922	36,784
	195,855	578,470
*	118,914	355,194
	272,729	0
#	71,063	364,705
	91,686	22,081
Ω	645,322	983,759
#*	54,241	189,885
	23,769	886,890
#*	474,526	376,233
*	324,995	799,848
	313,665	406,496
	357,485	5,155,981
*	881,890	1,688,532
*	11,598	2,375
	2,443	79,567
	233,952	4,180,489
	37,895	924,428
	172,057	1,417,689
*	3,462	280,441
#*	35,381	81,450
TOTAL AUSTRALIA		<u>213,439,912</u>
AUSTRIA — (0.8%)		
	2,609	36,061
	12,744	247,636
	37,161	1,977,097
	25,068	1,167,572
	34,738	117,963
Ω	33,011	1,981,160
*	3,767	388,302
	70,738	3,306,335
	35,368	1,041,123
*	6,832	59,411
*	1,363	43,535
#	7,951	206,258
#*	2,499	39,945
*	4,527	555,678
	3,500	680,936
	847	89,433

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRIA — (Continued)		
# Oesterreichische Post AG.....	16,719	\$ 701,761
OMV AG.....	31,536	1,930,141
Palfinger AG.....	8,726	298,195
# POLYTEC Holding AG.....	14,925	131,288
* Porr AG.....	14,963	211,738
Raiffeisen Bank International AG.....	124,108	3,488,334
Rosenbauer International AG.....	1,017	50,923
S IMMO AG.....	19,003	487,007
* Schoeller-Bleckmann Oilfield Equipment AG.....	4,534	191,170
Semperit AG Holding.....	6,249	189,630
Strabag SE.....	15,023	646,612
Telekom Austria AG.....	92,396	799,213
UBM Development AG.....	2,555	121,038
UNIQA Insurance Group AG.....	138,366	1,282,546
# Verbund AG.....	2,017	213,621
Vienna Insurance Group AG Wiener Versicherung Gruppe.....	36,333	1,064,192
voestalpine AG.....	93,552	3,110,148
Wienerberger AG.....	43,315	1,568,307
Zumtobel Group AG.....	24,911	226,912
TOTAL AUSTRIA.....		28,651,221
BELGIUM — (1.2%)		
Ackermans & van Haaren NV.....	19,804	3,822,664
Ageas SA.....	84,602	4,072,269
* AGFA-Gevaert NV.....	190,551	808,509
Anheuser-Busch InBev SA.....	27,589	1,739,241
# Anheuser-Busch InBev SA/NV, Sponsored ADR.....	6,428	405,414
* Argenx SE, ADR.....	263	70,815
Atenor.....	3,815	243,852
Banque Nationale de Belgique.....	69	129,642
Barco NV.....	20,068	414,433
Bekaert SA.....	38,406	1,788,059
* bpost SA.....	88,722	654,946
Cie d'Entreprises CFE.....	8,983	1,216,858
Deceuninck NV.....	61,276	232,321
D'ieteren Group.....	14,150	2,465,415
Econocom Group SA/NV.....	133,821	535,158
# Elia Group SA.....	6,355	857,574
Etablissements Franz Colruyt NV.....	11,843	481,059
#* Euronav NV.....	169,326	1,406,431
EVS Broadcast Equipment SA.....	9,185	218,588
Exmar NV.....	34,718	174,044
Fagron.....	35,143	604,104
* Galapagos NV, Sponsored ADR.....	659	44,483
Gimv NV.....	22,820	1,391,077
* Greenyard NV.....	11,357	116,348
Immobel SA.....	4,049	361,041
Ion Beam Applications.....	4,913	83,939
KBC Group NV.....	52,588	4,573,544
* Kinopolis Group NV.....	6,411	388,257
Lotus Bakeries NV.....	173	1,109,586
Melexis NV.....	10,065	1,055,344
#* Ontex Group NV.....	64,503	472,358
Orange Belgium SA.....	20,431	443,672
#* Oxurion NV.....	14,207	26,151
* Picanol.....	1,255	95,419
Proximus SADP.....	108,790	2,221,555
Recticel SA.....	42,061	801,232
Resilux.....	786	202,015

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
Roularta Media Group NV.....	1,845	\$ 38,084
Shurgard Self Storage SA.....	4,178	240,833
Sipef NV.....	5,476	348,687
Solvay SA.....	27,966	3,369,600
Telenet Group Holding NV.....	11,802	453,061
TER Beke SA.....	553	72,177
* Tessenderlo Group SA.....	27,512	1,071,679
UCB SA.....	6,267	623,599
Umicore SA.....	20,622	780,659
Van de Velde NV.....	4,118	152,649
VGP NV.....	1,364	386,510
Viohalco SA.....	25,814	135,113
TOTAL BELGIUM.....		<u>43,400,068</u>
CANADA — (10.4%)		
* 5N Plus, Inc.....	58,215	104,875
Absolute Software Corp.....	14,551	117,333
# Acadian Timber Corp.....	7,976	119,218
* Aclara Resources, Inc.....	36,691	36,080
* Advantage Energy Ltd.....	215,003	1,163,687
Aecon Group, Inc.....	72,335	987,874
* Africa Oil Corp.....	329,400	539,002
# AG Growth International, Inc.....	12,160	324,770
AGF Management Ltd., Class B.....	90,237	525,315
# Agnico Eagle Mines Ltd.....	19,199	917,328
* Aimia, Inc.....	62,327	277,031
#* Air Canada.....	5,100	91,717
AirBoss of America Corp.....	12,431	391,173
# Alamos Gold, Inc., Class A.....	373,227	2,546,210
#* Alcanna, Inc.....	26,755	134,917
Algoma Central Corp.....	4,796	65,046
Algonquin Power & Utilities Corp.....	66	942
Alimentation Couche-Tard, Inc.....	26,171	1,055,570
AltaGas Ltd.....	158,211	3,249,726
# Altius Minerals Corp.....	42,307	587,103
# Altus Group Ltd.....	12,866	617,515
#* Americas Gold & Silver Corp.....	57,200	42,749
Amerigo Resources Ltd.....	110,614	137,490
Andlauer Healthcare Group, Inc.....	3,203	120,546
Andrew Peller Ltd., Class A.....	32,492	204,489
# ARC Resources Ltd.....	561,803	6,580,846
* Argonaut Gold, Inc.....	242,354	434,699
* Aritzia, Inc.....	41,900	1,943,786
* Ascot Resources Ltd.....	12,500	9,932
Atco Ltd., Class I.....	11,300	380,652
* Athabasca Oil Corp.....	419,433	395,956
* ATS Automation Tooling Systems, Inc.....	22,145	904,162
* Aurora Cannabis, Inc.....	87,883	365,635
* AutoCanada, Inc.....	30,619	909,790
B2Gold Corp.....	851,051	3,070,938
# Badger Infrastructure Solutions Ltd.....	20,326	492,340
Bank of Montreal.....	85,336	9,658,635
Bank of Nova Scotia.....	138,643	9,979,237
Barrick Gold Corp.....	161,620	3,074,447
* Bausch Health Cos., Inc.....	32,429	796,781
# BCE, Inc.....	5,372	280,674
# Birchcliff Energy Ltd.....	262,868	1,296,607
# Bird Construction, Inc.....	22,559	170,725
Black Diamond Group Ltd.....	21,857	78,924

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* BlackBerry Ltd.....	28,615	\$ 235,501
#* Bombardier, Inc., Class A.....	6,100	8,302
#* Bombardier, Inc., Class B.....	313,317	416,556
#* Bonterra Energy Corp.....	14,474	88,132
Boralex, Inc., Class A.....	13,762	357,813
Boyd Group Services, Inc.....	888	134,267
Bridgemarq Real Estate Services.....	1,900	25,365
# Brookfield Asset Management Reinsurance Partners Ltd., Class A.....	119	6,722
# Brookfield Asset Management, Inc., Class A.....	16,432	905,403
Brookfield Infrastructure Corp., Class A.....	20,209	1,340,377
# BRP, Inc.....	4,900	407,257
#* CAE, Inc.....	4,296	108,486
* Cafrac Well Services Ltd.....	2,500	10,679
Calian Group Ltd.....	5,433	244,264
* Calibre Mining Corp.....	26,811	25,943
Cameco Corp.....	42,166	819,285
# Canaccord Genuity Group, Inc.....	113,666	1,357,388
# Canacol Energy Ltd.....	123,419	325,259
#* Canada Goose Holdings, Inc.....	22,787	699,789
Canadian Imperial Bank of Commerce.....	62,594	7,858,628
Canadian National Railway Co.....	8,400	1,022,448
Canadian Natural Resources Ltd.....	210,539	10,720,646
# Canadian Tire Corp. Ltd., Class A.....	14,066	2,030,864
# Canadian Utilities Ltd., Class A.....	10,100	293,430
Canadian Western Bank.....	102,818	3,124,619
#* Canfor Corp.....	48,524	1,102,445
#* Canfor Pulp Products, Inc.....	27,749	130,761
Capital Power Corp.....	18,184	564,768
#* Capstone Mining Corp.....	334,485	1,423,564
* Cardinal Energy Ltd.....	103,611	429,554
# Cargojet, Inc.....	1,500	212,571
Cascades, Inc.....	87,572	876,306
CCL Industries, Inc., Class B.....	27,170	1,420,539
* Celestica, Inc.....	119,111	1,483,001
Cenovus Energy, Inc.....	497,800	7,242,473
Centerra Gold, Inc.....	199,804	1,612,701
CES Energy Solutions Corp.....	176,052	337,936
* CGI, Inc.....	27,714	2,366,122
Chesswood Group Ltd.....	6,897	72,814
# China Gold International Resources Corp. Ltd.....	243,398	651,027
# CI Financial Corp.....	113,688	2,109,822
# Cogeco Communications, Inc.....	10,578	868,276
Cogeco, Inc.....	6,264	403,786
Colliers International Group, Inc.....	6,333	925,484
# Computer Modelling Group Ltd.....	59,122	222,321
* Confex Timber, Inc.....	13,656	22,668
Constellation Software, Inc.....	1,392	2,397,495
* Copper Mountain Mining Corp.....	164,383	455,201
Corby Spirit & Wine Ltd.....	4,950	66,200
# Corus Entertainment, Inc., Class B.....	372,041	1,472,184
# Crescent Point Energy Corp.....	432,372	2,784,839
* Crew Energy, Inc.....	221,085	643,523
#* Cronos Group, Inc.....	73,194	270,086
* Denison Mines Corp.....	414,890	502,640
* Descartes Systems Group, Inc.....	4,000	291,080
Dexterra Group, Inc.....	24,440	158,810
#* DIRTT Environmental Solutions.....	26,200	43,078
Dollarama, Inc.....	17,798	918,358
# Doman Building Materials Group Ltd.....	55,021	360,992

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CANADA — (Continued)			
#*	Dorel Industries, Inc., Class B.....	25,818	\$ 508,175
	DREAM Unlimited Corp., Class A.....	31,388	988,445
	Dundee Precious Metals, Inc.....	153,867	904,210
#	ECN Capital Corp.....	187,324	786,933
	E-L Financial Corp. Ltd.....	977	704,667
*	Eldorado Gold Corp.....	160,082	1,401,427
#	Element Fleet Management Corp.....	314,500	3,204,008
#	Emera, Inc.....	1,377	65,245
	Empire Co. Ltd., Class A.....	61,626	1,901,406
#	Endeavour Mining PLC.....	146,220	3,257,647
	Enerflex Ltd.....	88,931	503,720
*	Energy Fuels, Inc.....	52,949	327,377
	Enerplus Corp.....	204,893	2,370,895
	Enghouse Systems Ltd.....	22,732	800,802
*	Ensign Energy Services, Inc.....	137,467	241,161
#, *	Equinox Gold Corp.....	150,155	862,742
	Equitable Group, Inc.....	26,670	1,480,419
*	ERO Copper Corp.....	24,972	310,984
	Evertz Technologies Ltd.....	22,556	229,615
	Exchange Income Corp.....	14,690	489,994
	Exco Technologies Ltd.....	20,517	158,661
#	Extencare, Inc.....	52,304	298,727
	Fairfax Financial Holdings Ltd.....	12,635	6,101,060
#	Fiera Capital Corp.....	42,971	339,400
	Finning International, Inc.....	101,548	2,831,185
#	Firm Capital Mortgage Investment Corp.....	34,100	386,028
	First Majestic Silver Corp.....	2,031	20,635
#*	First Mining Gold Corp.....	344,000	75,774
	First National Financial Corp.....	9,600	330,863
	First Quantum Minerals Ltd.....	165,936	4,087,210
	FirstService Corp.....	8,601	1,371,140
*	Fission Uranium Corp.....	337,775	204,607
#, *	Fortuna Silver Mines, Inc.....	220,821	750,914
#	Franco-Nevada Corp.....	1,820	240,715
#	Freehold Royalties Ltd.....	79,842	825,963
*	Frontera Energy Corp.....	27,690	231,340
#*	Galiano Gold, Inc.....	123,493	83,550
*	Gamehost, Inc.....	6,382	38,910
*	GDI Integrated Facility Services, Inc.....	2,600	113,519
*	Gear Energy Ltd.....	26,500	28,769
	George Weston Ltd.....	10,030	1,093,780
#	Gibson Energy, Inc.....	93,400	1,797,242
	Gildan Activewear, Inc.....	44,092	1,756,073
	goeasy Ltd.....	9,293	1,077,451
*	Golden Star Resources Ltd.....	26,556	103,621
#*	GoldMoney, Inc.....	37,900	56,351
#*	Goodfood Market Corp.....	5,540	14,121
*	Gran Tierra Energy, Inc.....	362,792	328,215
	Great-West Lifeco, Inc.....	24,628	769,365
	Guardian Capital Group Ltd., Class A.....	9,233	272,381
#	Hardwoods Distribution, Inc.....	8,500	292,416
*	Headwater Exploration, Inc.....	22,200	123,998
*	Heroux-Devtek, Inc.....	30,496	407,845
	High Liner Foods, Inc.....	17,828	197,754
	HLS Therapeutics, Inc.....	1,200	13,943
#*	Home Capital Group, Inc.....	59,891	1,697,104
#	Hudbay Minerals, Inc.....	276,709	1,987,455
#*	i-80 Gold Corp.....	81,312	170,153
	iA Financial Corp., Inc.....	83,023	5,402,063

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
#,* IAMGOLD Corp.....	519,826	\$1,264,164
* IBI Group, Inc.....	12,400	129,058
IGM Financial, Inc.....	20,420	717,427
#* Imperial Metals Corp.....	59,862	148,342
# Imperial Oil Ltd.....	49,016	2,005,640
Information Services Corp.....	7,500	142,548
# Innergex Renewable Energy, Inc.....	50,889	746,638
* InPlay Oil Corp.....	8,100	19,754
Intact Financial Corp.....	8,600	1,165,227
Interfor Corp.....	70,212	2,092,303
Intertape Polymer Group, Inc.....	44,164	891,167
#* Invesque, Inc.....	6,700	11,189
* Ivanhoe Mines Ltd., Class A.....	64,703	554,314
#Ω Jamieson Wellness, Inc.....	18,011	502,435
* Journey Energy, Inc.....	3,400	10,859
* Karora Resources, Inc.....	16,900	52,914
K-Bro Linen, Inc.....	5,946	159,087
* Kelt Exploration Ltd.....	164,853	718,470
# Keyera Corp.....	32,483	764,321
* Kinaxis, Inc.....	4,642	602,111
# Kinross Gold Corp.....	1,059,739	5,725,358
Kirkland Lake Gold Ltd.....	60,005	2,260,202
* Knight Therapeutics, Inc.....	100,843	440,293
# KP Tissue, Inc.....	7,100	59,039
# Labrador Iron Ore Royalty Corp.....	53,151	1,636,991
Lassonde Industries, Inc., Class A.....	1,303	156,834
# Laurentian Bank of Canada.....	47,117	1,639,819
Leon's Furniture Ltd.....	23,680	467,583
LifeWorks, Inc.....	19,256	417,038
#* Lightspeed Commerce, Inc.....	3,100	100,595
* Lightstream Resources Ltd.....	116,588	0
Linamar Corp.....	55,228	3,060,860
Loblaw Cos. Ltd.....	20,493	1,581,018
#* Lucara Diamond Corp.....	293,275	131,508
* Lundin Gold, Inc.....	19,376	140,235
Lundin Mining Corp.....	421,716	3,513,332
#* MAG Silver Corp.....	6,100	83,082
Magellan Aerospace Corp.....	16,036	126,532
Magna International, Inc.....	55,474	4,470,893
* Mainstreet Equity Corp.....	1,005	100,409
* Major Drilling Group International, Inc.....	76,787	503,195
* Mandalay Resources Corp.....	2,837	5,357
Manulife Financial Corp.....	135,121	2,813,219
Maple Leaf Foods, Inc.....	75,038	1,825,257
# Martinrea International, Inc.....	99,233	818,127
Maverix Metals, Inc.....	7,800	33,462
* Maxim Power Corp.....	2,200	6,750
#* MDF Commerce, Inc.....	5,000	18,133
# Medical Facilities Corp.....	32,241	258,202
* MEG Energy Corp.....	276,554	3,293,889
Melcor Developments Ltd.....	6,353	73,068
Methanex Corp.....	31,610	1,438,088
Metro, Inc.....	27,751	1,484,336
Morguard Corp.....	900	92,899
MTY Food Group, Inc.....	9,074	405,772
# Mullen Group Ltd.....	106,428	982,940
National Bank of Canada.....	29,725	2,378,187
Neo Performance Materials, Inc.....	2,600	36,551
#* New Gold, Inc.....	1,126,007	1,780,493

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CANADA — (Continued)			
#	NFI Group, Inc.....	36,478	\$ 548,110
	North American Construction Group Ltd.....	30,957	444,223
#	North West Co., Inc.....	48,708	1,343,048
	Northland Power, Inc.....	53,319	1,544,013
*	Novagold Resources, Inc.....	14,000	92,400
	Nutrien Ltd.....	64,260	4,485,367
*	NuVista Energy Ltd.....	156,290	1,105,335
#*	Obsidian Energy Ltd.....	15,000	110,333
*	OceanaGold Corp.....	676,723	1,043,447
	Onex Corp.....	57,448	4,126,639
#	Open Text Corp.....	31,099	1,488,425
*	Orbite Technologies, Inc.....	121,500	0
#*,*	Organigram Holdings, Inc.....	96,900	145,025
#	Osisko Gold Royalties Ltd.....	104,450	1,153,939
#*	Osisko Mining, Inc.....	119,330	412,114
	Pan American Silver Corp.....	70,233	1,521,820
	Paramount Resources Ltd., Class A.....	54,687	1,075,108
#	Parex Resources, Inc.....	161,830	3,442,460
	Park Lawn Corp.....	20,254	616,949
#	Parkland Corp.....	63,705	1,693,922
	Pason Systems, Inc.....	49,920	495,214
*	Patriot One Technologies, Inc.....	47,000	18,117
	Pembina Pipeline Corp.....	79,955	2,538,573
#	Peyto Exploration & Development Corp.....	167,519	1,312,583
	PHX Energy Services Corp.....	34,852	141,201
#	Pizza Pizza Royalty Corp.....	17,406	160,757
	Point.com, Inc.....	4,200	65,562
	Polaris Infrastructure, Inc.....	19,845	249,321
	Pollard Banknote Ltd.....	2,900	83,796
#	PrairieSky Royalty Ltd.....	158,519	2,040,177
#*,*	Precision Drilling Corp.....	13,219	574,812
#	Premium Brands Holdings Corp.....	10,287	970,959
*	Pretium Resources, Inc.....	110,745	1,503,115
	Primo Water Corp.....	34,578	576,957
	Primo Water Corp.....	34,371	573,996
#	Quarterhill, Inc.....	172,231	346,860
	Quebecor, Inc., Class B.....	32,000	756,732
#*	Questerre Energy Corp., Class A.....	62,560	16,487
#*	Real Matters, Inc.....	31,043	143,597
*	Recipe Unlimited Corp.....	2,510	33,864
#	Restaurant Brands International, Inc.....	14,426	807,423
#*	RF Capital Group, Inc.....	27,042	38,505
	Richelieu Hardware Ltd.....	27,580	1,084,410
	Ritchie Bros Auctioneers, Inc.....	14,768	900,250
	Rogers Communications, Inc., Class B.....	25,895	1,313,380
#	Rogers Sugar, Inc.....	78,915	371,869
	Royal Bank of Canada.....	97,059	11,066,974
	Russel Metals, Inc.....	55,255	1,378,821
*	Sabina Gold & Silver Corp.....	246,212	261,485
#	Sandstorm Gold Ltd.....	85,519	513,645
	Saputo, Inc.....	32,696	732,808
#	Savaria Corp.....	20,600	300,455
*	Seabridge Gold, Inc.....	6,553	105,176
	Secure Energy Services, Inc.....	174,869	830,907
	Shaw Communications, Inc., Class B.....	90,624	2,701,489
*	ShawCor Ltd.....	52,541	244,281
#	Sienna Senior Living, Inc.....	63,111	733,808
#*,*	Sierra Wireless, Inc.....	28,905	424,123
#Ω	Sleep Country Canada Holdings, Inc.....	42,771	1,206,262

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CANADA — (Continued)			
#	SNC-Lavalin Group, Inc.....	79,992	\$1,763,896
*	Southern Pacific Resource Corp.....	135,301	0
#*	Spark Power Group, Inc.....	11,500	11,218
*Ω	Spin Master Corp.....	10,194	350,453
#	Sprott, Inc.....	5,586	196,163
#	SSR Mining, Inc.....	185,973	3,062,617
	Stantec, Inc.....	29,940	1,588,234
#	Stelco Holdings, Inc.....	13,570	392,747
	Stella-Jones, Inc.....	50,198	1,573,685
	Sun Life Financial, Inc.....	17,346	981,784
	Suncor Energy, Inc.....	284,850	8,138,262
#*,*	SunOpta, Inc.....	50,484	264,524
#	Superior Plus Corp.....	76,036	772,832
*	Surge Energy, Inc.....	8,456	41,841
	Tamarack Valley Energy Ltd.....	233,188	904,391
*	Taseko Mines Ltd.....	258,029	493,262
#	TC Energy Corp.....	37,674	1,945,799
#	Teck Resources Ltd., Class B.....	182,268	5,626,783
	TELUS Corp.....	21,200	498,833
	TFI International, Inc.....	22,742	2,188,950
	Thomson Reuters Corp.....	3,524	378,307
	Tidewater Midstream & Infrastructure Ltd.....	165,800	169,563
	Timbercreek Financial Corp.....	73,896	554,009
	TMX Group Ltd.....	12,652	1,287,047
*	Torex Gold Resources, Inc.....	97,651	957,193
	Toromont Industries Ltd.....	22,541	1,902,548
	Toronto-Dominion Bank.....	96,398	7,718,212
*	Total Energy Services, Inc.....	38,348	205,746
#*	Touchstone Exploration, Inc.....	34,400	43,029
	Tourmaline Oil Corp.....	211,983	7,557,778
	TransAlta Corp.....	136,091	1,477,948
#	TransAlta Corp.....	141,775	1,538,038
#	TransAlta Renewables, Inc.....	23,543	321,710
	Transcontinental, Inc., Class A.....	62,632	1,039,637
*	TransGlobe Energy Corp.....	35,819	106,741
#*	Treasury Metals, Inc.....	11,477	6,230
#*	Trevali Mining Corp.....	33,236	31,899
*	Trican Well Service Ltd.....	200,739	562,193
#	Tricon Residential, Inc.....	35,872	525,741
*	Trisura Group Ltd.....	16,800	567,643
*	Turquoise Hill Resources Ltd.....	84,258	1,474,966
*	Uni-Select, Inc.....	26,500	494,289
*	Valens Co., Inc.....	6,000	11,564
*	Vermilion Energy, Inc.....	130,325	2,028,983
	VersaBank.....	3,600	41,745
	Wajax Corp.....	19,907	360,508
	Waste Connections, Inc.....	4,779	595,941
	Waterloo Brewing Ltd.....	3,400	15,032
*	Weddome Gold Mines Ltd.....	79,276	681,656
#	West Fraser Timber Co. Ltd.....	75,159	6,955,994
#	Western Forest Products, Inc.....	355,168	564,402
#	Westshore Terminals Investment Corp.....	48,843	1,037,071
#	Wheaton Precious Metals Corp.....	1,800	72,576
#	Whitecap Resources, Inc.....	484,034	3,415,636
*	WildBrain Ltd.....	44,111	104,799
#	Winpak Ltd.....	12,956	384,251
	WSP Global, Inc.....	11,085	1,478,116
#	Yamana Gold, Inc.....	843,203	3,481,941
#*	Yangarra Resources Ltd.....	29,500	43,862

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
Yellow Pages Ltd.....	19,713	\$ 222,695
TOTAL CANADA.....		<u>382,295,948</u>
CHINA — (0.0%)		
CGN Mining Co. Ltd.....	1,035,000	109,401
* Goodbaby International Holdings Ltd.....	1,077,000	152,570
* Hanfeng Evergreen, Inc.....	5,700	0
Ω Hygeia Healthcare Holdings Co. Ltd.....	79,000	358,156
* Meilleure Health International Industry Group Ltd.....	366,000	21,328
Texhong Textile Group Ltd.....	103,500	133,803
TK Group Holdings Ltd.....	42,000	13,974
Tree Island Steel Ltd.....	3,300	12,721
* Village Farms International, Inc.....	1,355	7,032
TOTAL CHINA.....		<u>808,985</u>
DENMARK — (2.3%)		
* ALK-Abello AS.....	3,390	1,431,495
Alm Brand AS.....	768,740	1,457,448
AP Moller - Maersk AS, Class A.....	289	968,223
AP Moller - Maersk AS, Class B.....	401	1,440,449
#* Bang & Olufsen AS.....	69,915	244,268
BankNordik P/F.....	3,257	73,373
#* Bavarian Nordic AS.....	62,931	1,852,269
* Brodrene Hartmann AS.....	2,387	122,135
Carlsberg AS, Class B.....	26,642	4,314,155
cBrain AS.....	1,135	35,541
Chemometec AS.....	5,078	526,485
Chr Hansen Holding AS.....	28,172	2,259,266
Columbus AS.....	64,216	92,550
D/S Norden AS.....	35,416	806,128
Danske Bank AS.....	201,054	3,902,706
* Demant AS.....	37,962	1,679,566
* Dfds AS.....	36,797	1,796,294
* Drilling Co. of 1972 AS.....	9,601	374,499
DSV AS.....	17,442	3,543,801
# FLSmidth & Co. AS.....	40,729	1,372,980
Fluegger Group AS.....	310	28,209
* Genmab AS.....	3,151	1,073,008
# GN Store Nord AS.....	58,432	3,535,952
H Lundbeck AS.....	58,526	1,489,133
* H+H International AS, Class B.....	23,980	741,066
* Harboes Bryggeri AS, Class B.....	1,400	16,934
* ISS AS.....	123,881	2,333,949
Jeudan AS.....	775	29,477
* Jyske Bank AS.....	61,980	3,650,761
Matas AS.....	30,680	512,974
#* MT Hoejgaard Holding AS.....	904	27,829
#Ω Netcompany Group AS.....	13,785	1,012,705
* Nilfisk Holding AS.....	25,175	886,841
* NKT AS.....	41,329	1,739,933
#Ω NNIT AS.....	10,918	160,168
North Media AS.....	6,158	91,571
Novo Nordisk AS, Class B.....	58,933	5,861,962
Novozymes AS, Class B.....	23,076	1,584,108
* NTG Nordic Transport Group AS, Class A.....	7,085	471,682
Pandora AS.....	28,821	3,133,988
* Parken Sport & Entertainment AS.....	3,780	49,344
Per Aarsleff Holding AS.....	18,684	841,869

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
	29,794	\$ 3,922,069
	1,917	623,387
	5,734	2,196,180
	20,539	2,361,273
#*	10,840	272,115
Ω	63,134	1,360,990
	13,251	1,120,664
	29,281	2,730,165
	5,383	577,189
	2,691	149,007
	91,682	1,318,425
*	4,690	144,673
	42,354	1,494,991
	3,262	68,048
*	881	107,987
	39,334	2,249,641
#*	30,726	219,749
	73,614	1,744,343
	1,328	364,879
	79,395	2,148,460
#*	28,583	556,839
TOTAL DENMARK		<u>83,298,168</u>
FINLAND — (1.7%)		
	47,921	621,689
	1,791	71,985
	15,120	173,069
	8,701	98,784
	2,895	40,381
	15,585	193,629
	12,295	155,526
#	11,330	62,821
	12,826	640,364
	47,656	329,651
	13,223	105,837
	5,011	40,759
	35,366	2,077,463
Ω	347	12,608
#*	555,240	410,864
	37,019	921,032
	49,848	1,356,849
	41,859	206,028
	650	792
	471	12,383
	3,467	183,247
	43,929	79,673
	53,093	2,093,123
	7,050	38,196
#	7,881	100,881
	107,243	1,576,376
	29,456	847,030
	114,658	3,621,264
	21,751	498,661
	18,181	1,177,477
	35,431	1,425,197
	29,795	411,683
	1,562	128,650
	110,928	1,195,867
	214,019	2,295,270

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
	8,871	\$ 265,123
	28,331	398,184
	3,270	147,475
*	789,402	4,708,508
	68,694	2,322,541
	312,611	3,718,461
	9,640	523,090
	109,357	268,883
	10,267	414,124
	44,798	1,821,608
*	301,200	1,951,447
	9,285	130,939
	6,228	281,057
*	3,512	407,692
	65,005	234,965
*	1,308	12,007
	10,609	553,883
Ω	12,925	101,943
	34,496	1,712,134
	52,546	793,655
#*	52,480	30,370
	244,192	4,971,028
	2,055	10,831
	5,282	68,224
Ω	37,930	495,135
	58,441	1,739,001
	41,662	871,747
	107,881	3,931,884
	56,120	1,245,249
	9,648	514,812
	88,204	3,368,892
	103,936	1,283,236
#	155,620	773,076
TOTAL FINLAND.....		<u>63,276,313</u>
FRANCE — (7.3%)		
	26,141	208,886
*	83,725	3,077,006
#*	6,655	903,089
	17,761	3,038,183
*	14,912	814,722
	10,146	251,430
	25,760	1,006,423
Ω	19,476	291,857
	27,342	886,420
	17,275	486,094
	13,967	2,278,104
Ω	10,890	846,548
	51,529	7,619,495
	5,099	218,060
	67,753	2,428,739
	7,481	444,851
	12,088	382,585
	180,809	5,726,401
	5,568	109,251
#	2,869	140,425
*	47,612	793,856
#	18,417	377,745
	7,736	907,146

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	106,510	\$7,603,683
	5,728	260,430
	187,618	1,011,297
	21,198	498,624
	9,346	0
	175,930	6,204,533
	41,334	1,182,662
	25	17,803
	13,337	2,998,376
	355,563	6,766,929
#*	27,313	604,136
*	17,977	162,150
#*	1,201	17,083
*	5,260	131,422
*	717,125	596,951
	22,076	556,044
	58,843	3,981,757
*	21,904	365,857
	45,500	7,613,233
	23,125	537,871
	76,779	1,889,928
*	99,699	1,319,012
	180,238	2,711,581
	32,207	2,008,141
	12,181	1,447,620
#*	895	2,791
	906	87,222
*	117,943	1,483,227
	21,567	926,353
	60,731	6,381,199
*	2,213	18,112
	94,700	910,844
	88	11,093
*Ω	111,917	675,097
*	167,011	3,050,901
	442,263	6,802,802
*	8,814	913,566
	8,121	1,536,375
*	1,610	36,876
*	57,878	172,038
	22,452	1,783,998
	26,810	2,691,800
Ω	32,196	3,104,090
	178,429	2,212,483
*	1,036	88,998
	110,744	4,806,166
	21,975	1,305,048
	12,868	1,180,534
	28,670	452,265
#*	10,980	215,349
	2,385	174,056
#	1,262	21,878
	7,371	275,262
	841	15,189
*	11,281	65,611
	3,004	129,762
*	1,594	578,770
	31,115	1,429,902
	1,567	93,338

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
#*	Innate Pharma SA.....	13,430 \$ 52,078
	Interparfums SA.....	2,540 192,996
	Ipsen SA.....	15,734 1,530,930
	IPSOS.....	41,736 1,907,048
	Jacquet Metals SACA.....	13,565 333,956
*	JCDecaux SA.....	76,916 2,105,508
	Kaufman & Broad SA.....	18,485 733,717
	Kering SA.....	2,237 1,670,513
	Korian SA.....	62,260 1,364,925
Ω	La Francaise des Jeux SAEM.....	3,636 150,544
*	Lagardere SA.....	44,003 1,197,922
	Laurent-Perrier.....	1,337 152,004
	Lectra.....	23,840 1,023,534
	Legrand SA.....	24,969 2,541,171
	Linedata Services.....	4,129 185,783
	LISI.....	19,356 608,192
	LNA Sante SA.....	5,697 263,622
	L'Oreal SA.....	4,779 2,041,334
	LVMH Moet Hennessy Louis Vuitton SE.....	896 735,954
Ω	Maisons du Monde SA.....	41,695 951,998
	Manitou BF SA.....	11,190 416,908
	Manutan International.....	1,396 123,198
	Mersen SA.....	17,903 746,665
#*	METabolic EXplorer SA.....	8,089 55,015
	Metropole Television SA.....	28,928 564,367
	Nexans SA.....	34,084 3,079,975
	Nexity SA.....	52,689 2,206,180
#*	Nicox.....	10,169 26,243
	NRJ Group.....	13,173 87,758
	Oeneo SA.....	17,064 268,530
#*	Onxeo SA.....	5,700 2,661
	Orange SA.....	1,316,569 15,466,332
	Orpea SA.....	23,178 1,017,611
	Pernod Ricard SA.....	6,040 1,291,952
	Pharmagest Interactive.....	1,205 108,875
	Plastiques Du Val De Loire.....	7,755 59,458
*	Prodways Group SA.....	1,893 6,190
	Publicis Groupe SA.....	49,760 3,371,781
	Quadiant SA.....	36,008 735,839
#*	Rallye SA.....	5,003 24,383
#*††	Recylex SA.....	4,720 1,837
	Remy Cointreau SA.....	2,630 548,443
*	Renault SA.....	114,337 4,544,028
	Rexel SA.....	244,826 5,457,076
	Robertet SA.....	330 323,607
	Rothschild & Co.....	29,559 1,282,597
	Rubis SCA.....	20,778 672,642
	Safran SA.....	9,633 1,166,260
	Samse SA.....	244 55,889
	Sanofi.....	47,014 4,915,878
	Sartorius Stedim Biotech.....	2,846 1,248,003
	Savencia SA.....	4,626 334,084
	Schneider Electric SE.....	14,350 2,430,804
	SCOR SE.....	139,848 4,770,576
	SEB SA.....	9,648 1,464,277
	Seche Environnement SA.....	4,299 307,839
	SES SA.....	299,545 2,304,708
*Ω	SMCP SA.....	9,918 81,581
	Societe BIC SA.....	24,659 1,404,059

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
* Societe des Bains de Mer et du Cercle des Etrangers a Monaco.....	763	\$ 58,793
Societe Generale SA.....	147,209	5,464,447
Societe LDC SA.....	540	61,317
Societe pour l'Informatique Industrielle.....	5,395	252,710
Sodexo SA.....	27,382	2,546,626
* SOITEC.....	3,046	556,056
#* Solocal Group.....	32,742	53,287
Somfy SA.....	3,975	731,863
Sopra Steria Group SACA.....	16,108	2,832,083
SPIE SA.....	90,996	2,110,611
Stef SA.....	3,236	377,587
STMicroelectronics NV.....	52,730	2,479,403
Sword Group.....	8,891	409,697
Synergie SE.....	6,994	265,663
* Technicolor SA.....	24,584	77,090
* Technip Energies NV.....	81,084	1,240,707
Teleperformance.....	9,512	3,582,116
Television Francaise 1.....	58,887	562,874
Thales SA.....	13,980	1,289,619
Thermador Groupe.....	4,498	490,237
Tikehau Capital SCA.....	9,095	241,963
Total Gabon.....	433	72,048
TotalEnergies SE.....	308,861	17,564,129
Trigano SA.....	7,260	1,375,500
#* Ubisoft Entertainment SA.....	18,028	1,034,527
Union Financiere de France BQE SA.....	2,287	42,535
Valeo.....	142,182	3,979,476
* Vallourec SA.....	64,380	572,690
Ω Verallia SA.....	32,488	1,018,982
Vetoquinol SA.....	2,629	386,062
Vicat SA.....	21,056	872,566
VIEL & Cie SA.....	15,605	101,578
Vilmorin & Cie SA.....	8,732	493,620
Vinci SA.....	36,490	3,999,542
Virbac SA.....	2,232	897,919
Vivendi SE.....	11,832	155,068
* Vranken-Pommery Monopole SA.....	1,795	37,015
Wavestone.....	6,693	366,529
*Ω Worldline SA.....	14,994	726,762
*Ω X-Fab Silicon Foundries SE.....	36,746	358,464
* Xilam Animation SA.....	361	15,908
TOTAL FRANCE.....		<u>269,830,941</u>
GERMANY — (6.4%)		
1&1 AG.....	41,453	1,103,349
7C Solarparken AG.....	35,842	166,963
Aareal Bank AG.....	59,491	1,918,170
Adesso SE.....	588	121,408
# ADVA Optical Networking SE.....	74,512	1,121,721
All for One Group SE.....	1,449	112,945
# Allgeier SE.....	3,364	177,270
Allianz SE.....	36,861	9,464,155
Allianz SE, Sponsored ADR.....	8,379	214,670
Amadeus Fire AG.....	2,171	404,679
Aroundtown SA.....	39,342	243,000
Atoss Software AG.....	1,774	355,686
#*Ω Aumann AG.....	4,058	64,348
Aurubis AG.....	38,286	3,991,055
BASF SE.....	66,537	5,095,995

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	2,286	\$ 307,110
*	15,384	170,190
	59,740	3,629,435
	59,479	6,295,430
	15,030	632,973
	19,797	1,188,659
Ω	16,031	1,131,743
	3,182	316,493
	6,115	357,869
#	459	8,187
*	2,250	57,790
	28,825	1,003,728
#*	73,370	355,724
	39,371	3,373,160
	21,658	1,314,577
	1,084	174,329
*	163,256	726,517
	3,984	61,872
	5,534	680,055
*	883,755	7,631,489
	13,210	875,591
*	21,853	2,118,651
#*	25,556	340,343
Ω	146,531	8,790,831
	27,276	375,682
*	15,399	1,094,673
	163,910	13,078,990
*	81,955	2,889,231
*Ω	2,281	176,070
	3,262	263,793
*	408,778	5,678,560
	14,598	605,800
	16,117	2,864,835
	15,280	287,106
#*	186,234	1,448,121
Ω	136,870	1,688,966
	39,403	2,371,296
	6,767	127,896
	205,088	3,871,851
*	131,782	902,921
	18,473	317,775
	4,752	224,635
	2,767	112,483
	3,383	186,828
	20,094	889,267
	300,287	4,141,699
	11,832	1,031,428
*	6,901	84,609
	4,369	271,707
*	28,219	335,736
	31,634	498,344
	2,116	149,677
	56,419	1,840,596
*	3,177	128,556
	1,612	58,583
	9,076	578,839
	2,838	148,550
#*	16,612	321,455
*	10,397	34,170

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
* Fraport AG Frankfurt Airport Services Worldwide.....	24,092	\$1,645,645
Freenet AG.....	114,320	3,113,566
Fresenius Medical Care AG & Co. KGaA, ADR.....	2,454	83,019
Fresenius Medical Care AG & Co. KGaA.....	44,853	3,049,707
Fresenius SE & Co. KGaA.....	89,439	3,692,074
Fuchs Petrolub SE.....	17,754	595,826
GEA Group AG.....	47,586	2,248,207
# Gerresheimer AG.....	26,740	2,399,663
* Gesco AG.....	7,358	199,624
GFT Technologies SE.....	23,807	1,179,944
#* Global Fashion Group SA.....	11,779	53,821
Grand City Properties SA.....	15,706	346,628
# GRENKE AG.....	9,483	299,534
* H&R GmbH & Co. KGaA.....	9,526	79,425
Hamburger Hafen und Logistik AG.....	26,515	569,603
Hannover Rueck SE.....	3,018	608,858
#Ω Hapag-Lloyd AG.....	2,785	831,385
Hawesko Holding AG.....	1,608	96,584
HeidelbergCement AG.....	43,492	3,026,546
* Heidelberger Druckmaschinen AG.....	259,333	813,675
* HelloFresh SE.....	9,575	637,510
Henkel AG & Co. KGaA.....	4,700	371,352
* Highlight Communications AG.....	13,766	57,952
Hornbach Baumarkt AG.....	8,960	480,240
Hornbach Holding AG & Co. KGaA.....	9,349	1,432,256
Hugo Boss AG.....	32,666	2,069,343
* Hypoport SE.....	1,582	699,101
Indus Holding AG.....	17,012	652,769
Infineon Technologies AG, ADR.....	25,149	1,036,642
Ω Instone Real Estate Group SE.....	32,532	578,893
IVU Traffic Technologies AG.....	1,494	33,839
Jenoptik AG.....	35,706	1,306,783
Ω JOST Werke AG.....	12,353	620,426
* K+S AG.....	192,423	3,673,651
KION Group AG.....	53,299	4,927,667
* Kloeckner & Co. SE.....	74,158	837,558
Knorr-Bremse AG.....	3,310	335,600
* Koenig & Bauer AG.....	13,885	432,953
Krones AG.....	6,268	622,473
KSB SE & Co. KGaA.....	83	42,555
KWS Saat SE & Co. KGaA.....	4,277	332,348
Lanxess AG.....	65,709	4,000,706
LEG Immobilien SE.....	5,734	760,665
Leifheit AG.....	6,821	229,941
#* Leoni AG.....	22,566	244,899
#* Manz AG.....	2,130	111,462
* Medigene AG.....	778	1,997
Merck KGaA.....	2,693	590,570
METRO AG.....	102,963	1,051,021
MLP SE.....	45,826	427,414
MTU Aero Engines AG.....	3,069	653,050
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen.....	12,491	3,954,462
* Nagarro SE.....	3,364	584,850
Nemetschek SE.....	18,157	1,678,290
New Work SE.....	1,591	350,918
Nexus AG.....	5,598	396,841
#* Nordex SE.....	57,636	924,896
Norma Group SE.....	22,766	826,804
OHB SE.....	5,091	209,257

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	25,462	\$ 553,525
	5,271	1,037,984
#	60,101	570,971
*	1,001	34,084
	131,789	2,061,303
	5,104	224,814
	11,898	1,272,520
*	3,731	130,568
*	91,973	178,673
*	29,026	1,435,933
*	1,041	20,112
	640	536,522
	33,475	3,499,804
	16,480	932,859
	88,245	3,722,374
#	34,555	634,628
*	42,833	540,123
*	37,824	1,294,050
	16,936	2,124,811
Ω	15,791	943,424
	753	268,116
*	33,817	236,054
	21,667	3,440,093
#*	87,189	1,961,129
Ω	4,129	265,339
#	12,061	1,574,977
*	6,583	1,070,179
#	6,053	215,595
	22,034	848,430
	21,393	1,440,637
	1,863	252,178
	14,561	1,090,271
	72,094	1,009,373
*	12,660	273,023
	8,145	299,495
	7,136	852,748
	896	6,451
	26,804	707,849
	30,541	517,058
*	32,043	1,533,617
	6,522	193,647
	1,008,993	2,896,587
*	298,657	3,073,684
	3,961	146,416
	17,374	786,170
	60,013	2,353,508
	878	23,867
#*	1,984	47,862
#	5,344	582,283
	23,325	1,486,756
*	4,371	216,369
	5,249	1,519,995
	9,763	470,670
	9,102	1,328,347
	30,563	767,795
	6,761	380,300
*	2,817	67,634
	23,143	488,513
*Ω	8,806	698,914

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Zeal Network SE.....	6,237	\$ 266,388
TOTAL GERMANY.....		<u>235,699,575</u>
GREECE — (0.0%)		
GK Software SE.....	206	<u>33,463</u>
HONG KONG — (2.2%)		
* Aceso Life Science Group Ltd.....	1,631,933	40,183
Aeon Credit Service Asia Co. Ltd.....	38,000	24,777
AIA Group Ltd.....	420,000	4,384,720
* Aidigong Maternal & Child Health Ltd.....	510,000	39,300
Allied Group Ltd.....	236,000	86,918
APAC Resources Ltd.....	173,687	23,511
* Apollo Future Mobility Group Ltd.....	1,236,000	73,122
* Applied Development Holdings Ltd.....	1,210,000	16,026
Asia Financial Holdings Ltd.....	136,000	60,392
Asia Standard International Group Ltd.....	482,000	53,148
Asiasec Properties Ltd.....	49,000	3,344
ASM Pacific Technology Ltd.....	118,800	1,188,589
Associated International Hotels Ltd.....	10,000	15,904
Bank of East Asia Ltd.....	718,671	1,226,562
Ω BOC Aviation Ltd.....	163,000	1,370,371
BOC Hong Kong Holdings Ltd.....	267,000	1,030,977
BOCOM International Holdings Co. Ltd.....	519,000	85,374
BOE Varitronix Ltd.....	290,000	330,525
Bright Smart Securities & Commodities Group Ltd.....	12,000	2,211
†† Brightoil Petroleum Holdings Ltd.....	1,027,000	37,052
Ω Budweiser Brewing Co. APAC Ltd.....	31,300	82,680
Cafe de Coral Holdings Ltd.....	254,000	431,272
* Cathay Pacific Airways Ltd.....	1,249,000	1,043,364
* Century City International Holdings Ltd.....	1,416,000	69,041
Chen Hsong Holdings.....	122,000	38,305
Cheuk Nang Holdings Ltd.....	24,781	8,148
Chevalier International Holdings Ltd.....	30,055	36,046
* China Baoli Technologies Holdings Ltd.....	32,500	1,456
* China Best Group Holding Ltd.....	291,000	19,375
* China Display Optoelectronics Technology Holdings Ltd.....	352,000	21,711
* China Energy Development Holdings Ltd.....	4,676,000	86,861
*†† China Solar Energy Holdings Ltd.....	64,000	277
#* China Star Entertainment Ltd.....	1,612,000	174,160
* China Strategic Holdings Ltd.....	17,355,000	91,972
China Tonghai International Financial Ltd.....	240,000	5,869
Chinese Estates Holdings Ltd.....	461,500	157,319
Chinney Investments Ltd.....	112,000	23,228
* Chong Kin Group Holdings Ltd.....	42,000	4,483
Chow Sang Sang Holdings International Ltd.....	365,000	483,578
Chow Tai Fook Jewellery Group Ltd.....	254,000	446,271
Chuang's China Investments Ltd.....	1,080,000	59,859
Chuang's Consortium International Ltd.....	790,925	90,119
CITIC Telecom International Holdings Ltd.....	1,924,000	700,531
CK Asset Holdings Ltd.....	322,152	2,150,496
CK Hutchison Holdings Ltd.....	343,960	2,444,635
CK Infrastructure Holdings Ltd.....	107,500	662,455
CK Life Sciences Int'l Holdings, Inc.....	672,000	62,184
# CMBC Capital Holdings Ltd.....	22,250	8,265
# C-Mer Eye Care Holdings Ltd.....	108,000	74,236
CNQC International Holdings Ltd.....	95,000	8,090
CNT Group Ltd.....	518,000	26,563
* Cowell e Holdings, Inc.....	141,000	160,638

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
HONG KONG — (Continued)			
Ω	Crystal International Group Ltd.....	225,000	\$ 66,226
	CSI Properties Ltd.....	3,691,515	99,318
	Dah Sing Banking Group Ltd.....	477,795	452,995
	Dah Sing Financial Holdings Ltd.....	197,466	640,251
	Dickson Concepts International Ltd.....	83,500	45,093
	Dynamic Holdings Ltd.....	2,000	2,548
	Eagle Nice International Holdings Ltd.....	242,000	146,733
	EC Healthcare.....	132,000	151,795
	EcoGreen International Group Ltd.....	234,000	53,832
*	Emperor Capital Group Ltd.....	3,231,000	30,842
	Emperor Entertainment Hotel Ltd.....	495,000	50,340
	Emperor International Holdings Ltd.....	1,323,750	154,428
	Emperor Watch & Jewellery Ltd.....	2,480,000	64,675
*	ENM Holdings Ltd.....	680,000	59,440
*	Esprit Holdings Ltd.....	1,553,048	145,831
*Ω	ESR Cayman Ltd.....	81,600	276,681
*	Eternity Investment Ltd.....	1,730,000	40,255
	EuroEyes International Eye Clinic Ltd., Class C.....	20,000	20,306
#	Fairwood Holdings Ltd.....	52,000	103,992
	Far East Consortium International Ltd.....	1,866,198	675,686
	First Pacific Co. Ltd.....	2,145,200	826,193
*	First Shanghai Investments Ltd.....	1,216,000	30,593
*Ω	FIT Hon Teng Ltd.....	441,000	77,638
#*Ω	Fosun Tourism Group.....	55,800	74,965
	Fountain SET Holdings Ltd.....	1,240,000	218,006
*Ω	Frontage Holdings Corp.....	240,000	115,907
	FSE Lifestyle Services Ltd.....	45,000	33,675
#*	Galaxy Entertainment Group Ltd.....	54,000	312,728
	GDH Guangnan Holdings Ltd.....	154,000	13,602
*	Genting Hong Kong Ltd.....	436,000	23,206
	Get Nice Financial Group Ltd.....	152,150	16,667
	Giordano International Ltd.....	1,046,000	218,224
	Glorious Sun Enterprises Ltd.....	447,000	46,474
*	Gold Peak Industries Holdings Ltd.....	81,000	7,607
	Golden Resources Development International Ltd.....	90,000	5,910
*††	Good Resources Holdings Ltd.....	2,080,000	4,242
*	GR Properties Ltd.....	588,000	78,331
	Great Eagle Holdings Ltd.....	213,329	599,326
*	G-Resources Group Ltd.....	498,930	170,113
	Guoco Group Ltd.....	18,000	200,972
	Guotai Junan International Holdings Ltd.....	1,806,000	244,679
	Haitong International Securities Group Ltd.....	2,179,605	498,963
	Hang Lung Group Ltd.....	742,000	1,651,342
	Hang Lung Properties Ltd.....	867,000	1,854,878
	Hang Seng Bank Ltd.....	48,800	966,133
	Hanison Construction Holdings Ltd.....	381,459	62,617
*	Hans Energy Co. Ltd.....	688,000	18,161
	Harbour Centre Development Ltd.....	53,000	45,815
	Henderson Land Development Co. Ltd.....	251,575	1,100,186
	HK Electric Investments & HK Electric Investments Ltd.....	132,788	132,205
	HKBN Ltd.....	601,500	755,407
	HKR International Ltd.....	717,188	288,081
	HKT Trust & HKT Ltd.....	1,398,000	1,907,704
	Hon Kwok Land Investment Co. Ltd.....	110,000	39,785
	Hong Kong & China Gas Co. Ltd.....	252,735	389,530
*	Hong Kong ChaoShang Group Ltd.....	240,000	27,039
	Hong Kong Exchanges & Clearing Ltd.....	1,200	68,491
	Hong Kong Ferry Holdings Co. Ltd.....	33,000	33,064
	Hong Kong Technology Venture Co. Ltd.....	382,000	353,991

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* Hongkong & Shanghai Hotels Ltd.....	373,220	\$ 360,194
Hongkong Chinese Ltd.....	296,000	21,749
†† Hsin Chong Group Holdings Ltd.....	1,532,000	12,889
Hung Hing Printing Group Ltd.....	280,000	46,618
Hutchison Telecommunications Hong Kong Holdings Ltd.....	1,254,000	204,809
Hysan Development Co. Ltd.....	117,000	359,144
#* I-CABLE Communications Ltd.....	2,153,027	16,525
IGG, Inc.....	703,000	439,870
* Imagi International Holdings Ltd.....	216,799	17,376
International Housewares Retail Co. Ltd.....	248,000	84,755
* IPE Group Ltd.....	365,000	43,089
* IRC Ltd.....	7,348,000	252,590
ITC Properties Group Ltd.....	429,283	59,292
Jacobson Pharma Corp. Ltd.....	284,000	25,204
Johnson Electric Holdings Ltd.....	376,488	640,366
Ω JS Global Lifestyle Co. Ltd.....	190,500	304,429
K Wah International Holdings Ltd.....	1,105,000	432,626
* Kader Holdings Co. Ltd.....	214,000	12,158
Karrie International Holdings Ltd.....	396,000	78,536
Kerry Logistics Network Ltd.....	527,250	1,318,225
Kerry Properties Ltd.....	398,500	1,125,708
Kingmaker Footwear Holdings Ltd.....	204,000	27,434
* Kingston Financial Group Ltd.....	634,000	34,623
Kowloon Development Co. Ltd.....	414,000	556,581
* KuangChi Science Ltd.....	1,092,000	27,878
* Kwoon Chung Bus Holdings Ltd.....	42,000	10,547
* Lai Sun Development Co. Ltd.....	256,069	133,804
* Lai Sun Garment International Ltd.....	30,223	14,580
* Landing International Development Ltd.....	2,029,800	58,331
#* Langham Hospitality Investments & Langham Hospitality Investments Ltd....	990,750	107,138
* Lifestyle International Holdings Ltd.....	303,000	165,276
Lippo China Resources Ltd.....	2,772,000	44,668
Lippo Ltd.....	9,000	2,934
Liu Chong Hing Investment Ltd.....	178,000	179,515
L'Occitane International SA.....	189,500	747,329
Luk Fook Holdings International Ltd.....	333,000	877,708
Lung Kee Bermuda Holdings.....	106,000	52,782
* Magnificent Hotel Investment Ltd.....	818,000	13,230
Man Wah Holdings Ltd.....	618,000	955,419
* Mason Group Holdings Ltd.....	18,263,999	48,500
MECOM Power & Construction Ltd.....	80,999	36,560
* Melco International Development Ltd.....	538,000	628,179
* Melco Resorts & Entertainment Ltd., ADR.....	10,831	114,375
Ming Fai International Holdings Ltd.....	146,000	7,503
Miramar Hotel & Investment.....	155,000	261,600
Modern Dental Group Ltd.....	251,000	150,722
* Mongolian Mining Corp.....	393,000	74,007
MTR Corp. Ltd.....	98,216	531,626
NagaCorp Ltd.....	534,000	425,206
Nameson Holdings Ltd.....	314,000	19,686
*†† National United Resources Holdings Ltd.....	350,000	1,194
* Neo-Neon Holdings Ltd.....	613,000	38,206
New World Development Co. Ltd.....	588,644	2,403,027
* NewOcean Energy Holdings Ltd.....	788,000	5,954
Nissin Foods Co. Ltd.....	269,000	197,477
NWS Holdings Ltd.....	1,218,830	1,214,819
Orient Overseas International Ltd.....	50,000	1,238,465
Oriental Watch Holdings.....	314,368	176,133
* Oshidori International Holdings Ltd.....	3,201,000	214,690

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
†† Pacific Andes International Holdings Ltd.....	1,218,336	\$ 4,281
Pacific Basin Shipping Ltd.....	3,989,000	1,702,727
* Pacific Century Premium Developments Ltd.....	190,081	14,185
Pacific Textiles Holdings Ltd.....	833,000	423,263
* Paliburg Holdings Ltd.....	246,000	68,921
* Paradise Entertainment Ltd.....	340,000	44,542
PC Partner Group Ltd.....	208,000	314,568
PCCW Ltd.....	1,874,415	987,099
Pentamaster International Ltd.....	66,000	9,368
Perfect Medical Health Management Ltd.....	191,000	119,731
Pico Far East Holdings Ltd.....	640,000	106,223
Playmates Holdings Ltd.....	898,000	91,019
Plover Bay Technologies Ltd.....	88,000	41,859
Prada SpA.....	81,300	497,137
* PT International Development Co. Ltd.....	1,088,000	35,688
Public Financial Holdings Ltd.....	292,000	94,301
*Ω Razer, Inc.....	908,000	267,462
* Regal Hotels International Holdings Ltd.....	240,000	99,399
Ω Regina Miracle International Holdings Ltd.....	155,000	123,124
#* Sa Sa International Holdings Ltd.....	426,000	81,759
Safety Godown Co. Ltd.....	84,000	34,652
*Ω Samsonite International SA.....	161,700	337,958
* Sands China Ltd.....	48,400	134,961
SAS Dragon Holdings Ltd.....	294,000	211,460
SEA Holdings Ltd.....	162,968	108,483
* Shangri-La Asia Ltd.....	1,027,666	803,832
Shenwan Hongyuan HK Ltd.....	282,500	33,385
* Shun Ho Property Investments Ltd.....	13,497	2,310
* Shun Tak Holdings Ltd.....	1,541,249	408,574
Singamas Container Holdings Ltd.....	972,000	144,485
Sino Land Co. Ltd.....	1,525,465	1,976,535
SITC International Holdings Co. Ltd.....	363,000	1,383,603
* SJM Holdings Ltd.....	1,649,000	1,061,256
SmarTone Telecommunications Holdings Ltd.....	357,666	199,507
Solomon Systech International Ltd.....	996,000	99,106
Soundwill Holdings Ltd.....	69,000	65,874
* South China Holdings Co. Ltd.....	1,200,000	14,589
Stella International Holdings Ltd.....	436,000	485,164
Sun Hung Kai & Co. Ltd.....	447,341	240,020
Sun Hung Kai Properties Ltd.....	92,282	1,125,887
SUNeVision Holdings Ltd.....	290,000	254,870
Swire Pacific Ltd., Class A.....	234,000	1,417,590
Swire Pacific Ltd., Class B.....	407,500	403,961
# TAI Cheung Holdings Ltd.....	214,000	134,208
Tao Heung Holdings Ltd.....	324,000	37,573
Techtronic Industries Co. Ltd.....	30,500	503,253
* Television Broadcasts Ltd.....	277,200	171,938
Texwinca Holdings Ltd.....	658,000	128,041
* Theme International Holdings Ltd.....	250,000	25,177
* Town Health International Medical Group Ltd.....	1,057,899	51,060
Tradelink Electronic Commerce Ltd.....	220,000	33,020
Transport International Holdings Ltd.....	207,822	347,295
* Trendzon Holdings Group Ltd.....	300,000	38,968
United Laboratories International Holdings Ltd.....	919,000	522,666
†† Untrade Convoy.....	5,166,000	20,738
Untrade CW Group Holdings.....	443,000	0
Untrade Gold Fin Holdings.....	204,000	0
†† Untrade.Burwill.....	2,638,000	4,500
†† UNTRADE.UP ENERGY DEV.....	590,000	1,831

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	879,000	\$ 433,508
	420,000	36,091
	352,000	687,323
#*	136,000	93,187
Ω	780,699	119,957
	707,200	700,565
	83,200	658,015
	158,000	77,568
	9,480,000	96,243
Ω	5,804,568	3,883,312
	4,000	19,024
	30,000	68,620
	154,000	86,352
*	121,000	17,393
	374,000	991,461
	128,000	45,620
*	679,500	1,147,360
#	446,999	253,013
*	272,000	15,801
TOTAL HONG KONG		<u>81,739,467</u>
IRELAND — (0.7%)		
*	482,180	1,273,578
*	674,818	4,548,185
	595,791	834,007
	189,406	9,547,957
*	101,434	483,834
*	15,411	178,295
*	9,211	1,403,433
	90,784	1,246,929
*Ω	421,433	578,489
*	119,190	593,003
	3,556	448,047
	38,416	3,697,811
*	40,877	77,335
	54,041	2,848,265
TOTAL IRELAND		<u>27,759,168</u>
ISRAEL — (1.3%)		
	10,959	26,453
	794	54,368
	2,858	182,926
	2,489	175,758
*	5,279	128,686
*	9,849	90,539
	9,320	174,105
*	4,709	289,860
	8,270	70,168
	1,380	21,823
	15,317	429,102
	960	19,289
	11,300	334,706
	60,704	155,414
#*	33,733	28,922
*	54,446	335,570
	1,145	103,525
	179,380	1,861,558
	236,745	2,539,088

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
* Bet Shemesh Engines Holdings 1997 Ltd.....	3,993	\$ 86,647
* Bezeq The Israeli Telecommunication Corp. Ltd.....	247,536	426,117
Big Shopping Centers Ltd.....	1,066	171,297
* BioLine RX Ltd.....	118,855	15,001
Blue Square Real Estate Ltd.....	1,129	102,270
* Brack Capital Properties NV.....	528	87,690
* Camtek Ltd.....	1,177	42,260
# Carasso Motors Ltd.....	26,998	184,321
* Cellcom Israel Ltd.....	63,379	370,269
* Ceragon Networks Ltd.....	21,364	49,137
* Clal Insurance Enterprises Holdings Ltd.....	43,637	1,024,935
* Compugen Ltd.....	7,817	27,490
Danel Adir Yeoshua Ltd.....	1,893	451,557
Delek Automotive Systems Ltd.....	18,419	282,407
* Delek Group Ltd.....	8,142	919,473
Delta Galil Industries Ltd.....	6,912	432,355
Dor Alon Energy in Israel 1988 Ltd.....	3,179	97,402
Duniec Brothers Ltd.....	1,765	129,205
# Elbit Systems Ltd.....	3,101	515,449
# Electra Consumer Products 1970 Ltd.....	8,899	560,313
Electra Ltd.....	1,001	729,796
Electra Real Estate Ltd.....	12,365	270,772
* Ellomay Capital Ltd.....	957	24,282
Energix-Renewable Energies Ltd.....	49,843	198,893
* Enlight Renewable Energy Ltd.....	156,143	352,377
# Equital Ltd.....	20,579	905,483
* Fattal Holdings 1998 Ltd.....	997	120,055
# First International Bank of Israel Ltd.....	23,524	979,378
FMS Enterprises Migun Ltd.....	2,031	61,879
Formula Systems 1985 Ltd.....	7,015	789,412
Fox Wizel Ltd.....	6,677	1,297,329
Gav-Yam Lands Corp. Ltd.....	29,500	375,224
Gilat Satellite Networks Ltd.....	16,185	125,141
Hadera Paper Ltd.....	2,531	177,031
Hamat Group Ltd.....	8,118	75,911
Harel Insurance Investments & Financial Services Ltd.....	110,220	1,280,815
Hilan Ltd.....	8,673	558,998
ICL Group Ltd.....	25,129	227,255
IDI Insurance Co. Ltd.....	5,856	213,932
IES Holdings Ltd.....	1,321	140,037
Ilex Medical Ltd.....	3,707	198,682
Inrom Construction Industries Ltd.....	76,099	376,249
Isracard Ltd.....	104,883	581,281
Israel Canada T.R Ltd.....	43,856	272,802
Israel Discount Bank Ltd., Class A.....	306,788	2,057,273
Israel Land Development - Urban Renewal Ltd.....	12,597	211,910
Isras Investment Co. Ltd.....	953	247,556
* Issta Lines Ltd.....	2,436	80,119
* Kamada Ltd.....	19,848	120,416
Kardan Real Estate Enterprise & Development Ltd.....	16,612	32,587
Kenon Holdings Ltd.....	10,015	563,031
# Kerur Holdings Ltd.....	3,188	90,228
Klii Industries Ltd.....	502	48,185
Levinstein Properties Ltd.....	399	17,170
M Yochananof & Sons Ltd.....	2,156	163,130
Magic Software Enterprises Ltd.....	17,329	330,605
Malam - Team Ltd.....	5,570	187,653
Matrix IT Ltd.....	32,311	903,245
Maytronics Ltd.....	10,457	224,095

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	60,937	\$ 188,011
	5,500	250,348
*	500	29,210
	26,669	137,571
*	1,206	106,246
	25,601	629,276
#	369,592	654,564
	55,653	237,965
	4,606	159,293
	21,596	834,851
*	30,324	242,594
#	13,230	126,191
*	8,015	322,274
	1,844	108,868
*	302	77,330
*	7,410	867,211
	132,674	131,936
*	1,832,525	605,712
	4,839	84,623
*	13,969	164,099
	6,932	107,552
*	93,470	832,765
*	10,082	90,738
*	6,263	890,868
*	12,472	11,973
*	9,458	187,144
	126,933	1,515,465
	3,138	234,941
	3,341	151,718
*	5,563	177,795
	4,544	364,676
	7,533	15,699
	6,302	264,340
#	38,765	374,016
*	77,046	497,920
	76,048	715,285
	11,404	378,326
*	33,615	833,124
	64,446	32,586
	1,603	239,481
	9,970	64,458
*	25,601	62,206
*	268,993	2,267,611
	40,135	137,846
*	30,990	1,065,346
	3,836	83,409
	3,211	335,286
TOTAL ISRAEL		46,498,419
ITALY — (2.6%)		
	1,045,905	1,986,784
	30,658	619,613
	33,455	1,422,041
Ω	231,304	1,169,904
*	7,568	63,386
*	135,944	313,075
	55,461	226,550
	176,706	3,718,733
*	53,918	1,000,465

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	11,111	\$ 132,361
	61,214	1,646,597
	30,586	1,231,868
	25,424	510,244
	87,134	847,021
#*	246,303	254,624
	493,541	2,075,946
#	193,938	46,022
#Ω	57,614	133,201
	1,560,523	4,865,022
	26,638	90,087
	54,666	155,140
Ω	91,912	702,754
*	1,204	31,238
	1,039,057	2,187,448
	54,314	722,109
*	17,481	1,015,177
	59,407	1,240,493
	52,233	112,431
	38,268	337,398
*	263,997	125,475
	149,479	2,278,373
	87,133	601,027
*	298,210	31,352
	40,409	723,837
#	13,360	363,396
	10,449	131,190
	24,785	854,129
	108,649	164,202
Ω	4,701	724,712
*	8,431	73,105
	25,575	98,101
	41,737	93,209
	240,535	1,851,299
	237,920	3,573,842
	33,272	970,211
	40,275	552,153
#*	11,968	67,378
*	16,491	38,989
	6,898	1,589,869
	6,946	71,337
#*	496,459	317,846
	41,105	691,068
#*	128,567	85,426
	3,892	46,920
#*	47,794	54,395
	14,143	673,177
	443,017	1,841,788
*	28,479	416,708
*	249,326	118,801
Ω	63,121	680,596
#*	237,868	123,938
	14,218	878,013
	2,048,178	6,086,853
	100,252	301,599
	126,896	841,882
	10,783	385,766
*	33,526	356,686
#*	559,177	239,029

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	10,357	\$ 192,017
*	181,334	1,309,736
	148,190	707,734
	267,113	3,060,210
*	270,865	224,576
#	270,865	345,633
	21,751	1,395,969
*	6,406	52,948
	2,042	27,330
	5,442	68,877
*Ω	259,224	720,239
	971	72,062
	267,524	856,381
Ω	251,397	1,777,438
Ω	42,900	575,830
*	3,071	65,283
	10,993	370,701
Ω	55,432	314,971
	22,386	1,254,075
	8,013	1,346,590
#*	155,351	25,784
	67,269	65,588
	3,112	86,489
#	1,724	47,663
	1,929	36,934
*	40,421	68,398
#*	580,719	888,273
	2,828	76,611
*	2,299	49,265
#*	545,503	342,134
*	9,572	21,555
	4,033	729,435
	156,671	877,934
*	54,517	73,656
	22,545	482,248
	68,503	697,462
Ω	42,645	363,952
	5,975,301	2,816,037
	3,907,957	1,745,165
	15,814	74,326
#	51,351	1,251,937
	110,241	866,209
	9,290	330,013
*	7,493	403,848
	5,832	58,240
	476,352	7,570,855
#Ω	9,160	196,138
	341,821	1,922,995
	240,343	701,727
#	112,949	236,595
	4,910	22,642
	14,273	247,166
TOTAL ITALY.....		<u>96,091,283</u>
JAPAN — (22.0%)		
	7,500	54,928
	56,300	745,101
	22,300	190,812
	1,400	63,923

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	700	\$ 17,641
*	22,700	113,934
	12,300	132,509
	188,200	528,201
	33,460	40,233
#	27,560	412,930
	88,600	1,922,350
#	5,100	70,164
	1,700	34,990
	13,700	114,683
#	5,700	51,720
*	13,700	68,347
	9,600	817,080
#	1,000	55,677
	5,200	33,478
	45,019	1,025,855
#	9,700	262,533
#	5,700	95,626
	89,300	937,237
#	12,300	114,627
	13,600	196,608
#	17,400	55,114
	8,000	51,519
	69,600	3,194,319
#	3,900	42,199
#	18,500	61,322
	11,400	176,677
	12,800	352,651
	8,300	348,420
	36,000	255,094
	10,800	242,987
	6,600	105,381
	43,000	393,397
	186,500	560,163
	12,500	32,389
	12,600	647,650
	8,300	157,528
	120,200	1,832,142
	20,400	96,993
#	7,800	74,477
	39,300	236,165
	66,006	2,396,874
	1,200	15,293
	26,400	209,297
	29,700	828,674
	2,000	45,564
	17,800	54,782
#	6,500	151,552
*	84,900	126,510
	16,600	249,913
#	5,800	109,875
	21,900	256,116
	99,200	1,414,479
	12,100	100,457
	5,500	51,443
*	80,300	61,811
	15,500	269,585
	5,800	54,681
	1,280	40,402

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Alps Alpine Co. Ltd.....	177,948	\$1,940,784
Alps Logistics Co. Ltd.....	9,000	78,163
Altech Corp.....	9,020	141,731
Amada Co. Ltd.....	184,800	1,789,141
Amano Corp.....	13,600	272,808
Amiyaki Tei Co. Ltd.....	3,600	89,511
Amuse, Inc.....	7,900	139,277
Amvis Holdings, Inc.....	1,200	46,512
Anabuki Kosan, Inc.....	5,300	89,076
Anest Iwata Corp.....	26,300	177,773
Anicom Holdings, Inc.....	36,500	231,769
Anritsu Corp.....	54,900	758,109
AOI Electronics Co. Ltd.....	3,700	71,389
AOKI Holdings, Inc.....	49,178	251,058
Aoki Super Co. Ltd.....	1,800	44,723
# Aomori Bank Ltd.....	17,800	296,157
* Aoyama Trading Co. Ltd.....	38,600	228,078
Aoyama Zaisan Networks Co. Ltd.....	21,200	236,317
Aozora Bank Ltd.....	71,000	1,596,287
Apaman Co. Ltd.....	5,900	24,017
Arakawa Chemical Industries Ltd.....	14,800	149,208
Arata Corp.....	13,100	457,610
Araya Industrial Co. Ltd.....	3,200	45,735
Arcland Sakamoto Co. Ltd.....	4,600	62,826
# Arcland Service Holdings Co. Ltd.....	11,500	218,270
Arcs Co. Ltd.....	43,089	809,956
Ardepro Co. Ltd.....	57,700	24,757
Arealink Co. Ltd.....	11,000	139,342
Argo Graphics, Inc.....	9,000	245,745
Arisawa Manufacturing Co. Ltd.....	32,700	284,277
ARTERIA Networks Corp.....	17,000	201,426
Artiza Networks, Inc.....	5,000	47,467
Artnature, Inc.....	16,800	102,415
ArtSpark Holdings, Inc.....	6,800	42,415
* Aruhi Corp.....	28,800	288,892
As One Corp.....	5,200	257,645
Asahi Broadcasting Group Holdings Corp.....	8,100	49,484
# Asahi Co. Ltd.....	18,200	222,385
Asahi Diamond Industrial Co. Ltd.....	63,100	334,529
Asahi Group Holdings Ltd.....	22,200	906,220
Asahi Holdings, Inc.....	46,000	891,264
Asahi Intecc Co. Ltd.....	20,600	351,456
Asahi Kasei Corp.....	358,600	3,542,223
Asahi Kogyosha Co. Ltd.....	3,900	96,945
# Asahi Net, Inc.....	4,500	23,599
Asahi Yukizai Corp.....	12,400	192,771
Asante, Inc.....	2,500	35,616
Asanuma Corp.....	8,000	378,298
Asax Co. Ltd.....	1,800	10,688
* Ashimori Industry Co. Ltd.....	4,300	35,068
Asia Pile Holdings Corp.....	31,700	121,966
Asics Corp.....	2,200	42,714
ASKA Pharmaceutical Holdings Co. Ltd.....	24,000	205,835
ASKUL Corp.....	20,600	251,417
Astellas Pharma, Inc.....	48,700	786,045
Astena Holdings Co. Ltd.....	28,400	95,666
Asteria Corp.....	3,100	23,947
Asti Corp.....	4,000	60,929
* Atrae, Inc.....	4,900	84,244

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Atsugi Co. Ltd.....	19,900	\$ 93,967
Aucnet, Inc.....	8,400	111,099
Autobacs Seven Co. Ltd.....	53,800	652,400
Aval Data Corp.....	5,400	119,972
Avant Corp.....	11,700	103,765
# Avantia Co. Ltd.....	8,800	63,470
Avex, Inc.....	21,800	244,363
Awa Bank Ltd.....	35,700	702,888
# Axell Corp.....	9,300	92,358
Axial Retailing, Inc.....	14,000	398,450
Azbil Corp.....	4,400	172,822
Bandai Namco Holdings, Inc.....	10,600	745,054
Bando Chemical Industries Ltd.....	30,100	228,856
Bank of Iwate Ltd.....	14,700	243,283
Bank of Kochi Ltd.....	5,900	39,693
Bank of Kyoto Ltd.....	32,200	1,501,250
Bank of Nagoya Ltd.....	11,500	298,571
Bank of Saga Ltd.....	14,600	192,844
Bank of the Ryukyus Ltd.....	46,500	324,128
# Bank of Toyama Ltd.....	2,200	37,569
Baroque Japan Ltd.....	7,800	60,971
Base Co. Ltd.....	1,100	39,305
BayCurrent Consulting, Inc.....	2,100	796,989
Beauty Garage, Inc.....	800	19,938
Beenos, Inc.....	9,400	149,126
Belc Co. Ltd.....	6,900	323,987
Bell System24 Holdings, Inc.....	23,900	295,161
Belluna Co. Ltd.....	58,400	369,543
Benefit One, Inc.....	14,400	437,952
Benesse Holdings, Inc.....	28,000	546,062
BeNext-Yumeshin Group Co.....	19,816	270,319
#* Bengo4.com, Inc.....	2,500	105,128
# Bic Camera, Inc.....	44,200	386,076
# B-Lot Co. Ltd.....	1,400	5,756
BML, Inc.....	15,600	474,139
Bookoff Group Holdings Ltd.....	2,900	25,871
Bourbon Corp.....	5,800	114,514
BP Castrol KK.....	5,300	60,236
# Br Holdings Corp.....	34,100	107,552
* BrainPad, Inc.....	9,600	93,722
Bridgestone Corp.....	40,500	1,773,544
Broadband Tower, Inc.....	34,100	53,498
Broadleaf Co. Ltd.....	75,800	231,365
#* Broadmedia Corp.....	11,900	90,079
# Broccoli Co. Ltd.....	5,500	54,015
Brother Industries Ltd.....	40,700	749,534
Bunka Shutter Co. Ltd.....	59,800	546,927
Business Brain Showa-Ota, Inc.....	800	13,702
# Business Engineering Corp.....	400	12,098
BuySell Technologies Co. Ltd.....	500	10,996
C Uyemura & Co. Ltd.....	5,200	256,864
CAC Holdings Corp.....	10,900	125,449
Calbee, Inc.....	32,900	757,284
# Can Do Co. Ltd.....	560	9,605
Canon Electronics, Inc.....	17,900	253,147
Canon Marketing Japan, Inc.....	23,000	469,753
Canon, Inc., Sponsored ADR.....	24,859	589,655
Canon, Inc.....	13,900	328,745
Capcom Co. Ltd.....	20,400	492,471

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,800	\$ 25,566
	4,400	30,493
	8,300	49,013
	4,600	76,720
#	7,200	51,989
	52,700	659,114
	16,400	329,834
	8,800	192,081
	38,100	706,879
#	10,600	212,433
	5,400	114,495
	4,500	74,056
	13,500	135,140
	180,800	1,168,812
	46,300	110,752
	13,400	160,648
#	5,900	84,577
	21,100	141,069
*	26,200	77,341
	8,800	140,738
	16,400	281,135
	10,800	166,526
	20,800	184,848
	31,800	587,375
	20,089	171,482
#	5,500	77,333
	110,700	902,738
	21,600	169,768
	39,000	312,918
	9,100	132,440
	10,900	71,455
#	1,100	9,386
	46,300	222,162
	262,300	1,122,755
	15,200	280,598
	3,400	117,727
	3,200	32,487
	21,000	97,690
	10,300	133,300
*	53,000	262,385
	68,204	800,057
	35,000	192,725
	10,400	150,270
	23,000	215,021
	8,700	60,487
	26,259	624,812
	9,700	236,674
	377,738	1,552,259
	12,800	154,504
#*	69,000	147,977
	900	11,958
	16,800	129,828
	23,300	166,555
	57,800	1,162,000
	11,300	42,070
	2,000	249,769
#	7,377	100,935
#	6,400	94,305
	6,400	54,135

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	38,000	\$ 243,569
	13,500	364,354
	141,900	1,583,930
	5,400	84,401
	9,900	153,712
*	6,600	47,324
	13,000	271,458
	11,600	78,438
#	5,200	42,099
	18,400	112,300
	29,600	345,142
	4,400	33,301
	12,900	72,014
	9,800	121,568
	54,000	1,296,277
	21,400	150,212
	7,700	147,905
	141,500	1,043,759
	10,400	204,614
	8,100	64,700
	54,800	299,848
	24,000	927,440
#*	21,700	26,266
	5,000	347,124
	15,500	72,464
	11,900	425,274
#	16,900	539,103
	5,900	71,563
	8,900	324,608
	18,800	179,433
	64,600	1,454,111
	5,400	121,338
	5,300	150,181
	14,800	272,952
	6,000	27,435
	34,000	466,495
	9,100	1,910,491
	6,700	70,524
#	5,400	212,066
	38,800	200,565
	13,600	85,485
	11,300	223,289
	49,000	797,223
	11,400	456,690
#	4,600	47,367
	38,500	892,716
#	32,000	352,901
	7,600	86,216
#	5,000	32,304
	1,300	10,415
	11,760	285,250
	6,200	710,933
	8,400	145,687
	67,700	1,975,700
	22,900	225,490
	337,547	2,033,956
	95,000	1,358,269
	1,800	22,204
	1,000	14,343

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	124,400	\$1,180,681
#	13,100	59,948
	4,800	22,658
	64,800	1,007,649
	61,900	2,180,009
#	6,000	135,897
	9,600	716,483
	17,200	595,666
	18,200	267,775
	49,400	1,358,385
	2,300	21,099
	71,000	1,821,526
	6,600	388,857
	6,800	240,569
	7,100	106,968
*	14,500	163,659
	3,400	35,115
	10,500	332,424
	6,000	73,925
	2,700	742,375
	9,700	196,835
	1,800	14,170
	8,600	221,366
	70,500	1,118,680
	22,000	291,334
	2,600	54,968
	24,800	345,448
	44,000	1,907,567
*	3,800	13,810
	23,400	499,335
	31,000	744,981
	4,600	40,881
#	9,200	380,104
	4,600	28,666
	24,100	231,068
	7,900	402,623
	13,900	681,262
	5,100	125,226
	10,600	199,696
	9,300	41,337
#	8,100	143,900
	79,600	742,812
#	20,000	92,490
	11,400	187,571
	4,100	100,770
	30,800	248,771
	18,000	47,703
	14,400	215,856
	4,200	210,357
	15,200	522,798
#	9,400	95,235
	17,400	153,049
	33,800	409,092
	8,200	107,603
	17,148	155,800
	16,000	141,010
	1,499,070	5,970,233
	11,800	63,871
	16,500	397,685

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,700	\$ 86,126
	9,700	246,028
	3,100	16,246
	5,600	32,128
#	8,000	105,729
	12,200	81,332
	4,800	7,327
	5,900	87,818
	15,200	270,023
	25,900	380,188
#	23,400	758,681
	3,700	56,968
	6,900	39,796
	7,700	137,764
	35,000	115,480
	6,000	152,811
	3,000	593,245
	34,200	439,786
*	11,900	87,245
	29,788	183,179
	1,200	12,862
	3,400	44,379
	28,400	708,713
*	1,700	14,945
	5,700	53,324
	15,020	182,445
	10,400	44,360
	11,800	67,927
	6,400	52,600
	39,200	106,599
#	4,800	32,245
	7,900	81,188
	13,800	88,503
	21,800	187,583
	1,300	10,340
	6,800	203,742
	7,100	52,621
	23,800	153,305
	18,400	591,008
	28,200	218,793
	8,100	61,808
	5,300	34,284
	13,600	64,246
	6,300	64,277
	20,100	282,261
	19,500	321,996
	32,100	740,965
	9,000	90,339
	24,700	138,961
	7,300	39,821
	24,400	1,304,089
	1,400	31,455
	8,400	301,484
	30,200	304,693
#	31,400	67,582
	31,600	639,384
	12,500	108,245
	41,600	782,290
	7,000	293,264

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	10,000	\$ 334,279
	19,900	335,135
	12,000	804,432
	14,600	102,816
	21,300	89,095
*	285,900	1,545,910
	15,100	536,738
	77,900	48,892
	4,500	33,458
*	7,400	149,705
	28,700	682,615
	11,300	229,311
	7,500	991,487
	10,100	199,955
	9,000	79,710
	5,300	198,896
	4,700	339,591
	18,300	227,081
	6,100	159,064
	101,408	1,991,566
	6,000	220,332
	22,823	718,339
	10,900	205,092
	17,460	361,852
	10,900	121,498
	30,000	335,819
	67,600	1,390,492
	24,800	217,715
	18,000	200,620
	14,000	547,735
	6,500	119,233
	33,600	197,111
	73,500	266,642
	23,400	300,217
	23,500	1,558,724
	18,000	217,414
	25,200	230,446
	3,300	43,666
	13,700	95,656
	4,100	87,604
	8,400	263,595
	43,100	425,735
*	4,100	11,276
#	13,300	46,377
	500	17,065
	7,000	169,245
	16,000	385,113
	47,500	893,223
#	15,700	59,275
#	17,500	131,017
	3,300	96,499
	16,400	350,888
	5,600	491,410
*	2,400	21,907
	10,300	127,099
	19,090	299,289
	3,400	176,481
	7,000	64,328
	7,400	69,378

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	13,500	\$ 58,468
	gremz, Inc.....	35,281
	2,100	
	53,100	1,136,013
#	9,200	95,921
	25,000	300,643
	4,600	142,760
*	31,270	656,649
	330,200	1,084,926
*	2,200	14,289
	15,300	531,903
	45,700	1,160,684
	86,899	601,190
	1,100	22,029
	284,800	1,051,647
	11,500	118,909
	7,600	130,164
	5,700	134,414
	22,400	343,117
	12,500	277,861
#	8,300	199,441
	16,400	407,481
	2,500	127,903
	4,200	46,657
	32,652	950,873
	37,600	1,032,584
	19,600	256,377
	1,800	15,200
	8,200	53,203
	12,200	87,371
#	2,800	110,748
	3,900	17,154
	176,600	2,242,389
#	1,900	32,154
	5,400	24,316
	147,450	1,128,300
	1,300	9,896
	44,600	713,243
	15,500	529,483
	31,500	530,721
*	5,200	57,831
	16,700	274,807
	1,700	204,110
	18,100	217,601
	53,400	464,175
	1,900	33,562
	5,000	290,483
	8,800	86,617
	7,700	172,845
	5,100	257,094
	241,100	1,405,432
	1,200	178,869
	16,700	52,630
	21,000	151,887
	13,700	417,410
	6,400	162,735
	42,000	2,182,992
#	303	31,494
*	5,310	95,754
	16,100	738,153

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	190,240	\$1,266,581
	3,700	66,740
	13,400	139,895
	8,100	385,918
	20,500	551,335
	48,100	209,832
	2,400	31,327
	6,900	84,634
	15,900	110,308
	20,900	537,734
	109,000	723,014
	17,000	135,588
	118,300	932,218
	6,200	69,028
	44,700	220,583
#	13,199	91,962
#	22,600	383,141
	23,840	704,472
	128,435	3,782,767
	6,400	23,071
	19,000	107,406
	16,670	150,123
	29,600	177,335
	11,400	613,618
	1,100	81,284
	58,000	578,792
	11,600	294,801
#	4,600	49,486
*	9,500	60,171
	15,600	400,879
	12,800	86,707
*	1,000	17,719
	21,400	214,499
	49,167	475,231
	4,800	19,392
	219,700	678,172
	24,500	338,152
	11,200	625,860
	5,000	32,556
	5,234	209,861
	252,100	619,895
	6,100	98,856
	36,800	161,967
	25,400	282,200
	45,800	269,094
	11,100	227,178
#	1,500	10,961
	3,900	57,527
	28,400	604,995
	94,126	2,411,662
	67,000	386,356
	118,800	2,398,951
	34,620	720,256
	108,000	506,893
	17,000	87,186
	5,800	32,733
	3,700	40,520
#*	19,800	103,589
#	14,000	73,136

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,300	\$ 32,698
	5,900	114,379
	33,900	785,604
#	7,400	81,826
	48,600	732,318
#	16,200	197,631
*	400	9,332
	20,800	271,245
	10,100	113,591
	12,900	205,568
	50,200	291,761
	9,600	299,289
	137,968	1,271,353
	12,900	160,799
	413,400	4,179,264
	12,000	191,868
	27,500	420,173
	2,400	10,857
	7,600	128,994
	13,700	453,718
	6,200	40,953
	8,500	127,614
	3,200	142,507
	6,100	247,684
#	2,900	37,555
	6,700	53,429
	1,000	32,626
	14,900	172,812
	186,500	1,466,052
	9,600	106,233
	34,900	348,302
	1,900	49,565
*	1,800	31,715
	13,200	138,167
	125,000	1,531,250
#*	6,500	20,592
	19,000	124,442
	3,700	51,161
	6,600	355,503
#	72,400	2,325,956
	66,100	577,438
	6,000	163,681
	5,200	220,314
	143,078	839,452
	33,553	100,633
#*	2,500	9,709
	23,100	274,175
	9,600	83,994
	6,400	127,237
	29,900	1,409,596
	6,100	43,751
	1,100	37,057
	200,682	1,041,671
	24,100	666,646
	144,700	1,298,145
	53,900	226,521
	13,700	238,192
	23,600	638,581
	86,100	1,374,825

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
#*	Jalux, Inc.....	5,400 \$ 120,185
#*	Jamco Corp.....	2,700 19,293
	JANOME Corp.....	25,300 161,732
*	Japan Airlines Co. Ltd.....	17,200 325,554
*	Japan Airport Terminal Co. Ltd.....	5,600 242,639
*	Japan Asia Investment Co. Ltd.....	16,300 26,193
	Japan Aviation Electronics Industry Ltd.....	47,200 754,354
	Japan Best Rescue System Co. Ltd.....	12,500 94,757
*	Japan Cash Machine Co. Ltd.....	19,300 106,496
#*	Japan Communications, Inc.....	47,200 68,071
*	Japan Display, Inc.....	252,200 81,508
	Japan Electronic Materials Corp.....	7,300 160,863
	Japan Elevator Service Holdings Co. Ltd.....	20,000 288,123
	Japan Exchange Group, Inc.....	48,600 999,743
#	Japan Foundation Engineering Co. Ltd.....	16,100 83,427
*	Japan Hospice Holdings, Inc.....	900 13,329
	Japan Investment Adviser Co. Ltd.....	6,100 57,077
	Japan Lifeline Co. Ltd.....	32,000 280,138
	Japan Material Co. Ltd.....	27,000 394,630
	Japan Medical Dynamic Marketing, Inc.....	11,600 151,596
	Japan Oil Transportation Co. Ltd.....	2,900 66,546
	Japan Petroleum Exploration Co. Ltd.....	6,900 164,910
	Japan Post Holdings Co. Ltd.....	150,800 1,287,158
	Japan Post Insurance Co. Ltd.....	26,800 469,902
	Japan Property Management Center Co. Ltd.....	8,100 69,037
	Japan Pulp & Paper Co. Ltd.....	13,500 470,177
	Japan Securities Finance Co. Ltd.....	94,200 765,601
	Japan Steel Works Ltd.....	13,100 435,503
	Japan Tobacco, Inc.....	66,200 1,321,675
	Japan Transcity Corp.....	33,400 187,878
	Japan Wool Textile Co. Ltd.....	52,200 399,516
	Jastec Co. Ltd.....	6,100 54,964
	JBCC Holdings, Inc.....	15,100 211,659
	JCR Pharmaceuticals Co. Ltd.....	7,800 137,383
	JCU Corp.....	18,600 807,453
	JDC Corp.....	16,300 75,375
	Jeol Ltd.....	3,900 212,637
	JFE Holdings, Inc.....	106,260 1,365,106
	JFE Systems, Inc.....	700 12,747
	JGC Holdings Corp.....	108,400 1,065,167
*	JIG-SAW, Inc.....	1,400 61,864
#	Jimoto Holdings, Inc.....	20,190 116,936
	JINS Holdings, Inc.....	6,400 395,649
	JINUSHI Co. Ltd.....	11,300 168,252
	JK Holdings Co. Ltd.....	14,300 137,117
#	JM Holdings Co. Ltd.....	11,000 155,685
	JMS Co. Ltd.....	16,700 89,296
#*	Joban Kosan Co. Ltd.....	5,400 63,829
	J-Oil Mills, Inc.....	21,400 316,430
	Joshin Denki Co. Ltd.....	17,100 311,635
#	Joyful Honda Co. Ltd.....	10,100 134,473
	JP-Holdings, Inc.....	42,700 87,044
	JSB Co. Ltd.....	600 14,711
	JSP Corp.....	17,400 244,232
	JSR Corp.....	3,100 102,759
	J-Stream, Inc.....	7,300 39,855
	JTEKT Corp.....	151,300 1,316,114
	Juki Corp.....	24,600 165,693
	Juroku Financial Group, Inc.....	31,100 618,379

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,700	\$ 160,144
	176,870	272,418
	14,800	194,258
	19,153	397,691
	300	10,610
	18,700	484,492
	11,200	291,439
	176,021	2,125,918
	8,800	182,262
	14,900	532,799
	5,200	116,808
#*	9,000	40,118
	8,100	294,240
	18,600	162,391
	66,400	1,283,079
	16,600	148,979
	5,000	144,661
	14,700	58,093
	36,500	709,725
	96,400	717,272
	50,000	1,628,746
	3,900	51,004
	80,300	873,534
	8,300	273,814
	500	12,185
	7,300	151,532
#	11,100	98,952
	47,100	451,017
	14,400	719,590
*	23,600	61,518
	18,300	363,522
	13,400	408,714
	20,900	598,362
	10,500	75,248
	3,800	128,247
	1,600	40,420
	3,700	97,556
	131,800	2,554,092
*	6,299	392,609
	96,900	3,095,829
	5,300	87,444
	24,200	561,174
	6,300	72,922
	3,500	39,958
	12,700	129,982
	95,900	399,878
	34,800	261,024
	4,100	40,720
	13,800	161,601
	18,300	377,522
	9,400	46,030
	12,500	313,075
	3,500	54,172
	31,200	800,330
	5,800	438,410
#	28,900	53,806
	18,500	118,469
	2,800	32,506
	76,100	1,087,782

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
King Co. Ltd.....	900	\$ 4,122
King Jim Co. Ltd.....	1,500	11,528
Kinki Sharyo Co. Ltd.....	4,300	37,699
* Kintetsu Department Store Co. Ltd.....	1,200	27,742
Kintetsu World Express, Inc.....	39,300	977,726
Kirin Holdings Co. Ltd.....	53,480	857,185
Kissei Pharmaceutical Co. Ltd.....	28,600	577,485
Ki-Star Real Estate Co. Ltd.....	9,100	556,840
Kitagawa Corp.....	8,200	98,482
Kita-Nippon Bank Ltd.....	8,000	114,808
Kitano Construction Corp.....	3,200	59,007
# Kitanotatsujin Corp.....	35,800	69,406
Kito Corp.....	24,400	364,563
Kitz Corp.....	70,000	406,955
Kiyo Bank Ltd.....	61,300	766,580
* KLab, Inc.....	24,500	93,617
Koa Corp.....	31,900	406,017
Koa Shoji Holdings Co. Ltd.....	2,600	13,598
Koatsu Gas Kogyo Co. Ltd.....	29,800	194,318
Kobayashi Pharmaceutical Co. Ltd.....	2,200	171,320
Kobe Bussan Co. Ltd.....	16,800	522,974
* Kobe Electric Railway Co. Ltd.....	1,600	44,322
Kobe Steel Ltd.....	264,480	1,262,472
Koei Tecmo Holdings Co. Ltd.....	1,100	39,794
Kohnan Shoji Co. Ltd.....	33,000	978,602
Kohsoku Corp.....	9,200	121,905
Koito Manufacturing Co. Ltd.....	9,200	461,936
Kojima Co. Ltd.....	29,000	133,183
Kokusai Co. Ltd.....	2,800	15,051
Kokusai Pulp & Paper Co. Ltd.....	5,800	15,881
Kokuyo Co. Ltd.....	60,200	877,636
KOMAIHALTEC, Inc.....	3,399	68,876
Komatsu Ltd.....	49,600	1,246,395
Komatsu Matere Co. Ltd.....	27,400	296,888
Komatsu Wall Industry Co. Ltd.....	6,800	107,830
KOMEDA Holdings Co. Ltd.....	23,800	440,546
Komehyo Holdings Co. Ltd.....	5,700	70,402
Komeri Co. Ltd.....	29,300	683,144
Komori Corp.....	46,700	280,077
Konaka Co. Ltd.....	25,800	77,632
Konami Holdings Corp.....	14,800	797,865
Kondotec, Inc.....	18,600	166,608
Konica Minolta, Inc.....	397,100	1,673,939
Konishi Co. Ltd.....	24,900	355,049
Konoike Transport Co. Ltd.....	25,500	261,245
Konoshima Chemical Co. Ltd.....	4,400	72,776
* Kosaido Holdings Co. Ltd.....	14,900	97,703
Kose Corp.....	1,300	118,858
Kozo Keikaku Engineering, Inc.....	3,200	67,926
Krosaki Harima Corp.....	5,600	221,885
# KRS Corp.....	12,200	91,894
K's Holdings Corp.....	147,220	1,448,745
KU Holdings Co. Ltd.....	10,500	90,748
Kubota Corp.....	44,200	947,892
Kumagai Gumi Co. Ltd.....	37,100	945,669
Kumiai Chemical Industry Co. Ltd.....	24,900	172,107
Kunimine Industries Co. Ltd.....	6,300	56,784
Kurabo Industries Ltd.....	12,500	204,444
Kuraray Co. Ltd.....	197,200	1,771,613

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	17,500	\$1,306,477
	8,300	112,897
	14,400	585,554
	4,300	36,445
#	8,300	495,121
	15,500	403,513
	24,585	1,516,189
	7,300	169,871
	17,400	236,476
	4,600	104,124
	32,400	412,731
	24,100	157,800
	7,500	205,981
	39,400	625,878
	23,500	29,036
	47,300	174,527
	17,800	58,667
	43,254	879,092
	4,000	99,699
#	13,200	76,501
	27,100	693,152
	30,800	228,221
	291,780	1,127,393
	7,100	148,323
	13,800	88,293
	4,700	77,014
	4,100	919,783
	13,300	582,927
	21,200	167,999
	10,300	276,772
	49,400	95,206
	3,600	57,003
	4,700	26,131
	20,000	79,168
	33,100	768,844
	48,400	632,391
	3,400	84,852
	75,800	1,735,073
#	1,400	13,856
	1,600	20,526
*	5,800	63,666
	5,800	249,768
	33,100	1,042,142
	50,050	1,107,355
	42,300	407,920
	16,000	477,787
#	10,700	59,320
	11,300	122,959
	16,800	143,901
	22,000	759,995
	3,976	143,573
	5,900	220,798
	24,200	290,178
	16,000	231,192
	3,100	68,200
	9,700	137,219
	139,000	1,430,301
	13,800	89,559
	19,200	261,617

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,100	\$ 18,865
	42,800	914,460
	41,600	802,622
	35,400	788,566
	15,869	293,024
	72,100	326,596
	6,400	842,059
#	15,700	179,194
	2,800	36,909
	10,600	33,133
	7,900	145,631
	13,900	385,841
	26,500	171,719
	10,500	215,380
	17,600	108,293
	59,900	418,912
	21,060	720,842
	3,300	34,029
	3,100	96,223
	16,000	255,137
	50,600	542,721
	6,100	145,783
*	168,700	1,299,623
	3,400	148,479
	51,200	439,559
	591,022	1,318,435
	10,200	287,148
#	6,100	135,533
	10,600	93,835
	20,600	98,987
	800	17,585
	88,300	1,588,963
	6,100	47,349
*	6,200	156,739
	8,400	306,219
	35,100	625,226
	33,900	718,473
	1,600	11,007
	4,500	49,542
	18,100	1,129,107
#	6,100	37,642
	22,100	763,170
	33,800	207,180
	12,900	755,741
	8,200	117,673
#	24,900	235,811
	10,900	57,467
	3,900	123,721
#	2,700	49,012
	22,500	499,292
*	2,300	86,861
	4,800	21,381
*	7,500	47,285
#	4,500	39,824
	11,000	195,104
	15,291	116,093
	22,100	304,885
#	1,300	30,496
	47,700	193,706

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	22,800	\$ 85,715
	9,504	448,724
	12,300	85,275
	14,900	320,174
	54,639	1,337,048
#	18,200	230,997
	6,700	91,384
#	6,700	90,215
#*	44,100	66,924
	79,510	1,320,013
	12,800	133,951
	11,100	360,105
	32,000	540,596
	14,200	38,003
	5,200	292,735
	48,000	117,134
*	42,001	145,451
	276,580	2,169,544
	121,900	4,138,800
	98,000	1,227,293
	51,100	735,964
	67,795	1,298,625
	561,770	2,901,363
	131,600	3,574,176
#	5,200	97,590
	29,000	251,905
	32,399	782,066
	63,180	1,127,037
*	146,500	418,288
*	19,900	54,622
	17,550	183,139
	7,800	253,682
	13,600	333,770
#	12,100	108,149
	1,117,000	6,770,449
	22,300	411,201
	106	52,590
	147,500	3,677,967
	79,200	2,118,175
	17,800	306,274
#*	73,000	222,256
	82,700	1,772,867
#	5,400	399,656
#	13,300	204,520
	69,200	1,956,833
	11,700	906,077
	28,300	589,505
	33,400	301,054
	9,800	289,346
	41,200	762,705
	5,800	161,006
	14,400	264,820
	7,500	75,346
	219,305	2,970,706
	25,800	720,603
	18,200	350,404
	12,500	388,805
	20,000	200,553
	7,600	20,940

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	126,300	\$ 640,324
* Monex Group, Inc.....	700	31,854
* Money Forward, Inc.....	13,100	24,669
Money Partners Group Co. Ltd.....	6,800	369,541
Monogatari Corp.....	32,400	532,358
MonotaRO Co. Ltd.....	4,200	42,358
MORESCO Corp.....	24,900	793,584
Morinaga & Co. Ltd.....	31,000	1,502,944
Morinaga Milk Industry Co. Ltd.....	6,700	112,083
Moriroku Holdings Co. Ltd.....	26,900	298,125
Morita Holdings Corp.....	12,400	76,339
Morito Co. Ltd.....	15,700	80,754
Morningstar Japan KK.....	5,200	125,486
Morozoff Ltd.....	6,000	56,866
# Mortgage Service Japan Ltd.....	4,800	109,371
Mory Industries, Inc.....	38,200	203,512
MrMax Holdings Ltd.....	41,282	1,415,953
MS&AD Insurance Group Holdings, Inc.....	6,400	65,876
MTG Co. Ltd.....	17,200	83,937
MTI Ltd.....	12,100	51,130
Mugen Estate Co. Ltd.....	12,400	86,375
m-up Holdings, Inc.....	4,500	103,137
Murakami Corp.....	19,300	1,451,037
Murata Manufacturing Co. Ltd.....	52,600	792,354
Musashi Seimitsu Industry Co. Ltd.....	28,600	459,860
Musashino Bank Ltd.....	1,900	33,610
Mutoh Holdings Co. Ltd.....	28,800	900,258
Nabtesco Corp.....	7,600	63,459
# NAC Co. Ltd.....	15,600	582,845
Nachi-Fujikoshi Corp.....	4,800	30,122
Nadex Co. Ltd.....	7,900	115,370
Nafco Co. Ltd.....	100	1,827
# Nagaileben Co. Ltd.....	7,500	80,534
Nagano Bank Ltd.....	13,900	161,010
Nagano Keiki Co. Ltd.....	100,900	1,611,645
Nagase & Co. Ltd.....	10,200	173,013
Nagatanien Holdings Co. Ltd.....	1,900	160,670
# Nagawa Co. Ltd.....	10,700	168,964
* Nagoya Railroad Co. Ltd.....	1,700	27,575
Naigai Trans Line Ltd.....	16,400	73,119
# Nakabayashi Co. Ltd.....	3,100	46,370
Nakamoto Packs Co. Ltd.....	1,900	8,394
* Nakamura Choukou Co. Ltd.....	3,208	94,658
Nakamura Co. Ltd.....	11,900	211,005
Nakanishi, Inc.....	13,000	37,900
Nakano Corp.....	26,200	98,559
Nakayama Steel Works Ltd.....	4,900	14,768
Nakayamafuku Co. Ltd.....	1,800	17,884
Nakayo, Inc.....	38,900	66,658
#* Namura Shipbuilding Co. Ltd.....	12,400	246,187
Nankai Electric Railway.....	31,200	527,653
Nanto Bank Ltd.....	1,500	25,027
Nanyo Corp.....	2,400	43,648
Narasaki Sangyo Co. Ltd.....	1,200	100,714
# Nasu Denki Tekko Co. Ltd.....	6,100	106,349
Natori Co. Ltd.....	11,100	202,862
NEC Capital Solutions Ltd.....	72,600	2,832,365
NEC Corp.....	16,400	236,656
NEC Networks & System Integration Corp.....	3,900	35,093
# NEOJAPAN, Inc.....		

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	29,100	\$ 690,741
	29,000	150,500
	5,400	56,990
	14,600	275,234
	29,500	740,807
*	1,800	45,388
	3,200	32,114
	31,600	533,968
	118,800	2,019,590
	51,300	1,978,342
	191,200	1,498,542
	6,100	42,246
	5,300	81,017
	27,100	66,292
	47,200	1,071,481
	7,400	113,680
	49,800	521,790
	10,600	202,916
	25,000	618,037
#	58,200	371,596
	1,300	29,158
	30,000	690,341
	25,300	280,507
	7,920	105,940
	34,800	1,013,064
	12,880	149,417
*	20,100	229,824
	2,200	76,255
	6,600	75,162
	12,400	113,631
	42,200	163,626
	9,900	117,492
	16,700	442,934
	35,400	557,310
#	30,300	139,375
	57,500	521,224
	14,500	70,091
	11,600	85,591
	3,400	92,252
	17,600	463,017
	7,900	53,724
	2,400	44,830
#	5,800	32,698
	80,000	590,282
	28,400	152,379
	58,000	1,092,606
	139,300	1,453,869
	1,400	686,058
	1,599	49,712
	47,300	693,869
	16,100	108,421
	9,500	54,071
	11,800	174,223
	6,000	72,337
	9,400	327,146
	5,900	134,418
*	19,300	274,171
	1,600	27,863
	160,700	181,601

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#	Nippon Concrete Industries Co. Ltd.....	38,600	\$ 94,486
#	Nippon Denko Co. Ltd.....	100,165	266,061
	Nippon Densetsu Kogyo Co. Ltd.....	30,100	391,009
	Nippon Dry-Chemical Co. Ltd.....	2,900	44,702
	Nippon Electric Glass Co. Ltd.....	70,600	1,763,610
	Nippon Express Holdings, Inc.....	23,900	1,416,403
#	Nippon Filcon Co. Ltd.....	6,700	29,354
	Nippon Fine Chemical Co. Ltd.....	12,300	219,171
	Nippon Gas Co. Ltd.....	68,400	957,201
	Nippon Hume Corp.....	18,900	114,522
	Nippon Kayaku Co. Ltd.....	110,800	1,101,630
#	Nippon Kodoshi Corp.....	5,300	112,701
	Nippon Koei Co. Ltd.....	11,800	306,413
	Nippon Light Metal Holdings Co. Ltd.....	65,800	1,008,301
#	Nippon Paint Holdings Co. Ltd.....	15,500	123,960
	Nippon Paper Industries Co. Ltd.....	107,424	1,088,502
#	Nippon Parking Development Co. Ltd.....	143,500	169,262
	Nippon Pillar Packing Co. Ltd.....	22,400	652,080
	Nippon Piston Ring Co. Ltd.....	5,800	65,519
	Nippon Rietec Co. Ltd.....	6,100	73,144
	Nippon Road Co. Ltd.....	6,700	488,124
	Nippon Sanso Holdings Corp.....	25,000	496,469
	Nippon Seiki Co. Ltd.....	44,400	396,604
#	Nippon Seisen Co. Ltd.....	2,200	86,494
	Nippon Sharyo Ltd.....	7,300	126,630
*	Nippon Sheet Glass Co. Ltd.....	27,900	122,653
	Nippon Shinyaku Co. Ltd.....	3,600	235,335
	Nippon Shokubai Co. Ltd.....	12,400	583,944
	Nippon Signal Co. Ltd.....	29,200	227,500
	Nippon Soda Co. Ltd.....	24,800	709,662
	Nippon Steel Corp.....	145,050	2,370,784
	Nippon Steel Trading Corp.....	15,100	681,568
	Nippon Suisan Kaisha Ltd.....	284,900	1,334,866
	Nippon Systemware Co. Ltd.....	8,700	152,182
	Nippon Thompson Co. Ltd.....	76,800	410,253
	Nippon Yakin Kogyo Co. Ltd.....	19,500	388,529
	Nippon Yusen KK.....	40,022	3,137,434
	Nipro Corp.....	127,200	1,179,993
	Nishikawa Rubber Co. Ltd.....	1,400	18,995
	Nishimatsu Construction Co. Ltd.....	51,600	1,713,838
#	Nishimatsuya Chain Co. Ltd.....	27,800	354,547
	Nishimoto Co. Ltd.....	3,700	93,231
	Nishi-Nippon Financial Holdings, Inc.....	120,100	850,672
	Nishi-Nippon Railroad Co. Ltd.....	11,200	250,506
	Nishio Rent All Co. Ltd.....	25,100	614,924
	Nissan Chemical Corp.....	12,300	667,377
*	Nissan Motor Co. Ltd.....	297,700	1,575,603
	Nissan Shatai Co. Ltd.....	58,100	349,206
	Nissan Tokyo Sales Holdings Co. Ltd.....	18,900	37,138
	Nissei ASB Machine Co. Ltd.....	7,100	191,507
	Nissei Plastic Industrial Co. Ltd.....	12,600	113,583
#	Nissha Co. Ltd.....	44,000	560,180
	Nisshin Group Holdings Co. Ltd.....	25,100	107,677
	Nisshin Oillio Group Ltd.....	23,700	620,561
	Nisshin Seifun Group, Inc.....	28,400	398,798
	Nisshinbo Holdings, Inc.....	166,238	1,384,820
	Nissin Corp.....	11,200	154,910
	Nissin Electric Co. Ltd.....	37,100	468,009
	Nissin Foods Holdings Co. Ltd.....	2,600	184,425

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	12,200	\$ 182,409
	24,300	167,066
	14,400	124,525
	2,500	358,156
	19,700	482,740
	12,000	68,158
	20,800	50,674
	4,600	257,356
	7,800	186,142
	17,800	1,385,901
	2,600	85,780
	22,900	308,068
	10,500	151,935
	27,700	127,864
#	27,600	157,769
	5,300	91,337
	10,400	88,834
	6,800	307,989
	5,300	242,688
	12,700	233,647
	26,700	538,446
	66,400	709,943
	9,600	76,875
	425,600	1,880,108
#	29,168	129,506
#	1,800	66,309
	87,800	2,055,998
	10,700	428,185
	21,100	379,063
	24,700	363,237
	289,100	631,730
	6,200	38,798
	9,800	278,695
	5,800	71,687
	9,900	263,407
	28,480	486,435
	177,100	1,208,005
*	376,500	759,354
	26,500	508,024
*	19,300	13,025
#	8,300	240,551
	242,300	1,963,150
	2,200	82,967
	1,200	24,393
#	45,000	129,975
	35,500	626,640
	6,500	61,303
	10,800	129,637
	700	36,882
	3,500	180,639
*	1,187	10,168
	25,016	350,277
#*	9,400	195,908
	13,700	229,618
	435,900	2,320,329
	33,600	217,198
	5,700	201,316
	3,700	134,743
	63,800	674,501

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	125,100	\$ 417,505
	86,600	662,440
	8,100	352,893
	11,152	136,218
	21,300	411,650
	19,800	863,742
	24,000	685,183
	5,700	98,159
	24,500	194,575
	7,700	47,666
	800	58,488
	5,100	19,952
	30,800	746,952
	8,300	35,317
#	10,800	154,638
	91,300	228,828
	15,300	792,130
	20,800	277,282
*	7,600	64,432
	10,200	208,618
	2,500	186,976
	6,600	482,649
	5,500	46,331
	429,400	458,931
*	119,700	249,390
	4,200	45,467
	164,200	3,386,974
	3,600	74,716
	12,000	330,353
	9,700	257,469
	11,000	113,287
*	24,900	179,714
	37,200	149,206
	43,500	765,829
	9,600	389,537
	16,700	569,759
	2,000	46,843
	112,600	1,304,370
	14,100	259,435
	52,200	498,282
#	19,499	388,570
	11,300	264,558
	13,700	199,693
	7,250	277,872
	36,800	495,285
	161,523	1,778,288
#	26,580	292,779
	3,600	38,847
	3,600	49,974
	34,100	567,450
	24,000	51,705
*	35,300	533,991
	8,500	38,265
#	2,600	29,630
	22,700	501,978
	26,500	66,583
#	7,200	99,600
	3,400	29,474
	14,400	65,390

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	252,600	\$1,402,746
	5,600	87,581
*	10,700	192,095
	28,800	743,495
	1,200	10,888
	11,800	163,231
	24,800	483,393
	12,400	441,655
	32,600	495,016
	6,800	116,158
	6,500	96,878
	21,400	175,530
*	900	21,162
#	14,300	73,346
*	1,500	94,216
	9,200	291,789
#*	2,200	47,554
	94,800	316,759
	20,800	380,090
	46,400	294,924
	24,200	531,501
	11,500	109,774
#	2,400	32,743
*	2,600	18,596
	900	10,629
	26,000	301,840
	40,900	215,737
	17,500	75,382
*	8,300	119,354
	24,100	280,746
	5,300	60,116
	7,100	74,751
	26,400	430,952
	24,900	250,289
	12,600	253,821
*	27,600	239,440
	5,700	47,825
	7,800	106,230
	14,300	88,558
	36,900	311,885
	24,300	438,531
*	73,500	843,546
	196,300	1,464,821
#*	13,400	190,498
	572,931	2,462,136
	47,000	752,453
	15,900	270,531
#	18,600	191,992
	13,100	120,068
	5,400	61,277
	7,200	46,810
#	174,700	1,475,239
	18,800	610,211
	4,800	63,524
*	6,100	36,812
	9,100	206,931
	8,300	397,102
	35,100	144,602
	10,000	147,901

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,700	\$ 598,343
	5,500	110,172
	3,758	67,403
	76,100	270,811
	800	10,477
#	11,300	150,597
	4,300	362,220
	19,100	527,471
	11,300	148,579
	4,800	183,099
	13,700	324,525
	9,300	878,789
	22,700	216,072
	16,900	253,059
	56,300	808,432
	21,700	429,978
	16,000	491,477
	3,700	119,142
	14,850	67,170
	1,100	8,114
	9,000	171,462
	900	20,812
#	10,500	190,640
	3,400	80,723
	5,700	218,058
	46,600	392,433
	14,000	61,292
	57,300	310,523
	29,000	526,719
	8,400	109,762
	15,760	209,248
#	16,100	570,999
	62,600	510,175
*	20,600	34,117
	7,900	110,094
	35,500	491,632
	155,000	872,984
#*	35,600	54,946
	15,200	662,681
	41,700	515,124
	30,700	95,405
	3,300	72,258
	35,900	924,344
	3,200	141,749
	35,800	177,313
	22,900	124,534
	25,500	922,532
	35,200	253,719
	6,200	40,093
	10,000	72,769
	9,400	122,722
	24,700	280,448
	148,200	1,604,867
	11,500	524,036
	8,000	373,011
#	5,100	89,202
	4,000	23,391
*	11,237	81,023
	20,300	380,573

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	25,100	\$ 217,486
	39,400	764,255
	11,300	46,077
	800	33,567
	17,000	299,811
	13,300	128,926
#	8,800	70,946
	35,900	1,358,876
	4,800	54,271
	7,700	160,128
	33,850	873,188
*	3,000	28,476
	18,600	573,721
#	10,500	60,528
	7,200	722,563
#	25,900	186,722
	8,565	144,932
	2,100	94,660
	8,200	577,395
#	3,600	16,233
	25,500	428,162
	4,000	20,568
*	52,400	514,076
	7,000	94,564
	35,500	290,602
	28,400	201,317
	4,700	41,413
	86,900	1,353,598
	23,800	445,035
	7,600	43,630
	2,100	30,493
	90,900	901,860
	30,300	572,873
	48,200	842,728
#	106,540	2,158,518
	19,400	342,739
	18,900	76,328
#	300	26,943
	99,500	798,979
	6,700	357,203
	197,440	312,225
	23,300	75,794
	26,200	95,955
	4,500	46,771
	22,900	576,284
	57,000	2,898,942
	376,200	795,068
	5,500	116,755
	27,800	309,028
	6,000	350,169
	15,300	440,566
	4,700	349,039
	9,500	177,035
	13,000	288,228
*	9,600	35,472
*	600	99,691
	41,222	803,141
	13,500	107,756
	31,700	219,794

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Shikoku Chemicals Corp.....	29,500	\$ 367,184
Shikoku Electric Power Co., Inc.....	40,900	284,314
Shima Seiki Manufacturing Ltd.....	28,700	434,145
Shimadzu Corp.....	10,800	389,683
Shimamura Co. Ltd.....	12,400	1,134,552
Shimizu Bank Ltd.....	12,300	174,905
Shimizu Corp.....	148,400	988,111
Shimajima Co. Ltd.....	7,600	67,922
Shin Nippon Air Technologies Co. Ltd.....	9,800	174,655
Shin Nippon Biomedical Laboratories Ltd.....	17,300	184,984
Shinagawa Refractories Co. Ltd.....	4,300	142,481
* Shindengen Electric Manufacturing Co. Ltd.....	6,200	182,696
Shin-Etsu Chemical Co. Ltd.....	9,000	1,505,784
Shin-Etsu Polymer Co. Ltd.....	47,100	451,340
Shin-Keisei Electric Railway Co. Ltd.....	1,900	33,234
Shinki Bus Co. Ltd.....	400	11,096
Shinko Electric Industries Co. Ltd.....	12,000	552,219
Shinko Shoji Co. Ltd.....	30,300	236,556
Shinmaywa Industries Ltd.....	39,900	306,513
Shinnihon Corp.....	20,800	135,992
Shin-Nihon Tatemono Co. Ltd.....	8,700	31,622
Shinnihonseiyaku Co. Ltd.....	6,800	64,293
Shinoken Group Co. Ltd.....	29,900	255,764
Shinsho Corp.....	4,800	148,465
Shinwa Co. Ltd.....	8,300	146,134
Shinwa Co. Ltd.....	7,500	54,070
Shionogi & Co. Ltd.....	7,100	404,648
Ship Healthcare Holdings, Inc.....	28,900	648,656
# Shizuki Electric Co., Inc.....	12,600	57,630
Shizuoka Bank Ltd.....	156,500	1,229,694
Shizuoka Gas Co. Ltd.....	51,900	453,081
SHO-BOND Holdings Co. Ltd.....	4,600	201,435
* Shobunsha Holdings, Inc.....	10,700	39,509
Shoei Co. Ltd.....	13,000	500,559
Shoei Foods Corp.....	6,600	228,208
Shofu, Inc.....	7,700	120,448
Showa Denko KK.....	130,400	2,708,900
Showa Sangyo Co. Ltd.....	17,200	402,865
Sigma Koki Co. Ltd.....	3,400	46,821
SIGMAXYZ Holdings Inc.....	10,900	208,007
Siix Corp.....	26,500	302,088
* Silver Life Co. Ltd.....	1,600	14,548
Sinanen Holdings Co. Ltd.....	8,100	213,654
Sinfonia Technology Co. Ltd.....	26,300	277,128
Sinko Industries Ltd.....	20,300	322,939
Sintokogio Ltd.....	31,500	189,758
SK-Electronics Co. Ltd.....	9,900	80,996
SKY Perfect JSAT Holdings, Inc.....	128,700	484,387
Skylark Holdings Co. Ltd.....	51,700	675,513
* Smaregi, Inc.....	1,600	24,846
SMC Corp.....	500	278,881
SMK Corp.....	4,000	74,806
SMS Co. Ltd.....	19,400	533,357
Snow Peak, Inc.....	10,200	208,211
SNT Corp.....	33,600	65,855
Soda Nikka Co. Ltd.....	14,300	104,210
Sodick Co. Ltd.....	42,100	293,628
Soft99 Corp.....	7,600	86,900
SoftBank Group Corp.....	192,900	8,545,381

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Softcreate Holdings Corp.....	1,700	\$ 54,025
Software Service, Inc.....	2,000	101,841
Sohgo Security Services Co. Ltd.....	12,600	456,971
Soiken Holdings, Inc.....	10,600	28,978
Sojitz Corp.....	141,240	2,213,481
Soken Chemical & Engineering Co. Ltd.....	6,600	93,526
Solasto Corp.....	19,900	183,029
Soliton Systems KK.....	6,200	69,070
Solxyz Co. Ltd.....	3,000	10,757
Sompo Holdings, Inc.....	58,150	2,721,038
Sony Group Corp.....	23,600	2,640,096
Sony Group Corp., Sponsored ADR.....	51,864	5,791,134
* Sotetsu Holdings, Inc.....	10,800	198,867
Sotoh Co. Ltd.....	4,900	35,643
Space Co. Ltd.....	7,900	60,127
# Sparx Group Co. Ltd.....	82,900	188,522
SPK Corp.....	6,364	71,978
S-Pool, Inc.....	36,200	330,036
Square Enix Holdings Co. Ltd.....	5,100	250,093
SRA Holdings.....	8,200	203,497
* SRE Holdings Corp.....	1,100	42,658
ST Corp.....	7,700	101,190
St. Marc Holdings Co. Ltd.....	16,300	212,824
Stanley Electric Co. Ltd.....	30,900	722,268
Star Mica Holdings Co. Ltd.....	8,600	104,021
Star Micronics Co. Ltd.....	23,000	291,682
Starts Corp., Inc.....	25,700	559,553
Starzen Co. Ltd.....	13,700	241,712
St-Care Holding Corp.....	10,200	67,424
Stella Chemifa Corp.....	10,100	220,573
Step Co. Ltd.....	8,400	132,687
STI Foods Holdings, Inc.....	800	15,884
Strike Co. Ltd.....	3,900	151,843
Studio Alice Co. Ltd.....	9,500	178,154
Subaru Corp.....	243,300	4,428,388
Subaru Enterprise Co. Ltd.....	2,000	138,667
Sugi Holdings Co. Ltd.....	7,300	428,252
Sugimoto & Co. Ltd.....	7,500	141,841
SUMCO Corp.....	64,700	1,192,815
Sumida Corp.....	34,800	305,562
Suminoe Textile Co. Ltd.....	2,800	45,509
Sumiseki Holdings, Inc.....	38,800	47,298
Sumitomo Bakelite Co. Ltd.....	27,200	1,310,773
Sumitomo Chemical Co. Ltd.....	608,600	3,069,200
Sumitomo Corp.....	107,300	1,658,365
Sumitomo Dainippon Pharma Co. Ltd.....	49,300	536,593
Sumitomo Densetsu Co. Ltd.....	14,200	258,838
Sumitomo Electric Industries Ltd.....	243,700	3,231,095
Sumitomo Forestry Co. Ltd.....	86,600	1,524,645
Sumitomo Heavy Industries Ltd.....	80,100	2,103,622
Sumitomo Metal Mining Co. Ltd.....	30,000	1,385,691
Sumitomo Mitsui Construction Co. Ltd.....	187,560	708,719
# Sumitomo Mitsui Financial Group, Inc., Sponsored ADR.....	100,020	719,144
Sumitomo Mitsui Financial Group, Inc.....	104,441	3,762,064
Sumitomo Mitsui Trust Holdings, Inc.....	52,700	1,822,429
Sumitomo Osaka Cement Co. Ltd.....	34,000	1,042,625
* Sumitomo Precision Products Co. Ltd.....	3,700	59,272
Sumitomo Realty & Development Co. Ltd.....	40,200	1,243,795
Sumitomo Riko Co. Ltd.....	36,600	187,216

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	146,953	\$1,529,161
	10,700	286,912
	61,600	1,106,221
	49,500	449,299
	17,300	85,969
	28,100	707,611
	14,800	568,301
	8,900	101,859
*	400	4,494
	150,400	648,732
	36,560	1,085,116
	14,100	105,901
	24,000	1,021,779
#	41,900	659,071
	5,700	45,212
	1,100	16,804
	2,400	20,026
	900	17,000
	124,000	381,782
	18,300	169,142
	18,500	405,959
	5,900	137,879
	126,600	1,870,933
	17,100	118,813
	18,120	246,199
	10,200	94,703
#	33,100	345,647
	98,000	857,174
	16,500	390,536
	111,067	2,209,821
#	6,300	35,403
	16,200	112,481
	18,700	467,629
	5,600	67,927
*	12,700	66,711
	64,900	2,127,490
	4,500	106,887
	600	9,954
	20,000	982,243
	25,200	743,465
	26,800	1,301,708
#	5,500	74,324
	14,100	244,318
	4,100	25,758
	15,500	54,744
	4,800	27,461
	8,664	106,456
#	7,600	119,677
	6,600	132,395
	62,800	609,135
	110,200	300,285
	33,000	392,880
	14,800	362,893
	34,300	573,452
	2,500	52,160
	122,700	1,165,215
	9,600	54,346
*	470	4,012
#	5,800	73,087

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	196,852	\$5,705,398
#	12,158	175,800
	4,100	26,842
	24,100	602,370
	5,600	68,439
	5,000	51,683
	28,400	363,194
	14,600	297,484
	12,100	263,761
	80,800	459,203
	3,100	24,171
#	44,250	277,781
#	2,000	22,512
	47,200	188,056
	14,400	165,557
	14,600	51,151
	22,000	329,019
	9,500	87,069
	50,600	1,827,413
	20,800	296,140
#	8,000	48,330
	4,900	68,046
	7,000	54,358
	8,600	91,697
	4,500	40,200
	26,700	683,043
#	8,600	35,980
	135,200	1,704,430
	6,300	72,427
	17,100	298,115
	5,200	60,619
	11,400	179,549
	16,800	366,784
	2,700	19,106
	8,000	25,434
	13,300	485,501
	10,700	155,238
	28,300	707,123
	8,200	31,110
	33,000	867,922
	11,500	302,197
	20,800	144,920
	19,500	412,492
	6,600	185,433
	4,400	191,349
	3,800	13,666
	94,000	927,001
	22,550	205,478
	40,000	249,030
	57,300	696,314
	110,900	215,322
	144,700	934,790
#*	1,400	41,552
	1,200	90,938
	1,400	207,841
	1,700	12,864
	6,900	191,266
	2,000	30,232
	187,500	348,785

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,900	\$ 112,339
#*	6,600	62,093
	4,800	131,188
	54,300	849,037
	31,400	244,312
	12,500	259,533
#	7,400	65,404
	27,300	192,298
	1,900	28,870
	11,900	65,380
	86,800	900,261
	17,200	270,250
	69,000	528,696
	500	6,909
	57,600	750,382
	213,500	751,534
	3,020	244,626
	36,716	2,190,978
	7,300	263,107
	60,700	966,180
*	4,700	18,574
	13,000	641,541
*	99,600	265,359
	5,300	255,453
	20,900	170,087
#	8,500	44,289
#	8,400	74,069
	25,687	352,051
	8,100	479,818
	1,100	22,015
	4,000	18,203
#	3,200	107,116
*	13,300	101,350
	14,200	89,274
	21,700	920,435
	51,400	492,108
	131,900	1,966,160
	7,900	90,473
#*	7,000	74,567
	11,200	410,574
	97,730	599,947
	349,582	1,915,073
	1,971	82,835
	35,000	65,677
	6,200	57,377
#	2,800	168,024
	20,300	87,026
	6,200	115,148
	8,000	121,277
	159,100	451,165
	85,900	838,609
	5,600	182,181
	74,900	1,016,593
	56,900	1,082,354
	38,100	397,844
	12,700	121,262
	532,900	3,367,828
	3,400	79,659
	25,200	507,395

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Torigoe Co. Ltd.....	13,900	\$ 79,011
Torii Pharmaceutical Co. Ltd.....	12,200	303,379
Torishima Pump Manufacturing Co. Ltd.....	14,500	117,072
Tosei Corp.....	28,900	264,597
Toshiba Corp.....	12,700	525,907
Toshiba TEC Corp.....	15,800	595,332
Tosoh Corp.....	100,600	1,574,037
Totech Corp.....	3,400	72,145
Totetsu Kogyo Co. Ltd.....	20,470	436,828
TOTO Ltd.....	9,699	417,449
Tottori Bank Ltd.....	6,400	65,755
Toukei Computer Co. Ltd.....	1,400	57,500
Tow Co. Ltd.....	23,400	61,264
Towa Bank Ltd.....	31,800	146,527
Towa Corp.....	13,400	303,073
Towa Pharmaceutical Co. Ltd.....	26,100	640,169
Toyo Construction Co. Ltd.....	94,700	472,066
Toyo Corp.....	22,900	208,953
Toyo Denki Seizo KK.....	4,800	41,190
#* Toyo Engineering Corp.....	33,799	194,736
Toyo Gosei Co. Ltd.....	2,700	288,320
Toyo Ink SC Holdings Co. Ltd.....	29,500	489,558
Toyo Kanetsu KK.....	6,600	143,800
Toyo Machinery & Metal Co. Ltd.....	12,000	60,772
Toyo Securities Co. Ltd.....	47,300	62,479
Toyo Seikan Group Holdings Ltd.....	86,800	1,057,295
Toyo Sugar Refining Co. Ltd.....	800	7,175
Toyo Suisan Kaisha Ltd.....	14,400	590,008
# Toyo Tanso Co. Ltd.....	13,800	354,834
Toyo Tire Corp.....	92,300	1,305,049
Toyo Wharf & Warehouse Co. Ltd.....	3,700	46,115
Toyobo Co. Ltd.....	91,000	1,024,119
Toyoda Gosei Co. Ltd.....	45,700	960,482
Toyota Boshoku Corp.....	59,900	1,061,753
Toyota Industries Corp.....	14,600	1,138,925
# Toyota Motor Corp., Sponsored ADR.....	34,806	6,907,251
Toyota Motor Corp.....	430,090	8,499,942
Toyota Tsusho Corp.....	26,200	1,062,502
TPR Co. Ltd.....	21,200	268,626
# Traders Holdings Co. Ltd.....	20,039	70,242
Trancom Co. Ltd.....	6,900	489,942
# Trans Genic, Inc.....	20,900	76,408
Transaction Co. Ltd.....	8,200	80,158
Transcosmos, Inc.....	9,300	237,022
TRE Holdings Corp.....	33,340	420,765
* Trend Micro, Inc.....	7,300	387,284
# Tri Chemical Laboratories, Inc.....	12,000	324,701
Trinity Industrial Corp.....	1,800	12,452
Trusco Nakayama Corp.....	18,800	400,100
TS Tech Co. Ltd.....	79,400	1,046,212
* TSI Holdings Co. Ltd.....	57,105	156,510
Tsubaki Nakashima Co. Ltd.....	42,600	527,871
Tsubakimoto Chain Co.....	26,500	742,132
Tsubakimoto Kogyo Co. Ltd.....	2,900	108,464
* Tsudakoma Corp.....	200	1,016
Tsugami Corp.....	34,300	398,131
#* Tsukada Global Holdings, Inc.....	11,700	27,951
Tsukishima Kikai Co. Ltd.....	28,100	267,730
Tsukuba Bank Ltd.....	85,900	140,561

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	20,400	\$ 578,597
	2,900	233,579
	13,600	201,911
	4,600	72,279
#	2,300	33,282
	21,600	280,929
	11,900	205,807
#	1,600	8,800
	14,700	38,891
*	33,707	775,918
	118,720	2,134,535
	3,200	61,182
	8,200	324,679
	3,600	44,702
	1,600	51,628
	11,100	564,785
	5,400	159,559
	4,700	152,325
	39,400	275,618
#	52,300	476,859
	8,900	149,056
*	59,300	159,333
*	20,800	427,678
	1,400	29,077
	16,300	41,333
	4,200	88,358
	1,700	21,531
	31,800	494,185
	21,100	344,367
	11,700	335,261
*	5,300	39,459
*	9,300	87,930
	7,600	231,429
	43,700	840,009
	12,400	275,838
#	700	14,726
	6,800	209,659
	8,200	55,647
#	21,300	180,924
	1,200	7,225
	7,160	186,941
	4,200	30,442
	43,800	296,190
	88,400	343,217
	40,500	742,988
	107,100	777,948
	2,600	22,024
	9,500	138,694
	37,200	328,233
	14,500	246,195
	3,700	33,822
	15,200	168,459
#	5,300	31,076
	5,600	35,185
	4,700	110,734
	2,800	190,893
	4,000	42,406
	11,800	318,692
	11,500	43,145

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,881	\$ 266,844
	5,300	57,064
	6,800	58,216
	6,600	57,236
#	2,800	123,653
*	20,500	205,876
	9,600	193,921
#	2,200	26,885
	6,300	91,027
	27,600	216,333
	6,500	64,174
#	13,800	68,544
	24,500	163,135
	5,200	41,590
	4,700	238,297
#	12,600	255,501
	41,800	381,215
	387,508	1,307,787
	3,600	32,774
	24,499	203,124
	199,300	1,236,653
	1,700	77,444
	85,300	2,031,292
	23,500	424,980
#	24,800	196,658
	23,900	194,504
	9,400	132,728
	16,500	100,372
	29,400	626,050
	35,900	1,104,597
#	4,200	90,371
	74,600	1,066,619
	50,900	442,819
	8,900	514,551
	11,200	93,007
	5,400	226,100
	13,600	113,834
#	6,200	46,713
#	7,100	26,362
	31,600	438,134
	21,500	458,051
	24,800	463,267
	32,700	535,805
	107,999	1,574,473
	50,700	376,755
	17,900	411,193
	7,600	118,806
	8,000	115,577
#	13,800	210,953
	21,500	180,774
*	4,900	20,908
	2,900	59,926
	12,200	132,718
	1,500	36,156
	17,800	450,463
	2,300	34,494
	6,000	60,911
	32,100	191,379
	13,400	82,065

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Yushiro Chemical Industry Co. Ltd.....	7,600	\$ 72,975
Yutaka Giken Co. Ltd.....	1,200	18,696
Z Holdings Corp.....	88,800	450,985
Zaoh Co. Ltd.....	3,100	49,706
Zenitaka Corp.....	2,200	76,549
Zenkoku Hosho Co. Ltd.....	19,700	881,735
Zenrin Co. Ltd.....	23,800	199,874
Zensho Holdings Co. Ltd.....	14,850	357,535
Zeon Corp.....	83,000	963,136
ZERIA Pharmaceutical Co. Ltd.....	11,100	185,621
ZIGExN Co. Ltd.....	40,700	102,416
ZOZO, Inc.....	14,100	375,729
Zuiko Corp.....	8,200	56,323
TOTAL JAPAN.....		812,927,202
NETHERLANDS — (3.8%)		
Aalberts NV.....	91,043	5,565,470
Ω ABN AMRO Bank NV.....	161,364	2,589,741
* Accell Group NV.....	24,245	1,577,883
Aegon NV.....	1,281,817	7,231,362
# Aegon NV.....	34,041	193,011
* AFC Ajax NV.....	70	1,133
Akzo Nobel NV.....	13,856	1,434,248
*Ω Alfen Beheer BV.....	2,764	206,116
AMG Advanced Metallurgical Group NV.....	19,117	657,918
* Amsterdam Commodities NV.....	16,646	477,250
APERAM SA.....	41,854	2,358,454
Arcadis NV.....	89,439	3,915,198
ArcelorMittal SA.....	145,914	4,327,827
ASM International NV.....	8,832	3,034,502
ASML Holding NV.....	695	470,720
ASML Holding NV.....	9,650	6,534,757
ASR Nederland NV.....	149,446	6,948,582
Ω B&S Group Sarl.....	27,789	224,581
*Ω Basic-Fit NV.....	17,636	841,366
BE Semiconductor Industries NV.....	53,396	4,477,167
Boskalis Westminster.....	84,447	2,390,686
Brunel International NV.....	24,707	303,597
Coca-Cola Europacific Partners PLC.....	34,960	2,009,468
Corbion NV.....	48,933	2,043,122
Ω Flow Traders.....	44,869	1,740,255
ForFarmers NV.....	35,387	160,970
* Fugro NV.....	47,361	378,719
Heijmans NV.....	33,598	541,278
# Heineken NV.....	16,440	1,763,135
* Hunter Douglas NV.....	3,204	622,456
IMCD NV.....	22,558	3,880,424
ING Groep NV, Sponsored ADR.....	33,099	489,865
ING Groep NV.....	341,104	5,044,622
*Ω Intertrust NV.....	82,149	1,785,793
JDE Peet's NV.....	8,821	264,137
Kendrion NV.....	15,329	354,232
Koninklijke Ahold Delhaize NV, Sponsored ADR.....	6,805	221,563
Koninklijke Ahold Delhaize NV.....	319,732	10,367,182
* Koninklijke BAM Groep NV.....	262,891	877,782
Koninklijke DSM NV.....	10,591	1,985,393
Koninklijke KPN NV.....	1,340,874	4,422,881
Koninklijke Philips NV.....	14,190	472,006
Koninklijke Philips NV.....	48,064	1,599,566

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
	61,770	\$ 2,119,383
	3,579	249,419
#	101,484	5,679,260
*	23,487	642,790
	115,800	580,302
#	261,393	1,119,733
	23,019	1,915,086
	97,050	6,313,458
	162,450	2,570,983
	74,667	1,918,099
Ω	132,982	7,043,912
*	24,420	622,967
#	28,066	0
	274,962	5,309,574
	38,856	2,242,147
#*	82,767	790,959
	11,832	292,122
	21,113	531,860
	51,502	5,241,801
TOTAL NETHERLANDS.....		<u>141,970,273</u>
NEW ZEALAND — (0.4%)		
*	62,288	229,687
*	498,312	472,681
	348,770	390,306
*	125,345	595,002
	315,032	1,442,587
	462	10,247
#	15,006	33,305
	22,386	575,492
	336,090	1,429,312
	18,144	41,934
	115,104	916,549
	63,571	111,863
#*	19,890	23,649
	23,447	96,365
	550,057	856,520
	94,017	469,203
#	51,879	62,281
	593,916	549,376
	12,636	697,280
#	31,850	63,087
*	154,623	96,874
	54,625	45,741
#	168,915	196,053
	532,787	415,402
*	94,055	67,197
	5,415	19,186
	29,795	126,605
*	167,409	120,118
*	52,893	64,648
*	16,705	159,473
	15,116	98,841
#*	53,079	160,728
	97,896	310,346
*	6,303	21,984
	118,664	461,088
*	130,856	208,066
	547,295	983,468

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
Spark New Zealand Ltd.....	131,525	\$ 375,916
Steel & Tube Holdings Ltd.....	101,052	102,438
Summerset Group Holdings Ltd.....	100,278	808,268
* Synlait Milk Ltd.....	24,199	50,338
* Tourism Holdings Ltd.....	98,466	176,899
TOWER Ltd.....	144,862	64,819
Trustpower Ltd.....	8,621	39,989
Turners Automotive Group Ltd.....	20,348	56,674
Vector Ltd.....	33,846	86,631
* Vista Group International Ltd.....	119,972	165,110
Warehouse Group Ltd.....	68,182	134,505
Z Energy Ltd.....	355,741	832,056
TOTAL NEW ZEALAND.....		<u>15,516,187</u>
NORWAY — (0.9%)		
# 2020 Bulkers Ltd.....	3,286	40,112
ABG Sundal Collier Holding ASA.....	325,871	315,692
* Adevinta ASA.....	8,638	90,624
AF Gruppen ASA.....	7,627	163,808
* Akastor ASA.....	111,833	73,858
Aker ASA, Class A.....	1,420	121,472
Aker BP ASA.....	9,134	316,486
* Aker Solutions ASA.....	194,409	508,521
American Shipping Co. ASA.....	50,675	187,699
* Archer Ltd.....	112,942	54,225
* ArcticZymes Technologies ASA.....	3,893	38,706
Atea ASA.....	41,500	702,831
Austevoll Seafood ASA.....	37,855	501,351
#* Axactor SE.....	123,055	81,551
B2Holding ASA.....	181,255	196,285
Bakkafrost P/F.....	1,307	90,103
Belships ASA.....	52,457	79,466
Bonheur ASA.....	19,973	699,261
#*,* Borr Drilling Ltd.....	1,191	2,485
Borregaard ASA.....	33,718	793,054
Bouvet ASA.....	13,478	103,816
#* BW Energy Ltd.....	39,207	101,674
Ω BW LPG Ltd.....	97,983	528,558
BW Offshore Ltd.....	105,723	323,406
* Carasent ASA.....	3,306	12,677
*Ω Crayon Group Holding ASA.....	6,957	134,477
DNB Bank ASA.....	108,244	2,576,228
DNO ASA.....	530,277	778,593
Ω Elkem ASA.....	90,972	331,813
* Ensurge Micropower ASA.....	451,052	29,018
Equinor ASA.....	102,610	2,828,734
Ω Europris ASA.....	167,944	1,254,398
Ω Fjordkraft Holding ASA.....	11,132	47,466
FLEX LNG Ltd.....	39,625	782,905
#* Frontline Ltd.....	56,139	369,558
* Gaming Innovation Group, Inc.....	13,921	30,486
Gjensidige Forsikring ASA.....	4,148	101,321
* Golar LNG Ltd.....	3,400	48,790
Golden Ocean Group Ltd.....	91,118	830,162
#* Grieg Seafood ASA.....	29,186	301,746
* Hafnia Ltd.....	49,473	90,593
* Hexagon Composites ASA.....	50,369	155,303
* IDEX Biometrics ASA.....	68,923	18,474
Ω Kid ASA.....	13,127	149,093

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
	53,901	\$ 137,886
#	101,556	76,170
#*	64,131	20,194
	17,712	536,781
	14,296	119,165
	2,120	72,836
	9,964	244,565
*	118,906	403,713
Ω	2,733	43,835
*	25,072	27,981
#*	11,016	16,921
*	15,788	467,797
	193,878	1,490,012
*Ω	24,205	129,126
	5,466	118,837
*	6,879	124,993
*	5,207	13,534
*	113,637	267,707
*	11,269	44,427
Ω	4,925	41,305
	498	10,836
	38,360	366,583
*	7,924	23,832
	13,440	95,766
*	399,196	73,798
#*	5,259	55,956
	32,893	438,138
*	37,365	30,238
*	42,533	74,685
	2,995	204,209
*	20,346	45,180
Ω	84,781	896,704
	5,721	169,482
	7,616	199,585
	38,194	224,795
*Ω	49,021	40,559
	3,058	50,777
	10,873	79,041
	59,445	888,252
	533	28,979
	26,310	476,412
	159,246	1,697,781
	139,295	1,047,258
	10,793	178,371
	94,847	1,021,255
	7,734	386,662
	54,160	98,928
*	3,162	36,322
	44,267	661,665
*	42,394	229,698
	10,229	248,736
Ω	54,810	85,621
	16,763	860,744
TOTAL NORWAY.....		32,411,512
PORTUGAL — (0.3%)		
	44,986	287,724
*	7,742,386	1,315,696
	712,067	0

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PORTUGAL — (Continued)		
Corticeira Amorim SGPS SA.....	8,782	\$ 100,997
CTT-Correios de Portugal SA.....	93,324	455,908
EDP Renovaveis SA.....	40,852	858,769
Galp Energia SGPS SA.....	307,772	3,393,580
* Greenvolt-Energias Renovaveis SA.....	1,299	8,797
* Ibersol SGPS SA.....	5,901	32,972
Jeronimo Martins SGPS SA.....	16,289	391,442
* Mota-Engil SGPS SA.....	64,984	92,216
Navigator Co. SA.....	253,850	957,657
NOS SGPS SA.....	223,270	879,912
* Novabase SGPS SA.....	3,851	20,755
REN - Redes Energeticas Nacionais SGPS SA.....	92,454	263,606
Sonae SGPS SA.....	907,317	1,042,508
TOTAL PORTUGAL.....		<u>10,102,539</u>
SINGAPORE — (0.8%)		
AEM Holdings Ltd.....	101,600	341,575
* Amara Holdings Ltd.....	90,000	23,765
Ascendas India Trust.....	234,200	226,024
Avarga Ltd.....	188,200	37,590
* Banyan Tree Holdings Ltd.....	176,900	41,276
Bonvests Holdings Ltd.....	30,000	20,577
Boustead Projects Ltd.....	26,174	19,052
Boustead Singapore Ltd.....	181,732	130,559
Bukit Sembawang Estates Ltd.....	128,900	477,602
Bund Center Investment Ltd.....	22,000	8,347
* Capitaland Investment Ltd.....	59,501	152,672
* Centurion Corp. Ltd.....	103,500	24,945
China Aviation Oil Singapore Corp. Ltd.....	289,100	200,460
China Sunsine Chemical Holdings Ltd.....	461,700	159,302
Chip Eng Seng Corp. Ltd.....	367,100	117,311
City Developments Ltd.....	137,600	722,810
# Civmec Ltd.....	140,800	65,220
ComfortDelGro Corp. Ltd.....	385,100	388,847
* COSCO Shipping International Singapore Co. Ltd.....	778,800	144,845
CSE Global Ltd.....	222,200	78,254
Dairy Farm International Holdings Ltd.....	37,000	98,986
DBS Group Holdings Ltd.....	42,898	1,126,796
Del Monte Pacific Ltd.....	590,559	166,932
Delfi Ltd.....	106,800	57,921
*†† Ezion Holdings Ltd.....	70,344	422
#*†† Ezra Holdings Ltd.....	730,927	1,115
Far East Orchard Ltd.....	133,284	108,690
First Resources Ltd.....	418,600	513,465
Food Empire Holdings Ltd.....	115,500	57,029
Frasers Property Ltd.....	193,800	159,580
# Frencken Group Ltd.....	276,400	338,524
Fu Yu Corp. Ltd.....	518,400	103,797
* Gallant Venture Ltd.....	254,500	24,310
Genting Singapore Ltd.....	190,200	103,933
Geo Energy Resources Ltd.....	373,800	101,550
Golden Agri-Resources Ltd.....	5,570,100	1,017,787
* Golden Energy & Resources Ltd.....	121,600	27,092
Great Eastern Holdings Ltd.....	7,800	122,021
GuocoLand Ltd.....	173,633	191,930
* Halcyon Agri Corp. Ltd.....	145,408	24,794
Hanwell Holdings Ltd.....	226,500	67,186
Haw Par Corp. Ltd.....	76,700	660,925
Hiap Hoe Ltd.....	39,000	18,399

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SINGAPORE — (Continued)			
#	Ho Bee Land Ltd.....	180,200	\$ 374,232
	Hong Fok Corp. Ltd.....	353,680	191,656
#	Hong Leong Asia Ltd.....	280,900	169,441
#	Hong Leong Finance Ltd.....	101,500	182,810
	Hongkong Land Holdings Ltd.....	163,600	886,043
	Hotel Grand Central Ltd.....	68,447	52,349
	Hour Glass Ltd.....	179,100	251,574
	Hutchison Port Holdings Trust.....	4,457,300	1,052,845
	Hwa Hong Corp. Ltd.....	21,000	5,108
*††	Hyflux Ltd.....	455,600	14,095
	iFAST Corp. Ltd.....	47,400	220,106
*	Indofood Agri Resources Ltd.....	512,100	119,497
	InnoTek Ltd.....	93,900	47,949
#	Japfa Ltd.....	601,540	274,914
	Jardine Cycle & Carriage Ltd.....	47,544	714,746
	K1 Ventures Ltd.....	113,100	0
	Keppel Corp. Ltd.....	224,100	944,853
	Keppel Infrastructure Trust.....	552,199	229,113
	KSH Holdings Ltd.....	112,625	28,391
	Low Keng Huat Singapore Ltd.....	98,100	31,408
*	Mandarin Oriental International Ltd.....	79,000	171,611
	Metro Holdings Ltd.....	401,100	223,713
	Micro-Mechanics Holdings Ltd.....	5,500	13,513
#*††	Midas Holdings Ltd.....	1,120,000	29,846
*	mm2 Asia Ltd.....	250,000	9,685
	Nanofilm Technologies International Ltd.....	19,500	41,169
	NetLink NBN Trust.....	266,500	191,669
	NSL Ltd.....	11,500	7,201
*	Oceanus Group Ltd.....	2,520,200	52,684
	Olam International Ltd.....	174,435	217,958
	OUE Ltd.....	245,700	240,606
	Oversea-Chinese Banking Corp. Ltd.....	151,546	1,410,630
	Oxley Holdings Ltd.....	735,946	98,669
	Pacific Century Regional Developments Ltd.....	79,400	23,843
	Pan-United Corp. Ltd.....	58,750	14,929
	Propnex Ltd.....	9,000	10,770
	Q&M Dental Group Singapore Ltd.....	134,040	56,600
	QAF Ltd.....	135,353	88,760
*	Raffles Education Corp. Ltd.....	281,846	14,221
	Raffles Medical Group Ltd.....	197,898	187,901
	Riverstone Holdings Ltd.....	196,800	102,804
*	SATS Ltd.....	20,880	60,727
	Sembcorp Industries Ltd.....	690,000	1,171,820
*	Sembcorp Marine Ltd.....	2,138,400	130,444
	Sheng Siong Group Ltd.....	408,200	451,094
*	SHS Holdings Ltd.....	141,000	16,197
*	SIA Engineering Co. Ltd.....	46,300	73,712
	SIIC Environment Holdings Ltd.....	1,140,660	203,049
	Sinarmas Land Ltd.....	694,700	131,125
	Sing Holdings Ltd.....	86,800	24,115
	Sing Investments & Finance Ltd.....	13,500	15,112
*	Singapore Airlines Ltd.....	195,050	727,557
	Singapore Exchange Ltd.....	61,300	424,304
	Singapore Land Group Ltd.....	91,984	177,493
	Singapore Post Ltd.....	835,400	394,211
	Singapore Press Holdings Ltd.....	768,900	1,326,317
	Singapore Technologies Engineering Ltd.....	82,600	229,583
	Singapore Telecommunications Ltd.....	89,900	163,310
#	Sinostar PEC Holdings Ltd.....	133,500	28,795

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
	275,700	\$ 73,783
	241,400	230,825
	86,500	200,967
#*††	189,500	2,862
	677,500	41,831
	68,000	23,717
	460,291	151,730
	278,327	249,894
	65,282	1,458,965
	234,635	281,273
	149,487	810,664
	310,500	121,005
	56,300	737,628
	112,000	16,218
	213,700	679,819
#	479,068	626,456
	982,200	942,373
	10,387	6,774
TOTAL SINGAPORE		<u>29,879,878</u>
SPAIN — (2.0%)		
	14,082	2,452,873
	119,948	1,528,524
#	38,721	977,573
Ω	9,287	252,893
*Ω	1,546	249,807
	1,451	24,924
	31,415	404,356
*	9,154	629,431
*	490,630	106,962
	82,628	728,114
	72,781	283,031
	577,300	3,685,846
	402,506	2,567,988
*	4,141,513	3,221,076
	1,654,793	5,802,700
	76,315	268,628
	382,403	2,242,491
	1,542,516	4,962,860
#*	8,736	0
Ω	9,412	426,793
	34,685	701,747
	37,064	1,076,602
	17,533	693,884
#*	100,407	34,394
*	4,647,921	81,741
	50,037	927,233
*	37,385	328,463
	21,392	240,167
	192,491	4,162,051
*	107,249	287,738
	30,179	675,665
*	80,582	265,392
	296,337	1,142,308
	18,602	516,923
	13,543	431,238
	43,560	524,834
Ω	116,416	524,469
Ω	67,965	335,718

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
#	Grifols SA.....	50,315
	Grupo Catalana Occidente SA.....	24,328
	Grupo Empresarial San Jose SA.....	8,089
*	Grupo Ezentis SA.....	71,326
	Iberdrola SA.....	354,335
	Iberdrola SA.....	5,906
	Iberpapel Gestion SA.....	3,316
*	Indra Sistemas SA.....	105,913
	Industria de Diseno Textil SA.....	27,443
	Laboratorio Reig Jofre SA.....	5,567
	Laboratorios Farmaceuticos Rovi SA.....	6,523
	Linea Directa Aseguradora SA Cia de Seguros y Reaseguros.....	351,523
	Mapfre SA.....	592,152
*	Mediaset Espana Comunicacion SA.....	163,513
*	Melia Hotels International SA.....	58,094
Ω	Metrovacesa SA.....	17,684
	Miquel y Costas & Miquel SA.....	22,403
Ω	Neinor Homes SA.....	23,518
*	Obrascon Huarte Lain SA.....	211,775
	Pharma Mar SA.....	5,074
*	Promotora de Informaciones SA, Class A.....	93,235
Ω	Prosegur Cash SA.....	88,443
	Prosegur Cia de Seguridad SA.....	181,048
*	Realia Business SA.....	69,253
	Red Electrica Corp. SA.....	38,398
	Repsol SA, Sponsored ADR.....	2,816
	Repsol SA.....	530,401
	Sacyr SA.....	315,513
*	Solaria Energia y Medio Ambiente SA.....	27,805
*Ω	Talgo SA.....	35,381
#*	Tecnicas Reunidas SA.....	19,508
#	Telefonica SA, Sponsored ADR.....	113,644
	Telefonica SA.....	452,277
#*	Tubacex SA.....	100,107
Ω	Unicaja Banco SA.....	1,043,647
	Vidrala SA.....	10,212
	Viscofan SA.....	28,060
*	Vocento SA.....	22,927
	Zardoya Otis SA.....	87,935
	TOTAL SPAIN.....	73,519,565
SWEDEN — (3.2%)		
	AAK AB.....	12,309
Ω	AcadeMedia AB.....	99,418
	AddLife AB, Class B.....	18,116
	AddNode Group AB.....	9,944
	AddTech AB, Class B.....	62,981
	AFRY AB.....	39,459
	Alfa Laval AB.....	16,242
Ω	Alimak Group AB.....	31,764
	Alligo AB, Class B.....	21,198
Ω	Ambea AB.....	38,676
*	Annehem Fastigheter AB, Class B.....	23,093
*	AQ Group AB.....	3,725
*	Arise AB.....	22,692
	Arjo AB, Class B.....	107,752
	Assa Abloy AB, Class B.....	26,509
*Ω	Attendo AB.....	99,827
	Avanza Bank Holding AB.....	23,550
		230,564
		577,161
		521,214
		385,119
		1,165,076
		884,998
		548,674
		363,490
		446,327
		215,641
		86,986
		121,045
		116,317
		1,076,866
		725,872
		351,834
		745,087

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	15,489	\$ 394,558
*	2,155	29,366
	23,618	600,179
*	17,085	114,112
#	40,747	711,198
	20,380	291,299
	2,388	1,271
	134,138	750,534
#*	7,634	160,638
	81,311	1,220,318
	170,727	2,714,556
	9,899	538,193
	27,583	563,211
	10,799	52,406
	121,873	4,934,946
	65,816	569,597
#*Ω	9,987	187,712
	2,755	14,822
Ω	109,539	1,310,685
	32,505	1,225,863
#	14,852	151,630
	62,993	2,173,526
	90,699	714,187
#*	3,814	40,363
*	18,675	55,075
	25,076	111,083
	5,215	296,023
#*	41,471	242,966
*	14,187	27,471
	4,277	139,586
	43,055	521,804
	250,153	662,040
*	42,705	167,475
	24,609	696,428
Ω	45,768	388,734
	61,043	175,212
	9,684	107,804
Ω	144,489	1,600,551
*	21,832	66,317
*	32,819	370,962
Ω	78,892	810,116
	14,309	207,296
	11,978	210,724
	34,960	727,419
*	53,108	370,869
	31,794	325,386
#*Ω	39,179	61,434
*	12,041	315,523
	4,255	51,504
	3,499	74,666
	1,404	39,263
	26,375	743,521
Ω	1,970	245,102
	32,127	200,292
	7,206	83,797
	225	1,942
	1,136	144,320
	5,588	160,621
#*	137,190	274,582

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	2,574	\$ 85,952
	7,190	134,285
	28,478	1,113,364
	21,244	55,193
	108,665	1,347,682
*Ω	1,084	9,550
#	25,878	515,253
*	44,109	241,470
	3,198	17,105
	2,700	43,440
	28,255	381,105
#	12,559	509,248
	97,845	1,167,459
	3,727	194,920
*Ω	69,967	214,907
	15,293	742,776
	6,147	87,791
*	34,312	236,773
	5,896	82,366
	70,333	977,908
	2,483	78,492
	40,186	999,739
	54,460	395,886
*	142,095	928,906
	39,889	1,200,880
	5,605	72,068
	92,865	1,625,064
*	3,909	5,618
	43,406	1,644,058
	37,544	234,629
*	8,596	55,167
*	11,965	89,784
	109,207	1,268,706
	20,767	758,532
	114,777	1,299,110
Ω	73,877	269,589
	26,604	623,604
	2,574	81,185
	78,498	2,278,898
	64,967	1,668,181
*	7,830	318,430
	1,778	30,944
	5,531	163,911
*	47,993	708,417
	4,131	21,252
#	5,387	23,462
#*	95,110	2,538,851
	9,600	954,467
*	85,462	1,143,838
Ω	40,666	287,216
	35,726	730,972
	11,340	87,451
	52,197	862,909
	3,769	75,471
*	7,354	22,834
*	243,578	140,854
	47,435	721,838
	9,620	91,434
	1,376	11,940

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	127,874	\$ 698,733
	90,512	927,504
*	18,560	718,579
	10,492	218,591
*	8,484	177,684
	4,103	127,694
	52,318	814,425
	16,930	306,788
*	6,724	18,041
*	5,375	38,165
*	59,206	860,751
	115,465	1,297,833
	16,219	214,549
	3,501	34,561
	107,548	281,347
	21,402	173,881
#*	7,354	16,133
	233,127	1,223,738
*	22,896	113,528
#	1,000	14,945
Ω	132,449	543,614
	66,194	78,203
	44,120	1,046,262
	6,790	198,201
#	189,129	1,140,662
	13,648	44,617
	32,924	867,038
	48,812	202,982
#*Ω	62,675	264,431
*	3,587	149,462
	38,930	641,247
	77,487	935,907
	12,800	158,188
*	659,140	62,142
*Ω	5,601	57,583
	1,949	30,071
	163,787	2,117,248
	81,449	1,994,105
	7,387	167,185
	140,390	3,077,647
	15,425	237,512
*	13,245	75,778
*	127,083	752,067
*	260,031	1,357,264
	6,597	51,228
	4,829	83,982
	108,105	1,882,501
	156,981	1,673,034
#	4,398	53,294
	37,952	533,522
#	91,154	1,784,632
	100,420	776,978
*	46,310	910,382
	38,880	371,018
	139,430	2,028,716
	5,440	67,494
	141,294	1,764,210
#	394,758	1,555,897
	25,559	187,109

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	3,047	\$ 69,599
Ω TF Bank AB.....		
* Thule Group AB.....	28,041	1,353,439
* Transtema Group AB.....	10,172	42,019
Trelleborg AB, Class B.....	93,602	2,356,794
Troax Group AB.....	16,507	578,281
VBG Group AB, Class B.....	5,255	98,262
Vitec Software Group AB, Class B.....	5,167	232,456
Vitrolife AB.....	7,276	299,207
Volati AB.....	8,133	161,578
Volvo AB, Class A.....	26,969	616,888
Volvo AB, Class B.....	185,887	4,194,804
Wallenstam AB, Class B.....	5,314	83,635
Wihlborgs Fastigheter AB.....	7,467	154,379
XANO Industri AB, Class B.....	3,430	107,199
TOTAL SWEDEN.....		<u>119,927,906</u>
SWITZERLAND — (7.4%)		
	85,737	2,972,654
ABB Ltd.....		
Adecco Group AG.....	75,159	3,580,065
# Alcon, Inc.....	88,589	6,812,783
Allreal Holding AG.....	16,566	3,594,507
ALSO Holding AG.....	7,288	2,050,993
* ams-OSRAM AG.....	206,786	3,476,766
* APG SGA SA.....	1,040	213,132
Arbonia AG.....	42,331	1,023,499
* Aryzta AG.....	983,489	1,129,025
* Ascom Holding AG.....	22,571	295,579
* Autoneum Holding AG.....	3,722	676,117
Bachem Holding AG, Class B.....	1,376	820,800
Baloise Holding AG.....	27,155	4,756,916
Banque Cantonale de Geneve.....	1,622	288,235
Banque Cantonale Vaudoise.....	22,358	1,848,639
Barry Callebaut AG.....	994	2,281,854
Belimo Holding AG.....	3,269	1,805,208
Bell Food Group AG.....	2,481	753,134
Bellevue Group AG.....	10,612	485,082
Berner Kantonalbank AG.....	5,066	1,184,881
BKW AG.....	3,604	429,943
* Bobst Group SA.....	9,691	822,981
Bossard Holding AG, Class A.....	6,265	1,964,228
Bucher Industries AG.....	7,145	3,289,809
Burckhardt Compression Holding AG.....	955	451,688
Burkhalter Holding AG.....	2,548	176,592
Bystronic AG.....	1,460	1,918,877
Calida Holding AG.....	4,273	228,077
Carlo Gavazzi Holding AG.....	371	113,264
Cembra Money Bank AG.....	27,958	1,922,924
# Chocoladefabriken Lindt & Spruengli AG.....	7	806,652
# Cicor Technologies Ltd.....	1,805	106,662
Cie Financiere Richemont SA, Class A.....	37,519	5,452,779
Cie Financiere Tradition SA.....	1,331	154,240
Clariant AG.....	214,149	4,538,906
Coltene Holding AG.....	4,044	481,870
Comet Holding AG.....	875	279,139
#* COSMO Pharmaceuticals NV.....	2,669	165,470
Credit Suisse Group AG.....	164,338	1,562,100
# Credit Suisse Group AG, Sponsored ADR.....	205,612	1,959,478
Daetwyler Holding AG.....	2,062	809,655
DKSH Holding AG.....	39,733	3,185,726

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
		\$
		920,164
	1,607	
*	35,370	1,832,945
	164,502	1,259,975
	2,346	2,633,008
	307	310,525
	3,045	153,705
#*	335,938	49,380
*	1,967	114,149
*	15,923	2,946,017
	826	1,594,651
Ω	43,486	3,071,152
*	141,610	201,435
	3,368	2,288,321
	4,182	6,115,411
	466	1,930,603
	392	609,749
	27,715	3,484,789
	1,074	109,704
*	837	36,872
	114,677	6,209,140
	16,084	1,464,322
*	16,861	411,333
*	3,371	68,357
	1,156	1,412,010
	515	2,179,794
	491	324,286
	1,024	119,462
	127,245	8,315,420
*	3,075	471,506
	5,933	1,646,847
*	3,885	1,198,323
#	29,355	101,564
	4,892	1,381,437
#	23,146	1,526,650
	284	710,601
	15,182	915,437
	22,187	1,864,363
	1,330	916,958
	3,223	1,459,871
*Ω	849	108,794
*Ω	815	112,006
*Ω	16,925	732,330
*	5,366	102,055
	190	391,653
#*	395,364	153,013
*	4,766	37,357
	27,329	427,079
	8,667	2,836,152
	126,847	16,380,804
	70,669	6,141,843
	26,754	2,324,641
	150,757	1,463,774
*	10,410	116,698
	184	17,960
	6,068	568,405
	1,784	2,487,249
	554	34,312
	622	267,500
	723	263,053

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	7,620	\$ 923,955
*	3,078	622,200
	514	211,663
	11,246	4,352,192
	89	125,216
	381	135,936
	2,586	648,757
	1,082	1,435,897
*Ω	6,859	840,964
	17,673	2,578,454
	364	1,037,972
	3,536	2,862,826
	198,730	4,617,271
	8,995	3,147,117
	38,379	754,055
	3,904	1,390,761
	2,827	1,366,095
	519	860,026
	16,925	1,619,984
	11,987	3,496,873
	23,497	1,319,005
	11,301	7,273,433
	52,710	5,211,777
	57,831	6,301,141
*	392,344	134,455
	15,415	8,810,828
	15,093	2,567,564
	3,700	1,798,985
	11,645	1,395,825
	690	78,992
#*	5,138	41,664
*	2,598	410,103
*	7,016	500,293
#*	357,301	6,646,682
	13,190	1,332,158
*	4,630	899,954
	756	41,729
Ω	9,415	3,839,506
	1,091	523,045
	10,541	611,617
	38,547	6,828,486
*	8,846	10,369
	44,883	3,719,972
	3,915	422,716
	9,565	896,568
*	1,900	234,402
	1,247	136,501
	32	82,152
	3,233	604,308
	10,509	961,909
	246	518,716
	81	621,244
	14,535	6,952,210
TOTAL SWITZERLAND.....		272,954,366
UNITED KINGDOM — (11.9%)		
	115,666	2,154,141
	8,121	309,083
	181,616	626,905

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	1,072,476	\$ 3,507,411
	25,512	1,084,789
	16,909	67,389
	66,866	444,909
Ω	180,865	374,236
	57,057	260,197
Ω	25,540	57,473
	211,603	309,744
#*	36,703	8,999
	60,227	2,655,136
	108,632	201,390
	5,452	53,258
	49,613	902,527
*	3,473	4,722
	1,137	8,213
*	96,368	460,357
	145,682	558,429
	35,634	2,548,828
*	13,541	406,273
	25,421	671,010
*Ω	7,400	120,112
#	19,342	1,125,898
Ω	187,551	1,699,519
Ω	5,659	46,788
	3,356	133,172
	1,051,807	6,209,865
	21,764	331,074
	187,253	1,433,911
*	494,042	2,023,703
	264,209	2,067,635
Ω	47,683	78,575
	263,444	903,069
	39,753	786,714
#	449,799	4,898,311
	833,914	2,237,239
	36,335	302,200
*	293,506	1,948,645
	49,123	82,053
	58,345	2,245,064
	21,886	1,249,035
Ω	178,584	820,063
	52,599	269,962
	160,767	1,728,929
*	207,345	300,755
	95,519	2,953,452
	2,030,060	10,523,672
	15,684	56,180
	9,147	10,540
	255,441	1,134,181
#	7,962	342,127
	154,373	6,590,951
	193,215	2,371,279
	1,853,918	4,910,418
	29,104	1,090,148
	29,279	742,777
	78,566	716,348
	62,970	394,677
*	326,925	980,066
*	648,576	279,056

INTERNATIONAL VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
#*	Capricorn Energy PLC.....	483,434 \$1,347,835
*	Card Factory PLC.....	249,676 197,925
	CareTech Holdings PLC.....	53,899 396,834
*	Carnival PLC.....	10,040 184,241
	Carr's Group PLC.....	10,633 22,587
	Castings PLC.....	9,986 47,241
*	Cazoo Group Ltd.....	36,404 172,555
	Centamin PLC.....	1,175,120 1,416,170
	Centaur Media PLC.....	24,139 15,740
	Central Asia Metals PLC.....	63,564 190,995
*	Centrica PLC.....	4,038,376 3,970,790
	Chemring Group PLC.....	212,059 785,591
	Chesnara PLC.....	98,812 376,553
*	Cineworld Group PLC.....	263,170 141,394
*	Circassia Group PLC.....	36,010 20,357
	Clarkson PLC.....	22,442 998,847
	Clinigen Group PLC.....	75,986 932,561
	Clipper Logistics PLC.....	45,166 410,304
	Close Brothers Group PLC.....	96,860 1,683,150
	CLS Holdings PLC.....	40,437 122,518
Ω	CMC Markets PLC.....	91,464 284,927
	CNH Industrial NV.....	18,151 273,728
	Coats Group PLC.....	1,056,405 934,720
	Coca-Cola HBC AG.....	31,360 1,038,663
	Compass Group PLC.....	34,937 794,035
	Computacenter PLC.....	61,493 2,214,291
Ω	ContourGlobal PLC.....	76,165 192,616
Ω	ConvaTec Group PLC.....	324,472 770,337
#*	Costain Group PLC.....	143,300 94,391
*Ω	Countryside Partnerships PLC.....	179,730 749,571
	Cranswick PLC.....	30,647 1,518,713
	Crest Nicholson Holdings PLC.....	292,324 1,270,733
	Croda International PLC.....	12,539 1,354,133
	Currys PLC.....	1,166,476 1,682,365
	CVS Group PLC.....	16,933 449,774
	DCC PLC.....	19,356 1,627,521
*	De La Rue PLC.....	48,430 76,792
	Dechra Pharmaceuticals PLC.....	4,863 273,150
	Devro PLC.....	164,604 492,477
	DFS Furniture PLC.....	157,808 505,928
	Diageo PLC, Sponsored ADR.....	2,322 473,572
#*	Dialight PLC.....	11,223 49,660
#*	Dignity PLC.....	18,727 167,313
	Diploma PLC.....	30,920 1,160,522
	Direct Line Insurance Group PLC.....	492,662 2,030,818
	DiscoverIE Group PLC.....	57,635 665,517
	Diversified Energy Co. PLC.....	322,312 461,583
	Domino's Pizza Group PLC.....	184,686 968,227
	dotdigital group PLC.....	73,697 146,584
	Drax Group PLC.....	452,646 3,687,736
	DS Smith PLC.....	413,780 2,113,153
	Dunelm Group PLC.....	58,420 1,052,802
Ω	DWF Group PLC.....	55,143 86,340
*	easyJet PLC.....	53,086 448,497
	EKF Diagnostics Holdings PLC.....	74,197 62,890
	Electrocomponents PLC.....	215,553 3,263,651
*	Elementis PLC.....	559,831 1,080,253
	EMIS Group PLC.....	37,849 671,601
*	Energiean PLC.....	25,064 319,398

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* EnQuest PLC.....	818,856	\$ 236,100
* Entain PLC.....	86,321	1,868,792
Epwin Group PLC.....	20,620	27,686
* Ergomed PLC.....	1,263	19,299
#* Esken Ltd.....	201,963	34,049
Essentra PLC.....	199,994	931,984
Euromoney Institutional Investor PLC.....	66,440	824,002
Evraz PLC.....	92,690	629,700
Experian PLC.....	52,061	2,174,478
* FD Technologies PLC.....	1,110	24,208
FDM Group Holdings PLC.....	28,899	422,677
Ferguson PLC.....	15,967	2,511,398
Ferrexpo PLC.....	371,543	1,220,216
Fevertree Drinks PLC.....	12,206	350,923
* Firstgroup PLC.....	449,590	619,174
Ω Forterra PLC.....	88,857	318,347
Foxtons Group PLC.....	184,772	103,159
* Frasers Group PLC.....	179,525	1,783,294
Fresnillo PLC.....	34,152	289,431
* Frontier Developments PLC.....	1,251	23,289
Fuller Smith & Turner PLC, Class A.....	8,312	77,815
*Ω Funding Circle Holdings PLC.....	36,033	46,242
Future PLC.....	12,107	516,366
Galliford Try Holdings PLC.....	93,014	220,882
Games Workshop Group PLC.....	9,352	1,002,700
Gamma Communications PLC.....	19,025	400,194
GB Group PLC.....	7,526	67,198
Gem Diamonds Ltd.....	187,716	122,102
Genel Energy PLC.....	158,881	316,083
Genuit Group PLC.....	119,036	922,794
Genus PLC.....	6,752	348,533
* Georgia Capital PLC.....	30,764	267,229
# GlaxoSmithKline PLC, Sponsored ADR.....	77,488	3,473,012
GlaxoSmithKline PLC.....	16,968	378,658
Glencore PLC.....	873,439	4,550,281
* Go-Ahead Group PLC.....	45,314	406,488
Gooch & Housego PLC.....	5,255	70,070
Goodwin PLC.....	236	10,014
Grafton Group PLC.....	152,989	2,404,776
Grainger PLC.....	327,546	1,333,919
* Greencore Group PLC.....	463,890	772,171
Greggs PLC.....	97,626	3,540,627
* Griffin Mining Ltd.....	18,118	22,427
Gulf Keystone Petroleum Ltd.....	211,119	631,756
*Ω Gym Group PLC.....	52,794	175,763
H&T Group PLC.....	19,362	73,283
Halfords Group PLC.....	242,686	1,070,304
Halma PLC.....	17,896	606,561
* Harbour Energy PLC.....	22,874	111,614
Hargreaves Lansdown PLC.....	31,344	569,073
Hargreaves Services PLC.....	2,491	16,961
Harworth Group PLC.....	32,421	81,342
Hays PLC.....	547,903	1,067,662
Headlam Group PLC.....	39,397	236,145
Helical PLC.....	131,806	768,946
* Helios Towers PLC.....	144,959	299,660
Henry Boot PLC.....	59,977	228,400
Hikma Pharmaceuticals PLC.....	27,881	783,265
Hill & Smith Holdings PLC.....	74,079	1,499,872

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	30,496	\$ 428,665
	140,587	1,847,930
	267,038	374,200
*	54,456	184,965
	115,256	1,187,983
*Ω	9,856	10,443
	242,050	2,670,400
	160,618	1,143,173
#	320,826	11,411,781
*Ω	43,916	9,987
	139,025	404,221
*	168,160	230,776
Ω	337,935	905,545
	49,337	44,616
	185,355	2,040,540
	154,380	3,449,279
	16,803	248,575
	127,262	3,017,363
	440,355	5,021,458
*	677,711	2,063,227
*	81,181	614,083
	63,680	425,018
#*	4,801	319,921
*	7,890	521,350
	29,792	769,393
	201,729	341,536
	21,290	1,545,025
	429,772	2,474,925
	35,121	77,618
	898,090	1,180,362
*	223,384	96,291
*	1,579,248	2,415,694
*	457,454	1,761,887
*	60,769	737,837
	981,072	3,855,168
*	33,654	174,199
	26,689	103,828
	532,910	1,366,470
*	50,994	908,180
*	41,277	159,868
*	513,834	1,546,816
	60,735	1,603,931
*	180,742	369,981
*	33,557	53,495
Ω	26,664	282,114
	430,542	1,335,697
*Ω	15,085	740,564
*	1,090,247	1,268,697
	43,100	886,057
	88,069	1,010,541
	4,688	159,481
*	296,132	393,176
*	109,862	343,713
	1,271,822	5,703,301
*	208,486	93,194
	129,047	955,440
	11,290	25,632
	391,537	1,530,893
*	12,962	351,529

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Liberty Global PLC, Class C.....	31,782	\$ 859,385
Liontrust Asset Management PLC.....	14,791	324,271
Lloyds Banking Group PLC.....	7,117,813	4,939,555
Lloyds Banking Group PLC, ADR.....	464,511	1,272,760
London Stock Exchange Group PLC.....	8,608	842,857
* Lookers PLC.....	296,332	373,617
LSL Property Services PLC.....	36,412	194,508
Ω Luceco PLC.....	7,552	30,531
M&G PLC.....	1,352,385	3,958,047
Macfarlane Group PLC.....	47,550	80,890
Man Group PLC.....	1,014,243	2,649,532
* Marks & Spencer Group PLC.....	1,260,810	3,731,252
Marshalls PLC.....	155,037	1,476,140
* Marston's PLC.....	694,415	759,260
* McBride PLC.....	155,514	104,090
Mears Group PLC.....	103,068	272,132
Medica Group PLC.....	16,238	36,905
* Mediclinic International PLC.....	437,436	1,886,928
* Meggitt PLC.....	232,174	2,345,015
Melrose Industries PLC.....	1,014,841	2,067,247
* Metro Bank PLC.....	11,052	14,503
# Micro Focus International PLC, Sponsored ADR.....	27,626	168,244
Micro Focus International PLC.....	206,695	1,271,614
Midwich Group PLC.....	1,516	12,416
* Mitchells & Butlers PLC.....	269,314	913,841
Mitie Group PLC.....	859,616	696,536
MJ Gleeson PLC.....	12,801	123,911
Mondi PLC.....	84,364	2,110,718
Moneysupermarket.com Group PLC.....	296,633	758,042
Morgan Advanced Materials PLC.....	268,050	1,159,865
Morgan Sindall Group PLC.....	37,370	1,079,744
Mortgage Advice Bureau Holdings Ltd.....	9,355	164,518
* Motorpoint group PLC.....	16,362	66,338
* N Brown Group PLC.....	170,573	89,589
#* Naked Wines PLC.....	7,094	50,041
* National Express Group PLC.....	499,795	1,694,944
Natwest Group PLC.....	880,087	2,892,654
Natwest Group PLC, Sponsored ADR.....	5,301	35,040
NCC Group PLC.....	153,476	394,870
Next Fifteen Communications Group PLC.....	21,201	353,779
Next PLC.....	12,595	1,283,250
Ninety One PLC.....	162,343	571,178
Norcros PLC.....	33,409	138,185
Numis Corp. PLC.....	44,722	193,704
*Ω On the Beach Group PLC.....	95,956	375,369
OSB Group PLC.....	218,777	1,625,285
* Oxford Biomedica PLC.....	9,452	107,850
Oxford Instruments PLC.....	29,400	870,538
Pagegroup PLC.....	203,479	1,605,587
Pan African Resources PLC.....	301,418	74,060
#* Pantheon Resources PLC.....	245,353	265,459
Paragon Banking Group PLC.....	343,713	2,647,396
* Parkmead Group PLC.....	43,266	22,726
PayPoint PLC.....	44,988	402,026
Pearson PLC.....	110,820	925,285
# Pearson PLC, Sponsored ADR.....	70,133	596,131
* Pendragon PLC.....	1,498,088	459,982
Pennon Group PLC.....	49,701	728,253
Persimmon PLC.....	39,922	1,300,638

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Petrofac Ltd.....	197,904	\$ 318,249
* Petropavlovsk PLC.....	2,970,905	606,847
Pets at Home Group PLC.....	418,995	2,426,145
* Pharos Energy PLC.....	242,538	83,405
Phoenix Group Holdings PLC.....	241,044	2,157,925
* Photo-Me International PLC.....	267,503	269,983
* Playtech PLC.....	228,110	1,797,024
Plus500 Ltd.....	79,430	1,577,167
Polar Capital Holdings PLC.....	22,734	193,396
Porvair PLC.....	5,901	53,417
* PPHE Hotel Group Ltd.....	3,390	65,932
Premier Foods PLC.....	1,152,264	1,838,588
* Provident Financial PLC.....	148,979	631,790
# Prudential PLC, ADR.....	17,767	603,367
Prudential PLC.....	25,712	433,394
* PureTech Health PLC.....	51,734	192,061
PZ Cussons PLC.....	211,344	551,391
QinetiQ Group PLC.....	287,326	1,042,743
Ω Quilter PLC.....	639,713	1,187,895
* Rank Group PLC.....	148,414	315,907
Rathbones Group PLC.....	34,823	879,269
* Raven Property Group Ltd.....	76,713	29,028
Reach PLC.....	343,983	1,214,182
Reckitt Benckiser Group PLC.....	18,830	1,525,646
Record PLC.....	46,761	49,313
Redde Northgate PLC.....	231,361	1,205,782
Redrow PLC.....	238,335	2,007,884
RELX PLC, Sponsored ADR.....	35,523	1,088,070
RELX PLC.....	1,141	34,992
Renew Holdings PLC.....	3,101	30,318
* Renewi PLC.....	85,721	772,331
Renishaw PLC.....	975	60,206
* Renold PLC.....	12,120	4,774
Rentokil Initial PLC.....	263,331	1,844,037
* Restaurant Group PLC.....	391,897	502,471
Rhi Magnesita NV.....	7,622	351,516
RHI Magnesita NV.....	15,177	700,033
Ricardo PLC.....	38,013	237,466
Rightmove PLC.....	179,160	1,579,025
Rio Tinto PLC.....	5,471	385,625
# Rio Tinto PLC, Sponsored ADR.....	73,351	5,237,261
RM PLC.....	21,947	55,057
Robert Walters PLC.....	33,331	330,506
* Rolls-Royce Holdings PLC.....	382,912	600,207
Rotork PLC.....	405,807	1,865,139
Royal Mail PLC.....	680,062	4,063,817
RPS Group PLC.....	204,326	309,143
RWS Holdings PLC.....	74,224	504,919
S&U PLC.....	421	15,282
Ω Sabre Insurance Group PLC.....	18,819	57,804
* Saga PLC.....	89,608	347,830
Sage Group PLC.....	105,369	1,029,663
* Savannah Energy PLC.....	34,243	12,982
Savills PLC.....	119,390	2,175,612
Schroders PLC.....	11,345	520,177
Schroders PLC.....	4,379	127,347
ScS Group PLC.....	3,189	9,442
Secure Trust Bank PLC.....	460	8,298
* Senior PLC.....	341,631	618,416

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	607,536	\$ 1,098,975
	92,531	321,619
	134,248	127,806
	20,628	800,867
	311,988	16,036,183
*	449,991	250,707
	12,822	22,412
	45,522	453,200
#	7,618	257,945
	40,935	696,180
	82,618	1,741,388
	42,103	932,904
*	79,041	28,392
	22,773	1,039,215
	374,994	290,357
	13,079	2,357,564
*Ω	301,858	971,477
	228,871	764,325
	76,216	1,639,865
*	135,091	501,223
	94,453	1,949,740
*	202,756	250,431
	631,178	4,596,711
	84,180	534,515
	10,709	35,162
*	41,980	58,423
*	54,417	153,334
	300,635	1,484,229
	278,416	2,663,118
	1,745	11,721
	519,615	1,066,020
	26,107	497,153
	5,747	11,684
*	41,473	49,309
	53,037	1,074,635
	629,378	2,528,005
Ω	78,905	254,054
	105,193	90,110
	620,624	1,176,520
	162,981	3,306,900
	4,547	64,773
*	12,238	86,213
*	600	8,766
	53,698	114,223
	120,169	381,758
#*	59,296	204,374
*	347,618	235,272
	52,360	264,674
	56,105	2,201,179
	57,009	2,929,693
	34,058	491,316
	305,383	273,116
	188,839	1,170,296
	30,047	836,937
*	845,076	2,187,420
	191,854	2,659,999
	18,283	315,764
Ω	159,413	285,274
	1,557,422	2,734,622

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
# Vodafone Group PLC, Sponsored ADR.....	137,989	\$ 2,416,191
Volex PLC.....	27,147	109,929
Volution Group PLC.....	2,854	19,338
Vp PLC.....	2,603	34,369
*Ω Watches of Switzerland Group PLC.....	48,175	839,280
Watkin Jones PLC.....	58,999	211,259
Weir Group PLC.....	73,699	1,735,322
* WH Smith PLC.....	38,275	858,718
* Whitbread PLC.....	25,287	1,040,498
Wickes Group PLC.....	242,688	670,650
Wincanton PLC.....	41,710	217,759
WPP PLC.....	104,858	1,644,228
#* Xaar PLC.....	82,518	240,535
XP Power Ltd.....	6,054	398,085
Young & Co's Brewery PLC, Class A.....	15,964	324,849
TOTAL UNITED KINGDOM.....		<u>437,375,762</u>
UNITED STATES — (0.0%)		
* Arko Corp.....	10,269	83,578
Clean Seas Seafood Ltd.....	9,318	3,887
Jackson Financial, Inc., Class A.....	1,530	59,061
TOTAL UNITED STATES.....		<u>146,526</u>
TOTAL COMMON STOCKS.....		<u>3,519,554,647</u>
PREFERRED STOCKS — (0.5%)		
GERMANY — (0.5%)		
Bayerische Motoren Werke AG.....	11,102	960,835
Biotest AG.....	11,540	477,098
Draegerwerk AG & Co. KGaA.....	9,313	541,030
Fuchs Petrolub SE.....	38,420	1,660,326
Henkel AG & Co. KGaA.....	5,107	417,694
Jungheinrich AG.....	31,493	1,346,683
Porsche Automobil Holding SE.....	33,026	3,092,849
Sartorius AG.....	3,045	1,643,927
Sixt SE.....	8,304	750,270
STO SE & Co. KGaA.....	1,933	485,123
Villeroy & Boch AG.....	8,449	227,595
Volkswagen AG.....	30,000	6,248,166
TOTAL GERMANY.....		<u>17,851,596</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Decmil Group Ltd. Warrants 09/15/22.....	965	<u>0</u>
AUSTRIA — (0.0%)		
* CA Immobilien Anlagen AG Rights Exp 07/26/21.....	14,098	<u>0</u>
CANADA — (0.0%)		
* Cenovus Energy, Inc. Warrants 01/01/26.....	7,341	69,301
* Pan American Silver Corp. Rights 02/22/29.....	90,066	63,947
* Treasury Metals, Inc. Warrants 08/07/23.....	5,738	497
TOTAL CANADA.....		<u>133,745</u>
HONG KONG — (0.0%)		
* APAC Resources Ltd. Warrants 10/06/22.....	34,737	<u>334</u>

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (0.0%)		
* Webuild SpA Warrants 08/02/30.....	10,222	\$ 0
SINGAPORE — (0.0%)		
#* Ezion Holdings Ltd. Warrants 04/16/23.....	926,726	0
* Stamford Land Corp. Ltd. Rights 02/28/22.....	248,130	3,673
TOTAL SINGAPORE.....		<u>3,673</u>
SPAIN — (0.0%)		
#* ACS Actividades de Construccion y Servicios SA Rights 02/02/22.....	38,721	19,393
* Sacyr SA Rights 02/02/22.....	315,513	17,368
TOTAL SPAIN.....		<u>36,761</u>
TOTAL RIGHTS/WARRANTS.....		<u>174,513</u>
TOTAL INVESTMENT SECURITIES (Cost \$2,718,125,667).....		<u>3,537,580,756</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (4.1%)		
@§ The DFA Short Term Investment Fund.....	13,170,824	152,373,263
TOTAL INVESTMENTS — (100.0%) (Cost \$2,870,482,128)^.....		<u>\$3,689,954,019</u>

As of January 31, 2022, International Vector Equity Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	131	03/18/22	\$30,010,046	\$29,502,838	\$(507,208)
Total Futures Contracts.....			<u>\$30,010,046</u>	<u>\$29,502,838</u>	<u>\$(507,208)</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	\$ 4,396,964	\$ 209,042,948	—	\$ 213,439,912
Austria.....	—	28,651,221	—	28,651,221
Belgium.....	1,689,248	41,710,820	—	43,400,068
Canada.....	381,403,527	892,421	—	382,295,948
China.....	19,753	789,232	—	808,985
Denmark.....	—	83,298,168	—	83,298,168
Finland.....	—	63,276,313	—	63,276,313
France.....	382,585	269,446,519	\$ 1,837	269,830,941
Germany.....	13,760,649	221,938,926	—	235,699,575
Greece.....	—	33,463	—	33,463
Hong Kong.....	114,375	81,538,088	87,004	81,739,467
Ireland.....	9,547,957	18,211,211	—	27,759,168
Israel.....	4,212,725	42,285,694	—	46,498,419
Italy.....	1,907,525	94,183,758	—	96,091,283
Japan.....	15,537,398	797,389,804	—	812,927,202
Netherlands.....	13,366,589	128,603,684	—	141,970,273

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
New Zealand.....	\$ 10,247	\$ 15,505,940	—	\$ 15,516,187
Norway.....	49,523	32,361,989	—	32,411,512
Portugal.....	—	10,102,539	—	10,102,539
Singapore.....	—	29,831,538	\$ 48,340	29,879,878
Spain.....	3,397,557	70,122,008	—	73,519,565
Sweden.....	561,181	119,366,725	—	119,927,906
Switzerland.....	15,282,919	257,671,447	—	272,954,366
United Kingdom.....	56,858,639	380,517,123	—	437,375,762
United States.....	34,073	112,453	—	146,526
Preferred Stocks				
Germany.....	477,098	17,374,498	—	17,851,596
Rights/Warrants				
Canada.....	—	133,745	—	133,745
Hong Kong.....	—	334	—	334
Singapore.....	—	3,673	—	3,673
Spain.....	—	36,761	—	36,761
Securities Lending Collateral.....	—	152,373,263	—	152,373,263
Futures Contracts**.....	(507,208)	—	—	(507,208)
TOTAL.....	\$522,503,324	\$3,166,806,306	\$137,181[^]	\$3,689,446,811

** Valued at the unrealized appreciation/(depreciation) on the investment.

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

WORLD EX U.S. VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in The DFA International Value Series of The DFA Investment Trust Company.....		\$191,111,238
Investment in Dimensional Emerging Markets Value Fund.....		96,083,128
Investment in DFA International Small Cap Value Portfolio of DFA Investment Dimensions Group Inc.....	1,239,229	<u>26,060,980</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$264,472,399)^.....		<u>\$313,255,346</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$313,255,346	—	—	\$313,255,346
TOTAL.....	\$313,255,346	—	—	\$313,255,346

WORLD EX U.S. TARGETED VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (99.1%)		
AUSTRALIA — (4.7%)		
* A2B Australia Ltd.....	25,878	\$ 22,029
Accent Group Ltd.....	81,685	117,523
Acrow Formwork & Construction Services Ltd.....	27,614	8,365
Adbri Ltd.....	95,170	198,380
* Ainsworth Game Technology Ltd.....	37,289	33,041
* Alkane Resources Ltd.....	90,277	52,771
* Alliance Aviation Services Ltd.....	17,216	47,519
* Allkem Ltd.....	38,073	247,918
* AMA Group Ltd.....	205,270	62,998
* AMP Ltd.....	811,009	505,525
Ansell Ltd.....	12,036	228,828
Appen Ltd.....	18,997	131,148
* Ardent Leisure Group Ltd.....	13,661	13,140
* Aurelia Metals Ltd.....	213,133	63,774
Aurizon Holdings Ltd.....	414,430	1,036,844
Austal Ltd.....	102,095	145,630
Austin Engineering Ltd.....	61,155	11,286
* Australian Agricultural Co. Ltd.....	93,256	95,710
Australian Pharmaceutical Industries Ltd.....	118,673	127,721
* Australian Strategic Materials Ltd.....	1,148	6,851
Australian Vintage Ltd.....	49,798	25,327
Auswide Bank Ltd.....	8,594	40,661
AVJennings Ltd.....	21,750	8,949
Bank of Queensland Ltd.....	153,174	833,228
Bapcor Ltd.....	64,085	321,106
Base Resources Ltd.....	198,144	45,682
* BCI Minerals Ltd.....	89,596	24,818
Beach Energy Ltd.....	412,310	435,536
Beacon Minerals Ltd.....	563,983	13,174
Bega Cheese Ltd.....	67,964	246,103
Bell Financial Group Ltd.....	35,130	41,501
Bendigo & Adelaide Bank Ltd.....	133,717	816,723
Bravura Solutions Ltd.....	53,295	81,756
Brickworks Ltd.....	20,482	329,178
BWX Ltd.....	36,341	87,401
Capitol Health Ltd.....	129,634	34,973
Capral Ltd.....	4,081	25,944
Cardno Ltd.....	7,786	9,548
* Catapult Group International Ltd.....	3,119	3,077
Cedar Woods Properties Ltd.....	19,289	70,377
Challenger Ltd.....	127,605	521,250
* Champion Iron Ltd.....	43,369	200,365
* Clean Seas Seafood Ltd.....	24,111	10,111
Cleanaway Waste Management Ltd.....	387,020	790,064
ClearView Wealth Ltd.....	27,271	15,019
* Cooper Energy Ltd.....	513,040	109,304
Costa Group Holdings Ltd.....	75,042	148,432
Countplus Ltd.....	14,821	9,512
* Crown Resorts Ltd.....	72,403	623,831
CSR Ltd.....	107,742	429,197
* Dacian Gold Ltd.....	47,264	5,904
* Decmil Group Ltd.....	31,265	6,648
Domain Holdings Australia Ltd.....	45,216	151,956
Downer EDI Ltd.....	159,578	617,284
Eagers Automotive Ltd.....	22,367	203,736

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
Earlypay Ltd.....	23,944	\$ 7,323
* Eclipx Group Ltd.....	80,991	120,975
Elanor Investor Group.....	16,331	23,917
Elders Ltd.....	33,339	257,803
* Electro Optic Systems Holdings Ltd.....	23,663	34,972
* Elmo Software Ltd.....	3,827	10,510
Emeco Holdings Ltd.....	86,259	54,811
* EML Payments Ltd.....	66,749	142,133
Enero Group Ltd.....	11,466	29,667
* EnviroSuite Ltd.....	119,836	18,401
EQT Holdings Ltd.....	4,855	89,759
Estia Health Ltd.....	43,855	63,407
Eureka Group Holdings Ltd.....	32,157	15,732
* EVENT Hospitality & Entertainment Ltd.....	20,678	197,563
Evolution Mining Ltd.....	95,889	240,914
* Experience Co. Ltd.....	51,659	11,843
Finbar Group Ltd.....	36,407	19,673
Fleetwood Ltd.....	26,550	43,563
* Frontier Digital Ventures Ltd.....	22,824	22,850
* G8 Education Ltd.....	233,450	183,936
* Genex Power Ltd.....	163,296	20,878
Genworth Mortgage Insurance Australia Ltd.....	85,428	147,681
Gold Road Resources Ltd.....	213,399	203,169
* Good Drinks Australia Ltd.....	8,765	5,332
GrainCorp Ltd., Class A.....	61,034	315,288
Grange Resources Ltd.....	16,926	9,293
* Greenland Minerals Ltd.....	254,809	13,678
GUD Holdings Ltd.....	30,884	270,187
GWA Group Ltd.....	57,237	102,644
Hansen Technologies Ltd.....	22,551	78,244
Harvey Norman Holdings Ltd.....	129,171	450,206
Healius Ltd.....	129,863	411,088
* Helloworld Travel Ltd.....	5,910	9,832
Horizon Oil Ltd.....	246,669	17,559
HT&E Ltd.....	66,092	87,922
IGO Ltd.....	138,594	1,172,645
Iluka Resources Ltd.....	87,137	647,944
Image Resources NL.....	50,839	7,735
Imdex Ltd.....	36,837	77,065
Incitec Pivot Ltd.....	465,220	1,089,300
Insignia Financial Ltd.....	154,797	388,215
Integral Diagnostics Ltd.....	9,252	27,108
InvoCare Ltd.....	31,005	246,201
iSelect Ltd.....	32,571	6,703
IVE Group Ltd.....	19,904	23,272
Jupiter Mines Ltd.....	301,697	47,126
Kelsian Group Ltd.....	16,427	81,996
Lendlease Corp. Ltd.....	21,509	152,209
Lindsay Australia Ltd.....	24,865	6,492
Link Administration Holdings Ltd.....	95,280	365,215
* Lucapa Diamond Co. Ltd.....	178,589	10,879
MACA Ltd.....	85,857	43,671
Macmahon Holdings Ltd.....	268,775	34,300
* Maggie Beer Holdings Ltd.....	39,479	16,111
MaxiPARTS Ltd.....	8,831	17,003
* Mayne Pharma Group Ltd.....	404,418	71,747
McMillan Shakespeare Ltd.....	9,878	78,769
McPherson's Ltd.....	30,963	18,004
Medusa Mining Ltd.....	76,973	35,068

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* Mesoblast Ltd.....	120,343	\$ 96,699
* Metals X Ltd.....	140,780	50,247
Metcash Ltd.....	200,776	563,476
Michael Hill International Ltd.....	32,572	30,899
* MMA Offshore Ltd.....	94,336	27,082
Monadelphous Group Ltd.....	22,809	145,295
Monash IVF Group Ltd.....	81,202	58,146
Motorcycle Holdings Ltd.....	10,754	24,073
Mount Gibson Iron Ltd.....	122,578	36,611
* Myer Holdings Ltd.....	154,108	48,085
MyState Ltd.....	23,658	83,352
Navigator Global Investments Ltd.....	34,813	39,802
New Hope Corp. Ltd.....	117,510	189,297
Nickel Mines Ltd.....	196,488	201,813
NICO Resources Ltd.....	3,879	1,303
Nine Entertainment Co. Holdings Ltd.....	222,274	414,816
NRW Holdings Ltd.....	115,605	130,641
Nufarm Ltd.....	78,304	248,681
* OM Holdings Ltd.....	28,351	17,832
* Omni Bridgeway Ltd.....	60,416	139,726
* oOh!media Ltd.....	158,702	181,996
Orica Ltd.....	88,975	881,523
Origin Energy Ltd.....	257,433	1,030,118
Orora Ltd.....	74,491	183,408
Over the Wire Holdings Ltd.....	5,656	21,440
OZ Minerals Ltd.....	93,280	1,618,136
Pact Group Holdings Ltd.....	42,916	70,931
* Panoramic Resources Ltd.....	309,648	54,060
* Pantoro Ltd.....	136,642	29,400
Paragon Care Ltd.....	49,323	12,266
Peet Ltd.....	90,711	72,626
Pendal Group Ltd.....	68,759	236,147
* Peninsula Energy Ltd.....	89,991	12,157
PeopleIN Ltd.....	10,088	29,043
Perenti Global Ltd.....	180,081	98,641
Perpetual Ltd.....	12,204	285,230
Perseus Mining Ltd.....	263,120	275,026
Premier Investments Ltd.....	22,446	460,543
Probiotec Ltd.....	6,809	10,900
Propel Funeral Partners Ltd.....	10,928	34,003
QANTM Intellectual Property Ltd.....	10,224	9,098
Qube Holdings Ltd.....	324,642	669,954
Ramelius Resources Ltd.....	193,634	185,590
* Red 5 Ltd.....	515,233	98,787
Regis Resources Ltd.....	139,063	169,152
* Reject Shop Ltd.....	9,918	43,043
Reliance Worldwide Corp. Ltd.....	83,735	309,234
* Resolute Mining Ltd.....	196,338	39,857
* Retail Food Group Ltd.....	645,279	31,134
Ridley Corp. Ltd.....	73,183	73,173
Sandfire Resources Ltd.....	99,015	475,805
Santos Ltd.....	176,230	897,668
Select Harvests Ltd.....	32,942	126,460
Senex Energy Ltd.....	44,361	144,824
Servcorp Ltd.....	13,884	33,636
Service Stream Ltd.....	146,993	81,474
SG Fleet Group Ltd.....	17,725	29,836
Shaver Shop Group Ltd.....	17,609	14,055
Shriro Holdings Ltd.....	11,748	7,932

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	171,826	\$ 54,866
*	219,062	230,690
*	231,211	33,381
	39,947	406,710
	64,303	25,269
	60,126	80,429
*	40,831	0
	67,640	21,643
	133,691	117,140
*	209,815	512,520
	37,093	73,846
	33,213	274,692
*	108,931	82,379
	4,206	17,299
*	127,440	150,537
	58,211	145,352
	4,289	32,237
	2,830	9,045
*	29,329	39,806
	78,780	232,682
*	89,938	268,643
	21,051	108,037
	63,243	15,231
Ω	196,664	299,804
*	46,700	163,486
*	87,370	215,027
	87,240	113,059
*	232,950	446,023
	73,246	603,521
TOTAL AUSTRALIA		35,251,743
AUSTRIA — (0.7%)		
	2,488	34,389
	3,056	59,383
Ω	12,910	774,796
	27,150	1,269,007
	8,148	239,851
	3,462	30,454
*	3,718	52,613
	39,064	1,097,981
	685	34,299
	1,824	55,350
	3,174	136,614
	12,183	105,381
	983	46,568
	26,372	244,448
	8,686	254,412
	30,539	1,015,273
	5,267	47,976
TOTAL AUSTRIA		5,498,795
BELGIUM — (1.2%)		
	6,694	1,292,108
	41,644	2,004,515
*	48,473	205,671
	982	62,769
	9,036	420,687
	2,176	294,766

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
Deceuninck NV.....	19,884	\$ 75,388
D'ieteren Group.....	5,147	896,784
Etablissements Franz Colruyt NV.....	7,735	314,193
* Euronav NV.....	60,537	500,979
EVS Broadcast Equipment SA.....	4,153	98,835
Exmar NV.....	5,768	28,915
* Galapagos NV.....	10,668	718,861
* Galapagos NV, Sponsored ADR.....	300	20,250
* Greenyard NV.....	6,487	66,457
Immobel SA.....	1,012	90,238
Jensen-Group NV.....	937	30,356
* Ontex Group NV.....	14,608	106,975
Orange Belgium SA.....	4,069	88,361
* Picanol.....	355	26,991
Proximus SADP.....	20,785	424,442
Resilux.....	60	15,421
Roularta Media Group NV.....	1,025	21,158
Sipef NV.....	1,661	105,765
Solvay SA.....	7,907	952,708
TER Beke SA.....	150	19,578
* Tessenderlo Group SA.....	4,898	190,792
Van de Velde NV.....	471	17,459
Viohalco SA.....	1,948	10,196
TOTAL BELGIUM.....		<u>9,101,618</u>
BRAZIL — (1.0%)		
* Alliar Medicos A Frente SA.....	8,300	25,790
* Alper Consultoria e Corretora de Seguros SA.....	2,000	12,855
* Anima Holding SA.....	38,436	63,914
Atacadao SA.....	82,977	260,490
* BK Brasil Operacao e Assessoria a Restaurantes SA.....	40,500	47,516
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	7,221	37,994
* BRF SA.....	9,572	40,252
* C&A Modas Ltda.....	19,500	24,163
Camil Alimentos SA.....	30,200	50,844
Cia Brasileira de Distribuicao.....	29,574	126,035
Cia de Locacao das Americas.....	58,260	287,784
Cia Siderurgica Nacional SA, Sponsored ADR.....	9,987	47,638
Cia Siderurgica Nacional SA.....	41,876	201,411
Cielo SA.....	248,786	107,758
* Cogna Educacao.....	253,735	123,281
Construtora Tenda SA.....	17,284	52,111
CSU Cardsystem SA.....	11,000	30,762
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	61,218	201,520
Dexco SA.....	80,844	227,607
Dimed SA Distribuidora da Medicamentos.....	18,000	46,541
Direcional Engenharia SA.....	14,900	38,582
* Embraer SA.....	63,397	242,480
* Embraer SA, Sponsored ADR.....	14,937	229,283
Enauta Participacoes SA.....	21,200	60,924
Even Construtora e Incorporadora SA.....	37,197	51,907
Ez Tec Empreendimentos e Participacoes SA.....	23,735	95,564
Fras-Le SA.....	7,200	17,098
* Gafisa SA.....	58,114	22,326
Grendene SA.....	57,000	97,360
* Grupo De Moda Soma SA.....	20,801	56,801
Guararapes Confeccoes SA.....	20,300	48,704
Helbor Empreendimentos SA.....	11,820	9,572
Hypera SA.....	48,312	283,043

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	7,783	\$ 24,917
* Industrias Romi SA.....	54,437	26,859
* International Meal Co. Alimentacao SA, Class A.....	33,526	95,146
lochpe-Maxion SA.....	219,752	135,325
* IRB Brasil Resseguros SA.....	65,076	78,800
JHSF Participacoes SA.....	4,000	29,303
Kepler Weber SA.....	17,478	76,132
M Dias Branco SA.....	7,100	43,696
Mahle-Metal Leve SA.....	31,900	17,301
Marcopolo SA.....	19,432	13,028
* Marisa Lojas SA.....	6,031	3,964
Marisa Lojas SA.....	27,900	33,732
Mills Estruturas e Servicos de Engenharia SA.....	11,800	14,533
* Moura Dubeux Engenharia S/A.....	18,376	57,030
Movida Participacoes SA.....	62,100	156,826
MRV Engenharia e Participacoes SA.....	56,491	228,726
Multiplan Empreendimentos Imobiliarios SA.....	5,700	24,367
* Natura & Co. Holding SA.....	19,065	85,881
Petro Rio SA.....	36,268	135,439
Porto Seguro SA.....	18,900	33,315
Positivo Tecnologia SA.....	6,400	47,969
Sao Carlos Empreendimentos e Participacoes SA.....	31,652	218,997
Sao Martinho SA.....	13,793	30,053
Ω Ser Educacional SA.....	22,819	197,589
SLC Agricola SA.....	75,261	359,999
Sul America SA.....	7,300	20,484
Tegma Gestao Logistica SA.....	157,083	392,552
TIM SA.....	15,300	18,498
Trisul SA.....	24,696	97,061
Tupy SA.....	118,697	337,755
Ultrapar Participacoes SA.....	18,600	51,210
Usinas Siderurgicas de Minas Gerais SA Usiminas.....		
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	11,559	21,115
* Via S/A.....	29,800	26,488
Vibra Energia SA.....	148,599	640,839
Vulcabras Azaleia SA.....	17,600	31,189
YDUQS Participacoes SA.....	54,170	225,551
TOTAL BRAZIL.....		7,301,579
CANADA — (7.2%)		
* 5N Plus, Inc.....	24,802	44,681
Acadian Timber Corp.....	3,300	49,325
* Aclara Resources, Inc.....	8,939	8,790
* Advantage Energy Ltd.....	59,400	321,498
Aecon Group, Inc.....	18,709	255,507
AG Growth International, Inc.....	5,200	138,882
AGF Management Ltd., Class B.....	22,400	130,402
* Aimia, Inc.....	20,663	91,843
Alamos Gold, Inc., Class A.....	114,883	783,669
Alaris Equity Partners Income.....	11,300	158,501
* Alcanna, Inc.....	5,500	27,735
Algoma Central Corp.....	3,700	50,181
AltaGas Ltd.....	79,473	1,632,412
Altius Minerals Corp.....	10,610	147,237
Amerigo Resources Ltd.....	35,600	44,250
Andrew Peller Ltd., Class A.....	8,402	52,878
ARC Resources Ltd.....	86,802	1,016,781
* Argonaut Gold, Inc.....	83,616	149,978
* Aurora Cannabis, Inc.....	43,461	180,798

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
B2Gold Corp.....	270,066	\$ 977,057
Birchcliff Energy Ltd.....	82,787	408,350
Bird Construction, Inc.....	11,164	84,489
Black Diamond Group Ltd.....	9,300	33,581
* Calfrac Well Services Ltd.....	7,608	32,499
* Calian Group Ltd.....	2,744	123,368
* Calibre Mining Corp.....	18,200	17,611
Cameco Corp.....	12,677	246,429
Canaccord Genuity Group, Inc.....	26,900	321,238
Canacol Energy Ltd.....	30,949	81,563
Canadian Tire Corp. Ltd., Class A.....	7,311	1,055,570
Canadian Western Bank.....	25,824	784,786
* Canfor Corp.....	18,200	413,496
* Canfor Pulp Products, Inc.....	6,700	31,572
* Canopy Growth Corp.....	9,900	79,596
* Capstone Mining Corp.....	115,739	492,584
* Cardinal Energy Ltd.....	36,370	150,785
Cascades, Inc.....	27,037	270,551
* Celestica, Inc.....	31,199	388,481
Cenovus Energy, Inc.....	41,578	604,789
Centerra Gold, Inc.....	64,400	519,800
CES Energy Solutions Corp.....	68,511	131,508
China Gold International Resources Corp. Ltd.....	61,049	163,290
CI Financial Corp.....	5,100	94,646
Cogeco Communications, Inc.....	3,521	289,015
Cogeco, Inc.....	1,600	103,138
* Colabor Group, Inc.....	12,300	6,483
* Conifex Timber, Inc.....	8,294	13,767
* Copper Mountain Mining Corp.....	45,910	127,131
Corus Entertainment, Inc., Class B.....	60,843	240,759
Crescent Point Energy Corp.....	168,089	1,082,778
* Cronos Group, Inc.....	18,042	66,575
Dexterra Group, Inc.....	11,120	72,258
Doman Building Materials Group Ltd.....	18,957	124,377
* Dorel Industries, Inc., Class B.....	6,676	131,403
DREAM Unlimited Corp., Class A.....	10,700	336,956
Dundee Precious Metals, Inc.....	61,438	361,045
Dynacor Gold Mines, Inc.....	10,400	25,690
E-L Financial Corp. Ltd.....	500	360,628
* Eldorado Gold Corp.....	51,945	454,757
Empire Co. Ltd., Class A.....	26,682	823,245
Endeavour Mining PLC.....	30,462	678,671
Enerflex Ltd.....	24,229	137,237
* Ensign Energy Services, Inc.....	36,162	63,440
* Equinox Gold Corp.....	72,649	417,555
Equitable Group, Inc.....	6,106	338,937
Exchange Income Corp.....	4,867	162,342
Exco Technologies Ltd.....	7,000	54,132
Finning International, Inc.....	28,895	805,600
First Majestic Silver Corp.....	45,583	463,123
* Fortuna Silver Mines, Inc.....	71,128	242,381
* Frontera Energy Corp.....	14,808	123,715
* Galiano Gold, Inc.....	46,170	31,236
* Gamehost, Inc.....	1,600	9,755
George Weston Ltd.....	800	87,241
* GoldMoney, Inc.....	8,400	12,489
* Gran Tierra Energy, Inc.....	80,760	73,063
Hammond Power Solutions, Inc.....	2,700	26,105
Hardwoods Distribution, Inc.....	1,900	65,364

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Heroux-Devtek, Inc.....	8,200	\$ 109,664
High Liner Foods, Inc.....	6,800	75,428
HLS Therapeutics, Inc.....	1,200	13,943
* Home Capital Group, Inc.....	16,933	479,823
Hudbay Minerals, Inc.....	63,353	455,031
* i-80 Gold Corp.....	20,913	43,762
iA Financial Corp., Inc.....	30,144	1,961,382
* IAMGOLD Corp.....	159,400	387,955
Interfor Corp.....	15,644	466,188
* Journey Energy, Inc.....	9,502	30,349
* Karora Resources, Inc.....	45,210	141,554
K-Bro Linen, Inc.....	2,700	72,239
* Kelt Exploration Ltd.....	39,890	173,851
Kinross Gold Corp.....	361,657	1,953,821
KP Tissue, Inc.....	3,200	26,609
Lassonde Industries, Inc., Class A.....	800	96,291
Laurentian Bank of Canada.....	13,195	459,227
Leon's Furniture Ltd.....	9,221	182,077
* Lightstream Resources Ltd.....	32,000	0
Linamar Corp.....	13,284	736,229
Logistec Corp., Class B.....	100	3,591
* Lucara Diamond Corp.....	96,116	43,100
Lundin Mining Corp.....	91,514	762,407
Magellan Aerospace Corp.....	4,379	34,552
* Major Drilling Group International, Inc.....	24,450	160,224
* Mandalay Resources Corp.....	16,200	30,586
Maple Leaf Foods, Inc.....	19,649	477,951
Martinrea International, Inc.....	26,137	215,487
* MDF Commerce, Inc.....	2,900	10,517
Medical Facilities Corp.....	7,992	64,004
* MEG Energy Corp.....	79,209	943,417
Melcor Developments Ltd.....	4,500	51,756
Methanex Corp.....	15,692	713,947
MTY Food Group, Inc.....	2,400	107,317
Mullen Group Ltd.....	27,386	252,930
Neo Performance Materials, Inc.....	1,628	22,887
* New Gold, Inc.....	163,375	258,336
NFI Group, Inc.....	15,023	225,732
North American Construction Group Ltd.....	6,908	99,130
* NuVista Energy Ltd.....	53,200	376,248
* OceanaGold Corp.....	222,536	343,131
Osisko Gold Royalties Ltd.....	30,839	340,670
Pan American Silver Corp.....	2,765	59,918
Paramount Resources Ltd., Class A.....	19,972	392,630
Parex Resources, Inc.....	30,636	651,691
Park Lawn Corp.....	10,023	305,307
Pason Systems, Inc.....	18,400	182,531
Peyto Exploration & Development Corp.....	55,112	431,826
PHX Energy Services Corp.....	11,400	46,187
Pizza Pizza Royalty Corp.....	7,500	69,268
Polaris Infrastructure, Inc.....	6,400	80,406
* Precision Drilling Corp.....	4,080	177,462
* Pretium Resources, Inc.....	35,160	477,411
Primo Water Corp.....	36,100	602,353
Primo Water Corp.....	1,700	28,390
Quarterhill, Inc.....	34,899	70,284
Rogers Sugar, Inc.....	23,600	111,210
* Roots Corp.....	9,200	23,233
Russel Metals, Inc.....	15,034	375,155

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
Sandstorm Gold Ltd.....	46,764	\$ 281,052
Secure Energy Services, Inc.....	60,938	289,553
Shaw Communications, Inc., Class B.....	49,246	1,468,023
* ShawCor Ltd.....	16,884	78,499
Sienna Senior Living, Inc.....	16,200	188,362
Sierra Metals, Inc.....	8,173	10,625
Ω Sleep Country Canada Holdings, Inc.....	2,300	64,866
SNC-Lavalin Group, Inc.....	2,390	52,702
SSR Mining, Inc.....	60,468	995,838
Stantec, Inc.....	2,900	153,835
Stella-Jones, Inc.....	14,009	439,176
Superior Plus Corp.....	32,934	334,742
Taiga Building Products Ltd.....	11,800	24,507
Tamarack Valley Energy Ltd.....	50,709	196,669
* Taseko Mines Ltd.....	74,112	141,677
TerraVest Industries, Inc.....	700	13,448
Tidewater Midstream & Infrastructure Ltd.....	79,505	81,309
TMX Group Ltd.....	4,189	426,133
* Torex Gold Resources, Inc.....	26,700	261,717
* Total Energy Services, Inc.....	11,832	63,481
Tourmaline Oil Corp.....	57,186	2,038,838
TransAlta Corp.....	51,612	559,910
Transcontinental, Inc., Class A.....	22,623	375,522
* TransGlobe Energy Corp.....	24,100	71,666
* Trican Well Service Ltd.....	59,975	167,968
* Turquoise Hill Resources Ltd.....	28,479	498,485
* Uni-Select, Inc.....	12,550	234,088
* Vermilion Energy, Inc.....	45,347	705,780
VersaBank.....	3,835	44,470
* Viemed Healthcare, Inc.....	3,200	14,816
Wajax Corp.....	6,900	124,956
West Fraser Timber Co. Ltd.....	22,382	2,071,502
Western Forest Products, Inc.....	106,255	168,851
Westshore Terminals Investment Corp.....	9,800	208,081
Whitecap Resources, Inc.....	143,960	1,015,866
Winpak Ltd.....	8,514	252,510
Yamana Gold, Inc.....	275,277	1,136,927
TOTAL CANADA.....		53,950,433
CHILE — (0.1%)		
Besalco SA.....	26,110	9,795
* Camanchaca SA.....	88,923	4,266
CAP SA.....	9,262	104,081
Cencosud SA.....	23,688	43,655
Cia Sud Americana de Vapores SA.....	2,645,171	229,905
* Clinica Las Condes SA.....	742	17,739
Empresa Nacional de Telecomunicaciones SA.....	13,309	55,197
Empresas CMPC SA.....	69,091	126,849
Grupo Security SA.....	186,017	28,552
Hortifrut SA.....	23,978	28,460
Inversiones Aguas Metropolitanas SA.....	75,503	43,462
Inversiones La Construccion SA.....	3,485	15,484
* Itau CorpBanca Chile SA.....	9,892,155	22,431
* Itau CorpBanca Chile SA, ADR.....	1,709	6,033
PAZ Corp. SA.....	7,807	3,902
Ripley Corp. SA.....	163,691	33,920
Salfacorp SA.....	79,404	33,268
Sigdo Koppers SA.....	49,252	50,438
SMU SA.....	314,096	37,101

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHILE — (Continued)		
Sociedad Matriz SAAM SA	665,856	\$ 45,312
Socovesa SA.....	37,323	6,392
SONDA SA.....	54,570	23,468
TOTAL CHILE.....		<u>969,710</u>
CHINA — (7.5%)		
* 21Vianet Group, Inc., ADR.....	16,093	159,643
*Ω 3SBio, Inc.....	220,000	174,195
515J Holding Group Co. Ltd., Class A.....	28,000	13,345
AAC Technologies Holdings, Inc.....	114,500	347,665
Ω AAG Energy Holdings Ltd.....	149,000	27,619
Accelink Technologies Co. Ltd., Class A.....	5,700	18,085
ADAMA Ltd., Class A.....	16,500	20,253
Addsino Co. Ltd., Class A.....	17,200	40,280
Advanced Technology & Materials Co. Ltd., Class A.....	23,600	32,783
* Aerospace Hi-Tech Holdings Grp Ltd., Class A.....	15,800	23,248
Agile Group Holdings Ltd.....	310,000	164,329
* Air China Ltd., Class H.....	90,000	67,850
AKM Industrial Co. Ltd.....	90,000	20,302
* Alibaba Pictures Group Ltd.....	1,860,000	210,633
Ω A-Living Smart City Services Co. Ltd.....	96,000	186,898
* Alpha Group, Class A.....	23,900	21,736
* Aluminum Corp. of China Ltd., Class H.....	930,000	489,428
Angang Steel Co. Ltd., Class H.....	264,200	115,932
Anhui Construction Engineering Group Co. Ltd., Class A.....	36,100	26,037
Anhui Guangxin Agrochemical Co. Ltd., Class A.....	5,100	27,100
Anhui Hengyuan Coal Industry & Electricity Power Co. Ltd., Class A.....	19,500	19,080
Anhui Jiangnan Chemical Industry Co. Ltd., Class A.....	23,900	19,914
* Anhui Tatfook Technology Co. Ltd., Class A.....	13,500	21,795
Anhui Truchum Advanced Materials & Technology Co. Ltd., Class A.....	14,300	23,377
Anhui Zhongding Sealing Parts Co. Ltd., Class A.....	11,700	36,920
* Anton Oilfield Services Group.....	432,000	26,541
Aoshikang Technology Co. Ltd., Class A.....	2,000	20,788
APT Satellite Holdings Ltd.....	81,000	24,395
Asia Cement China Holdings Corp.....	100,500	69,763
Ω AsialInfo Technologies Ltd.....	26,000	48,039
Ausnutria Dairy Corp. Ltd.....	76,000	96,353
Ω AviChina Industry & Technology Co. Ltd., Class H.....	532,000	300,235
Ω BAIC Motor Corp. Ltd., Class H.....	297,000	108,979
Bank of Changsha Co. Ltd., Class A.....	47,200	58,507
Bank of Chengdu Co. Ltd., Class A.....	13,600	30,227
Bank of Chongqing Co. Ltd., Class H.....	89,000	52,652
Bank of Guiyang Co. Ltd., Class A.....	46,500	47,839
Bank of Suzhou Co. Ltd., Class A.....	48,400	51,922
* Bank of Tianjin Co. Ltd., Class H.....	63,000	16,468
*Ω Bank of Zhengzhou Co. Ltd., Class H.....	33,880	7,589
* Baoye Group Co. Ltd., Class H.....	46,000	26,151
* Baozun, Inc., Class A.....	28,500	118,017
BBMG Corp., Class H.....	345,000	54,123
Beibuwan Port Co. Ltd., Class A.....	16,200	19,937
Beijing Capital Development Co. Ltd., Class A.....	28,800	26,444
Beijing Capital Eco-Environment Protection Group Co. Ltd., Class A.....	98,890	49,414
* Beijing Capital International Airport Co. Ltd., Class H.....	310,000	206,964
* Beijing Enterprises Clean Energy Group Ltd.....	2,900,000	35,420
Beijing Enterprises Holdings Ltd.....	88,500	301,694
* Beijing Enterprises Urban Resources Group Ltd.....	360,000	25,135
Beijing Enterprises Water Group Ltd.....	966,000	376,778
*†† Beijing Gas Blue Sky Holdings Ltd.....	824,000	2,304
Beijing GeoEnviron Engineering & Technology, Inc., Class A.....	8,400	21,419

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Beijing Jetsen Technology Co. Ltd., Class A.....	40,700	\$ 40,789
Beijing North Star Co. Ltd., Class H.....	146,000	21,960
* Beijing Orient Landscape & Environment Co. Ltd., Class A.....	28,700	12,297
* Beijing Orient National Communication Science & Technology Co. Ltd., Class A.....	10,800	19,696
Beijing Originwater Technology Co. Ltd., Class A.....	32,200	33,580
Beijing Shougang Co. Ltd., Class A.....	34,501	30,433
Beijing Shunxin Agriculture Co. Ltd., Class A.....	8,700	37,500
Beijing Sinnet Technology Co. Ltd., Class A.....	19,300	40,738
Beijing SL Pharmaceutical Co. Ltd., Class A.....	5,700	8,785
Beijing Strong Biotechnologies, Inc., Class A.....	7,500	20,542
Beijing Thunisoft Corp. Ltd., Class A.....	7,700	14,129
* Beijing Ultrapower Software Co. Ltd., Class A.....	28,300	23,967
Beijing Yanjing Brewery Co. Ltd., Class A.....	43,789	52,492
Beijing Zhong Ke San Huan High-Tech Co. Ltd., Class A.....	15,200	32,057
* Berry Genomics Co. Ltd., Class A.....	6,600	16,728
Bestsun Energy Co. Ltd., Class A.....	22,800	18,125
Better Life Commercial Chain Share Co. Ltd., Class A.....	9,100	9,443
Binhai Investment Co. Ltd.....	52,000	10,384
Black Peony Group Co. Ltd., Class A.....	16,600	17,814
Blue Sail Medical Co. Ltd., Class A.....	12,400	29,411
Bluefocus Intelligent Communications Group Co. Ltd., Class A.....	23,800	33,158
Bright Dairy & Food Co. Ltd., Class A.....	10,100	20,362
* Brilliance China Automotive Holdings Ltd.....	712,000	334,640
B-Soft Co. Ltd., Class A.....	17,500	25,767
BYD Electronic International Co. Ltd.....	107,000	323,619
C&D International Investment Group Ltd.....	35,000	66,483
#* CA Cultural Technology Group Ltd.....	63,000	2,027
Cabbeen Fashion Ltd.....	48,000	17,350
Caitong Securities Co. Ltd., Class A.....	33,400	51,465
Camel Group Co. Ltd., Class A.....	11,700	25,431
Cangzhou Mingzhu Plastic Co. Ltd., Class A.....	17,100	17,430
* Capital Environment Holdings Ltd.....	1,066,000	22,534
Carrianna Group Holdings Co. Ltd.....	118,000	10,311
CECEP Solar Energy Co. Ltd., Class A.....	38,300	53,194
CECEP Wind-Power Corp., Class A.....	52,500	42,208
Central China Management Co. Ltd.....	166,000	28,444
# Central China Real Estate Ltd.....	166,000	17,930
Central China Securities Co. Ltd., Class H.....	169,000	32,819
CGN New Energy Holdings Co. Ltd.....	30,000	22,740
CGN Nuclear Technology Development Co. Ltd., Class A.....	14,000	19,507
Changchun Faway Automobile Components Co. Ltd., Class A.....	9,900	16,564
Changjiang Securities Co. Ltd., Class A.....	57,600	63,779
*Ω Changsha Broad Homes Industrial Group Co. Ltd., Class H.....	9,900	15,015
Chaowei Power Holdings Ltd.....	96,000	27,245
Chengdu Fusen Noble-House Industrial Co. Ltd., Class A.....	10,900	20,799
Chengdu Hongqi Chain Co. Ltd., Class A.....	22,200	17,327
Chengdu Wintrue Holding Co. Ltd., Class A.....	10,400	20,083
Chengtun Mining Group Co. Ltd., Class A.....	29,600	41,097
* Chengzhi Co. Ltd., Class A.....	8,300	17,080
China Aerospace International Holdings Ltd.....	540,000	35,410
China Aircraft Leasing Group Holdings Ltd.....	31,500	21,794
Ω China Bohai Bank Co. Ltd., Class H.....	451,500	113,268
#* China Boton Group Co. Ltd.....	52,000	25,974
* China CAMC Engineering Co. Ltd., Class A.....	10,100	11,240
China Cinda Asset Management Co. Ltd., Class H.....	1,459,000	266,834
# China Coal Energy Co. Ltd., Class H.....	422,000	236,177
China Communications Services Corp. Ltd., Class H.....	380,000	202,274
China Conch Venture Holdings Ltd.....	180,500	858,039

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* China CYTS Tours Holding Co. Ltd., Class A.....	12,000	\$ 21,339
* China Dili Group.....	516,800	126,317
* China Eastern Airlines Corp. Ltd., ADR.....	4,767	93,529
* China Eastern Airlines Corp. Ltd., Class H.....	186,000	72,470
* China Electronics Huada Technology Co. Ltd.....	240,000	20,652
China Electronics Optics Valley Union Holding Co. Ltd.....	480,000	25,336
* China Energy Engineering Corp Ltd.....	237,203	98,804
# China Energy Engineering Corp. Ltd., Class H.....	834,000	132,924
#Ω China Everbright Greentech Ltd.....	99,000	33,579
China Everbright Water Ltd.....	62,444	14,318
China Express Airlines Co. Ltd., Class A.....	11,000	22,628
China Foods Ltd.....	162,000	67,093
* China Fortune Land Development Co. Ltd., Class A.....	42,200	21,790
China Galaxy Securities Co. Ltd., Class H.....	455,500	270,100
China Gas Holdings Ltd.....	427,400	726,145
China Glass Holdings Ltd.....	190,000	41,034
China Great Wall Securities Co. Ltd., Class A.....	26,200	47,255
* China Green Agriculture, Inc.....	1,150	9,695
China Hanking Holdings Ltd.....	63,000	12,171
China Harmony Auto Holding Ltd.....	162,000	89,379
China Harzone Industry Corp. Ltd., Class A.....	14,600	19,987
* China High Speed Railway Technology Co. Ltd., Class A.....	61,400	24,587
* China High Speed Transmission Equipment Group Co. Ltd.....	73,000	50,787
China Hongqiao Group Ltd.....	381,500	431,067
China International Marine Containers Group Co. Ltd., Class H.....	123,680	223,120
China Isotope & Radiation Corp.....	6,400	19,884
China Jinmao Holdings Group Ltd.....	978,000	355,278
China Kepei Education Group Ltd.....	46,000	14,800
China Lesso Group Holdings Ltd.....	166,000	288,592
China Lilang Ltd.....	89,000	50,634
* China Maple Leaf Educational Systems Ltd.....	208,000	12,976
China Medical System Holdings Ltd.....	182,000	304,764
China Meheco Co. Ltd., Class A.....	9,200	15,655
China Merchants Energy Shipping Co. Ltd., Class A.....	83,880	51,507
China Merchants Land Ltd.....	276,000	28,771
China Merchants Port Holdings Co. Ltd.....	335,299	619,689
China Merchants Property Operation & Service Co. Ltd., Class A.....	13,200	36,542
China Modern Dairy Holdings Ltd.....	635,000	108,191
China National Accord Medicines Corp. Ltd., Class A.....	5,600	29,001
China National Building Material Co. Ltd., Class H.....	918,200	1,192,606
China National Medicines Corp. Ltd., Class A.....	13,000	57,104
* China Nonferrous Metal Industry's Foreign Engineering & Construction Co. Ltd., Class A.....	25,200	19,601
* China Oil & Gas Group Ltd.....	920,000	48,461
China Oilfield Services Ltd., Class H.....	210,000	206,527
China Overseas Grand Oceans Group Ltd.....	360,500	215,391
China Publishing & Media Co. Ltd., Class A.....	20,600	16,923
China Railway Group Ltd., Class H.....	583,000	359,876
Ω China Railway Signal & Communication Corp. Ltd., Class H.....	250,000	88,468
China Railway Tielong Container Logistics Co. Ltd., Class A.....	29,200	24,633
China Reinsurance Group Corp., Class H.....	1,048,000	102,536
Ω China Renaissance Holdings Ltd.....	16,500	29,024
China Resources Cement Holdings Ltd.....	476,000	410,182
China Resources Double Crane Pharmaceutical Co. Ltd., Class A.....	10,600	19,808
China Resources Medical Holdings Co. Ltd.....	184,000	103,884
Ω China Resources Pharmaceutical Group Ltd.....	315,000	154,039
China Resources Sanjiu Medical & Pharmaceutical Co. Ltd., Class A.....	10,900	59,463
China Risun Group Ltd.....	157,000	85,810
China Sanjiang Fine Chemicals Co. Ltd.....	169,000	50,649

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	347,000	\$ 77,528
*	270,000	70,378
*Ω	623,000	40,090
#	151,000	26,254
	778,000	62,164
	18,500	27,253
*	412,000	263,781
	52,000	11,666
	316,000	374,071
*	134,000	45,218
	286,400	405,187
*	35,000	15,588
#*	50,000	40,633
*	27,400	22,237
	458,000	267,096
	17,800	38,079
*	10,100	21,033
#Ω	95,000	18,101
	13,900	17,414
Ω	30,000	5,138
	112,000	79,163
	187,500	239,908
*	390,000	32,012
	199,000	79,364
*††	319,600	51,647
	4,700	20,284
	54,600	20,551
	7,500	19,115
*	120,000	19,128
	216,000	18,379
	337,000	123,519
	18,200	18,392
	609,817	398,389
	102,000	125,143
*	18,201	10,850
	10,900	21,026
*	61,500	23,686
*	470,000	30,297
*	196,000	35,500
	24,300	21,783
	14,420	31,383
	77,500	32,896
	24,800	38,172
	409,000	168,622
*Ω	66,000	20,806
	1,130,000	109,235
	68,000	33,254
#*	846,000	12,803
*	528,000	21,424
	845,000	156,123
	214,000	81,028
*Ω	71,000	4,454
#	189,000	155,236
	124,000	71,038
	29,600	22,140
*	304,000	12,162
	23,200	32,853
	5,700	11,811
	72,000	25,645

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
# DaFa Properties Group Ltd.....	32,000	\$ 18,697
Ω Dali Foods Group Co. Ltd.....	107,000	61,843
Dalian Huarui Heavy Industry Group Co. Ltd., Class A.....	30,200	17,851
Dare Power Dekor Home Co. Ltd., Class A.....	6,400	12,478
Dashang Co. Ltd., Class A.....	12,618	38,931
Dawnrays Pharmaceutical Holdings Ltd.....	128,000	23,846
Dazzle Fashion Co. Ltd., Class A.....	7,000	19,332
DBG Technology Co. Ltd., Class A.....	11,100	21,776
Deppon Logistics Co. Ltd., Class A.....	6,000	10,789
# Dixin China Holdings Co. Ltd.....	150,000	50,876
DHC Software Co. Ltd., Class A.....	27,900	31,544
Dian Diagnostics Group Co. Ltd., Class A.....	5,900	27,263
Digital China Group Co. Ltd., Class A.....	8,002	19,055
Digital China Information Service Co. Ltd., Class A.....	10,300	22,927
Dong-E-E-Jiao Co. Ltd., Class A.....	6,500	38,887
* Dongfang Electronics Co. Ltd., Class A.....	20,400	23,313
Dongfeng Motor Group Co. Ltd., Class H.....	476,000	419,758
Dongguan Development Holdings Co. Ltd., Class A.....	12,900	19,956
Dongjiang Environmental Co. Ltd., Class H.....	33,400	16,082
Dongxing Securities Co. Ltd., Class A.....	36,800	61,557
Dongyue Group Ltd.....	29,000	35,493
* DouYu International Holdings Ltd., ADR.....	30,580	64,218
Dynagreen Environmental Protection Group Co. Ltd., Class H.....	56,000	26,415
East Group Co. Ltd., Class A.....	21,900	29,328
Edvantage Group Holdings Ltd.....	46,000	19,797
EEKA Fashion Holdings Ltd.....	32,500	52,053
Essex Bio-technology Ltd.....	43,000	28,246
Eternal Asia Supply Chain Management Ltd., Class A.....	20,300	16,773
* Ev Dynamics Holdings Ltd.....	430,000	4,469
EVA Precision Industrial Holdings Ltd.....	164,000	30,797
Fangda Special Steel Technology Co. Ltd., Class A.....	26,900	32,760
Fanhua, Inc., Sponsored ADR.....	7,766	53,818
FAWER Automotive Parts Co. Ltd., Class A.....	15,600	15,496
Fiberhome Telecommunication Technologies Co. Ltd., Class A.....	9,620	24,839
* FIH Mobile Ltd.....	758,000	116,327
Financial Street Holdings Co. Ltd., Class A.....	39,900	35,591
Fosun International Ltd.....	555,000	629,728
FriendTimes, Inc.....	88,000	15,008
Fufeng Group Ltd.....	256,000	93,820
Fujian Funeng Co. Ltd., Class A.....	19,100	38,285
Fujian Green Pine Co. Ltd., Class A.....	9,600	12,833
Fujian Longking Co. Ltd., Class A.....	24,700	31,338
Fujian Star-net Communication Co. Ltd., Class A.....	5,600	19,431
Fujian Sunner Development Co. Ltd., Class A.....	13,100	43,666
Fulongma Group Co. Ltd., Class A.....	10,300	20,331
Gansu Qilianshan Cement Group Co. Ltd., Class A.....	7,600	11,944
Gansu Shangfeng Cement Co. Ltd., Class A.....	7,600	23,727
GCI Science & Technology Co. Ltd., Class A.....	10,000	32,705
Gemdale Corp., Class A.....	50,904	103,763
Gemdale Properties & Investment Corp. Ltd.....	1,076,000	120,145
* Genimous Technology Co. Ltd., Class A.....	25,100	26,499
GF Securities Co. Ltd., Class H.....	166,400	288,426
Giant Network Group Co. Ltd., Class A.....	20,000	30,872
* Glorious Property Holdings Ltd.....	64,000	1,934
* Glory Sun Financial Group Ltd.....	1,808,000	42,792
Golden Eagle Retail Group Ltd.....	46,000	34,171
* Golden Wheel Tiandi Holdings Co. Ltd.....	110,000	2,193
Goldenmax International Technology Ltd., Class A.....	9,000	16,639
Goldlion Holdings Ltd.....	60,000	12,540

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Goodbaby International Holdings Ltd.....	272,000	\$ 38,532
* Grand Baoxin Auto Group Ltd.....	153,000	12,590
# Grand Pharmaceutical Group Ltd., Class L.....	174,500	123,856
* Grandjoy Holdings Group Co. Ltd., Class A.....	70,500	41,663
Greattown Holdings Ltd., Class A.....	24,300	13,739
Greatview Aseptic Packaging Co. Ltd.....	145,000	55,703
# Greenland Hong Kong Holdings Ltd.....	219,000	43,127
Greentown China Holdings Ltd.....	160,500	264,995
* Guangdong Advertising Group Co. Ltd., Class A.....	27,400	19,905
* Guangdong Dongfang Precision Science & Technology Co. Ltd., Class A....	22,500	18,285
* Guangdong HEC Technology Holding Co. Ltd., Class A.....	19,200	22,292
Guangdong Huatie Tongda High-speed Railway Equipment Corp., Class A..	12,600	9,820
Guangdong Tapai Group Co. Ltd., Class A.....	11,600	18,609
Guangdong Xinbao Electrical Appliances Holdings Co. Ltd., Class A.....	6,700	21,795
* Guanghui Energy Co. Ltd., Class A.....	85,650	78,979
* Guangshen Railway Co. Ltd., Class H.....	294,000	51,774
Guangxi Liugong Machinery Co. Ltd., Class A.....	17,000	19,356
Guangxi Liuzhou Pharmaceutical Co. Ltd., Class A.....	5,700	14,784
Guangxi Wuzhou Zhongheng Group Co. Ltd., Class A.....	39,700	19,604
Guangzhou Baiyun International Airport Co. Ltd., Class A.....	23,000	49,713
Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd., Class H.....	30,000	76,605
Guangzhou Haige Communications Group, Inc. Co., Class A.....	30,800	45,147
# Guangzhou R&F Properties Co. Ltd., Class H.....	306,800	136,559
Guangzhou Shangpin Home Collection Co. Ltd., Class A.....	1,300	7,644
Guangzhou Zhujiang Brewery Co. Ltd., Class A.....	14,900	19,595
* Guizhou Bailing Group Pharmaceutical Co. Ltd., Class A.....	17,900	18,130
Guizhou Panjiang Refined Coal Co. Ltd., Class A.....	18,503	19,271
* Guizhou Xinbang Pharmaceutical Co. Ltd., Class A.....	30,400	26,576
Guomai Technologies, Inc., Class A.....	21,300	19,774
* Guosheng Financial Holding, Inc., Class A.....	16,000	21,890
Guoyuan Securities Co. Ltd., Class A.....	62,010	70,252
* Hainan Meilan International Airport Co. Ltd., Class H.....	38,000	101,256
Hainan Strait Shipping Co. Ltd., Class A.....	24,000	21,552
Haitian International Holdings Ltd.....	96,000	249,760
Haitong Securities Co. Ltd., Class H.....	248,800	223,899
Hand Enterprise Solutions Co. Ltd., Class A.....	15,300	19,607
Hangcha Group Co. Ltd., Class A.....	8,200	20,640
Hangxiao Steel Structure Co. Ltd., Class A.....	35,800	22,492
Hangzhou Binjiang Real Estate Group Co. Ltd., Class A.....	30,400	28,441
Hangzhou Century Co. Ltd., Class A.....	17,800	17,559
Hangzhou Electronic Soul Network Technology Co. Ltd., Class A.....	2,900	11,520
*Ω Harbin Bank Co. Ltd., Class H.....	258,000	26,569
Harbin Electric Co. Ltd., Class H.....	106,000	35,168
* Harbin Pharmaceutical Group Co. Ltd., Class A.....	112,200	53,500
†† Harmonicare Medical Holdings Ltd.....	118,000	5,789
HBIS Resources Co. Ltd., Class A.....	5,700	14,464
#* HC Group, Inc.....	168,000	16,073
Health & Happiness H&H International Holdings Ltd.....	33,500	56,296
Hebei Construction Group Corp. Ltd., Class H.....	58,000	10,468
Hello Group, Inc., Sponsored ADR.....	35,884	349,151
Henan Pinggao Electric Co. Ltd., Class A.....	20,100	26,469
Henan Shenhua Coal & Power Co. Ltd., Class A.....	32,400	56,188
Henan Thinker Automatic Equipment Co. Ltd., Class A.....	5,600	19,476
Henan Yuguang Gold & Lead Co. Ltd., Class A.....	23,900	20,418
Henan Zhongyuan Expressway Co. Ltd., Class A.....	43,100	21,419
# Hengan International Group Co. Ltd.....	97,500	476,610
Hengtong Optic-electric Co. Ltd., Class A.....	23,600	52,534
Hengyi Petrochemical Co. Ltd., Class A.....	47,400	75,888
Hesteel Co. Ltd., Class A.....	133,300	50,187

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	5,492	\$ 10,812
	68,000	89,151
*	31,600	17,665
*	52,000	10,826
	24,900	20,477
*	573,000	18,128
*††Ω	49,000	3,617
Ω	396,000	51,063
	169,500	353,181
	44,460	35,203
	22,100	22,115
*	20,900	15,287
	27,700	20,242
	21,800	38,747
	24,200	23,665
Ω	206,600	367,255
	25,400	36,325
	17,300	50,664
	76,000	37,876
	9,000	33,971
	9,500	44,971
*	173,800	56,790
*	19,200	31,463
	89,800	78,353
*	11,045	73,118
	23,700	17,703
*	23,200	28,511
*Ω	71,600	46,735
	4,900	14,355
Ω	13,500	19,271
	36,100	34,867
	23,000	53,719
	12,600	44,318
	87,700	68,334
*	19,300	23,504
	28,300	25,886
*	29,400	40,405
*	3,400	8,109
	56,000	23,312
	40,000	15,470
	5,500	13,689
#*	1,026,000	39,214
	38,200	44,757
	33,300	20,687
*	29,000	49,465
*	21,900	21,175
	5,300	29,509
	21,300	32,137
	13,900	30,071
	12,900	21,631
	21,700	19,282
	10,400	39,457
	21,600	21,205
	59,800	40,826
	66,000	21,752
	181,000	296,796
	9,600	19,443
	9,600	18,255

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Jiangzhong Pharmaceutical Co. Ltd., Class A.....	11,300	\$ 21,017
Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.....	16,700	17,819
Jiayuan International Group Ltd.....	217,418	75,547
Jilin Jiutai Rural Commercial Bank Corp. Ltd., Class H.....	32,411	10,375
Jinduicheng Molybdenum Co. Ltd., Class A.....	20,700	20,753
# Jingrui Holdings Ltd.....	113,000	29,760
* JinkoSolar Holding Co. Ltd., ADR.....	9,956	439,358
* Jinneng Holding Shanxi Coal Industry Co. Ltd., Class A.....	71,700	119,251
Jinneng Science&Technology Co. Ltd., Class A.....	14,000	31,179
Jiuzhitang Co. Ltd., Class A.....	14,600	20,670
Jizhong Energy Resources Co. Ltd., Class A.....	32,800	26,296
Joicare Pharmaceutical Group Industry Co. Ltd., Class A.....	27,000	49,676
Jointown Pharmaceutical Group Co. Ltd., Class A.....	23,900	50,135
Joy City Property Ltd.....	762,000	37,206
JSTI Group, Class A.....	22,800	22,324
Ju Teng International Holdings Ltd.....	128,000	26,082
JY Grandmark Holdings Ltd.....	50,000	16,519
Kaisa Prosperity Holdings Ltd.....	9,000	12,329
Kaiser China Cultural Co. Ltd., Class A.....	14,400	16,277
Kaishan Group Co. Ltd., Class A.....	9,700	23,451
*Ω Kangda International Environmental Co. Ltd.....	94,000	9,192
* Kasen International Holdings Ltd.....	167,000	15,889
Kehua Data Co. Ltd., Class A.....	4,900	24,170
Kinetic Development Group Ltd.....	342,000	24,098
Kingboard Holdings Ltd.....	148,000	714,503
Kingfa Sci & Tech Co. Ltd., Class A.....	28,500	51,171
Kingsoft Corp. Ltd.....	148,000	665,092
Konka Group Co. Ltd., Class A.....	21,700	20,035
KPC Pharmaceuticals, Inc., Class A.....	16,600	24,924
Kunlun Energy Co. Ltd.....	630,000	653,340
Kunlun Tech Co. Ltd., Class A.....	14,100	41,815
Kunming Yunnei Power Co. Ltd., Class A.....	42,200	22,674
* Kunshan Kersen Science & Technology Co. Ltd., Class A.....	11,400	19,036
* Kunwu Jiuding Investment Holdings Co. Ltd., Class A.....	7,600	22,019
KWG Group Holdings Ltd.....	290,500	158,841
KWG Living Group Holdings Ltd.....	152,000	66,867
Lao Feng Xiang Co. Ltd., Class A.....	2,200	15,796
* Launch Tech Co. Ltd., Class H.....	62,500	27,776
Lee & Man Chemical Co. Ltd.....	38,000	33,487
Lee & Man Paper Manufacturing Ltd.....	278,000	190,391
Lee's Pharmaceutical Holdings Ltd.....	48,000	18,519
Ω Legend Holdings Corp., Class H.....	95,700	133,154
Leo Group Co. Ltd., Class A.....	102,800	37,601
Lepu Medical Technology Beijing Co. Ltd., Class A.....	17,700	57,885
Lianhe Chemical Technology Co. Ltd., Class A.....	10,100	27,358
Liaoning Port Co. Ltd., Class H.....	284,000	25,934
Lier Chemical Co. Ltd., Class A.....	5,400	24,602
* Lifestyle China Group Ltd.....	124,000	18,506
* Lingyi iTech Guangdong Co., Class A.....	41,900	40,715
Livzon Pharmaceutical Group, Inc., Class H.....	21,800	77,761
Lizhong Sitong Light Alloys Group Co. Ltd., Class A.....	11,100	38,627
Logan Group Co. Ltd.....	226,000	140,694
Loncin Motor Co. Ltd., Class A.....	38,300	29,682
Long Yuan Construction Group Co. Ltd., Class A.....	13,100	11,272
Longhua Technology Group Luoyang Co. Ltd., Class A.....	14,500	20,836
Lonking Holdings Ltd.....	411,000	119,891
Luenmei Quantum Co. Ltd., Class A.....	23,600	30,441
Luolai Lifestyle Technology Co. Ltd., Class A.....	7,800	17,724
* Luoniushan Co. Ltd., Class A.....	14,800	15,592

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	20,200	\$ 45,197
*Ω	327,500	143,050
*	210,000	39,627
	130,000	50,998
*Ω	53,600	69,136
*	33,600	18,355
*	432,000	25,174
*Ω	269,000	53,334
	576,000	154,474
#Ω	57,800	85,393
	340,000	37,146
Ω	128,000	13,532
	98,000	453,197
	20,900	43,322
*	552,000	179,226
	247,600	4,771
	5,300	20,335
*	6,900	15,334
*	1,800,000	8,994
	27,200	25,153
	75,000	43,109
*	29,500	23,817
	21,200	35,269
	34,000	85,820
	150,400	428,976
*	124,000	19,436
	9,700	25,152
	186,000	204,735
	370,000	369,582
	8,500	26,628
	14,900	31,421
	14,800	43,117
	10,800	24,714
	20,100	22,328
	37,100	49,691
*	49,000	14,007
	62,700	44,288
	6,900	20,715
	27,900	26,197
*	68,600	31,132
Ω	58,800	46,086
	71,000	11,718
	120,000	86,918
	18,500	25,067
*	57,584	29,561
	4,600	16,845
	1,052,000	980,204
	35,800	50,971
*	6,800	9,891
	498,000	130,945
*	447,000	71,786
	329,000	183,640
	26,000	10,710
	46,000	50,019
	12,900	18,051
	7,100	17,137
	4,200	16,746
	35,600	25,376
	54,000	31,902

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	148,000	\$ 23,845
	15,000	16,510
	29,300	17,511
*Ω	112,520	62,079
Ω	156,000	53,669
	178,000	60,546
	12,900	14,919
	10,400	11,773
	55,800	39,272
	5,100	22,523
	54,000	20,485
	111,500	46,122
	8,000	26,920
	21,400	23,440
	60,600	37,306
	444,190	300,496
*	6,799	2,502
	27,100	18,967
	29,416	48,592
	16,200	50,484
	93,000	42,660
	5,400	21,027
	11,000	19,267
	5,800	27,468
	14,400	20,223
*	41,600	21,981
	25,200	23,530
	32,000	56,466
	384,800	474,224
	20,500	27,729
	28,600	15,541
*	13,900	21,466
*	49,000	19,057
	15,900	16,235
	17,600	32,786
	83,100	43,083
	7,400	22,288
	238,000	65,492
	11,300	20,739
	59,300	35,356
	71,000	104,743
	426,800	41,236
	236,000	88,196
	9,900	20,085
	9,200	19,787
	13,900	20,100
	21,400	35,624
	15,300	17,912
	17,300	39,277
	130,200	254,212
	78,900	83,605
	52,400	27,017
	12,100	16,855
	3,400	19,702
	53,000	44,739
	9,000	18,141
	44,200	64,357
	21,800	47,151
	16,000	17,314

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	10,800	\$ 13,893
	25,200	20,817
	57,530	71,129
	19,600	29,117
	42,400	81,027
*	36,800	77,789
	45,300	42,251
	60,400	65,104
	45,500	22,578
#*Ω	95,000	82,381
	17,700	15,917
*	18,000	21,286
	14,000	22,017
	8,100	22,299
	20,900	21,944
	11,600	12,989
	39,700	24,367
	11,400	25,294
	10,200	12,502
	11,500	15,234
Ω	19,500	18,412
	227,526	230,877
	601,199	141,211
	12,300	19,403
	13,300	35,865
	22,000	18,420
	14,200	29,960
	5,700	30,518
	13,600	21,686
*	62,300	42,330
*	15,800	7,879
	49,800	31,859
	13,300	22,999
*	18,100	17,501
	6,000	12,679
	12,900	12,461
	17,300	19,094
	22,800	12,721
	24,996	20,187
	7,100	29,172
	12,000	25,051
	10,500	54,181
	14,700	9,953
	59,400	43,252
*	14,100	13,571
	18,660	61,450
	11,500	8,475
	7,100	24,341
	70,000	12,880
	483,728	148,426
	685,000	96,839
*	22,100	39,156
*	9,300	16,822
*	97,600	54,076
	13,600	37,849
*	68,700	21,500
	6,200	21,689
	5,500	39,607
	58,300	70,161

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	518,000	\$ 69,415
	30,400	49,812
	72,700	117,497
	9,000	42,043
#	634,000	155,708
	265,000	129,272
	180,000	68,780
	234,400	524,305
	53,000	5,351
	409,000	133,147
	128,500	191,138
	412,000	44,418
	14,600	28,899
*	249,749	147,552
	1,212,000	3,435
*	399,500	87,276
	48,490	59,978
*	131,000	15,546
	72,100	54,400
	248,000	110,243
*	82,000	1,716
*	17,500	24,514
*	14,800	18,103
	314,500	114,849
	515,000	634,645
*Ω	9,491	10,797
	8,700	18,974
	10,600	18,735
*	36,974	23,629
*Ω	231,000	11,703
	16,400	21,993
	7,400	25,470
	4,400	10,973
	11,300	25,274
	18,600	72,959
	28,600	26,119
	66,500	63,249
	280,000	39,137
	21,700	28,073
	22,800	41,236
	58,200	24,965
	25,500	31,713
	176,000	89,615
	40,000	10,840
††	120,000	1,097
	61,000	78,860
	115,000	60,685
	50,500	30,417
*	62,000	16,354
	194,000	96,293
	88,000	42,471
	42,900	41,582
	346,000	28,435
	26,200	105,970
	165,000	40,419
	34,900	65,751
#	136,000	140,285
*	66,000	12,374
*	488,000	36,137

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	115,000	\$ 44,572
	94,160	24,634
	91,000	85,376
*	148,400	305,372
*	1,285,000	33,625
*	25,800	62,519
	17,900	49,475
*	82,000	7,865
	24,300	24,240
	108,200	58,449
	39,700	20,301
	79,000	10,431
	14,400	34,721
	138,000	258,618
	2,700	10,408
*	238,000	16,593
*	850	22,619
	14,500	25,256
	306,000	123,626
*	34,600	11,223
*	8,900	5,760
	16,800	20,990
	182,000	172,014
	1,384,000	204,955
	15,100	32,881
††	532,000	4,353
	9,300	31,569
	9,200	8,493
#	54,000	145,320
*	7,930	16,257
*	69,641	648,358
Ω	194,000	11,445
	10,700	29,549
	8,300	24,334
	21,800	20,055
	38,000	8,612
	44,640	39,726
#	84,000	34,254
	15,600	18,830
	8,300	14,137
	528,000	88,933
	59,400	71,552
	126,000	8,651
	8,500	20,036
	60,523	50,546
	11,700	19,942
	36,000	58,711
	4,700	15,562
	17,400	20,093
	56,900	50,964
Ω	67,500	42,621
	33,800	50,016
	9,200	16,506
	108,000	11,817
	19,700	21,635
	17,500	22,112
*	86,000	7,777
	19,600	41,171
	271,932	59,730

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Xingfa Aluminium Holdings Ltd.....	46,000	\$ 51,694
Xinhuanet Co. Ltd., Class A.....	8,300	24,214
Xinjiang Communications Construction Group Co. Ltd., Class A.....	12,300	22,045
Xinjiang Goldwind Science & Technology Co. Ltd., Class H.....	83,000	144,700
Xinjiang Tianshan Cement Co. Ltd., Class A.....	11,600	25,260
* Xinjiang Xinxin Mining Industry Co. Ltd., Class H.....	138,000	21,928
Xinjiang Zhongtai Chemical Co. Ltd., Class A.....	26,100	43,791
# Xinte Energy Co. Ltd., Class H.....	53,600	99,502
Xinxing Ductile Iron Pipes Co. Ltd., Class A.....	38,300	28,049
Xinyangfeng Agricultural Technology Co. Ltd., Class A.....	11,800	29,891
Xinyi Energy Holdings Ltd.....	78,000	39,136
Xinyu Iron & Steel Co. Ltd., Class A.....	32,400	28,606
Xuji Electric Co. Ltd., Class A.....	8,700	32,930
* YaGuang Technology Group Co. Ltd., Class A.....	13,100	16,519
Yango Group Co. Ltd., Class A.....	45,200	20,480
Ω Yangtze Optical Fibre & Cable Joint Stock Ltd. Co., Class H.....	22,500	32,311
Yankuang Energy Group Co. Ltd., Class H.....	332,000	703,391
Yantai Changyu Pioneer Wine Co. Ltd., Class A.....	4,900	23,561
Yantai Dongcheng Pharmaceutical Co. Ltd., Class A.....	8,100	17,460
Yeebo International Holdings Ltd.....	102,000	36,949
#*Ω YiChang HEC ChangJiang Pharmaceutical Co. Ltd., Class H.....	89,600	81,745
Yifan Pharmaceutical Co. Ltd., Class A.....	12,000	32,538
Yincheng International Holding Co. Ltd.....	58,000	23,186
Yintai Gold Co. Ltd., Class A.....	30,600	40,090
# Yip's Chemical Holdings Ltd.....	78,000	43,125
Yixintang Pharmaceutical Group Co. Ltd., Class A.....	5,000	23,780
Yotrio Group Co. Ltd., Class A.....	32,900	16,610
Youngor Group Co. Ltd., Class A.....	46,384	48,655
* Youzu Interactive Co. Ltd., Class A.....	9,300	17,745
* Yuan Heng Gas Holdings Ltd.....	264,000	19,298
Yuexiu Property Co. Ltd.....	254,000	258,088
* Yunnan Aluminium Co. Ltd., Class A.....	29,900	52,405
Yunnan Copper Co. Ltd., Class A.....	13,500	25,993
* Yunnan Tin Co. Ltd., Class A.....	14,000	44,670
Yutong Bus Co. Ltd., Class A.....	23,600	37,448
Yuzhou Group Holdings Co. Ltd.....	348,088	28,115
* Zall Smart Commerce Group Ltd.....	380,000	22,383
ZBOM Home Collection Co. Ltd., Class A.....	7,100	29,214
* Zepp Health Corp., ADR.....	8,106	40,368
Zhaojin Mining Industry Co. Ltd., Class H.....	213,500	171,290
* Zhejiang Century Huatong Group Co. Ltd., Class A.....	82,300	88,019
Zhejiang China Commodities City Group Co. Ltd., Class A.....	58,100	41,201
Zhejiang Communications Technology Co. Ltd.....	26,100	22,791
* Zhejiang Conba Pharmaceutical Co. Ltd., Class A.....	27,600	19,217
Zhejiang Crystal-Optech Co. Ltd., Class A.....	13,000	28,251
Zhejiang Garden Bio-Chemical High-tech Co. Ltd., Class A.....	10,200	21,301
Zhejiang Hailiang Co. Ltd., Class A.....	17,900	32,356
Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A.....	15,200	17,893
Zhejiang Huace Film & Television Co. Ltd., Class A.....	22,700	21,452
Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.....	27,100	44,288
* Zhejiang Jingu Co. Ltd., Class A.....	21,900	25,603
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	15,400	19,995
Zhejiang JIULI Hi-tech Metals Co. Ltd., Class A.....	13,500	36,347
Zhejiang Longsheng Group Co. Ltd., Class A.....	40,900	80,469
Zhejiang Medicine Co. Ltd., Class A.....	8,100	19,430
Zhejiang Narada Power Source Co. Ltd., Class A.....	9,500	16,555
Zhejiang Runtu Co. Ltd., Class A.....	8,300	11,859
Zhejiang Semir Garment Co. Ltd., Class A.....	39,800	43,955
Zhejiang Southeast Space Frame Co. Ltd., Class A.....	14,900	23,908

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	22,300	\$ 17,146
Zhejiang Wanliyang Co. Ltd., Class A.....	16,100	27,397
Zhejiang Wanma Co. Ltd., Class A.....	15,200	18,009
Zhejiang Xianju Pharmaceutical Co. Ltd., Class A.....	11,600	20,571
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.....	9,400	32,314
Zhejiang Yasha Decoration Co. Ltd., Class A.....	25,500	25,505
Zhejiang Yinlun Machinery Co. Ltd., Class A.....	14,100	23,368
Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	53,400	56,051
Zhenro Properties Group Ltd.....	213,000	101,167
* Zhong An Group Ltd.....	445,000	17,230
*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.....	75,800	261,039
Zhongji Innolight Co. Ltd., Class A.....	5,200	29,535
Zhongjin Gold Corp. Ltd., Class A.....	53,000	66,909
Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	25,200	26,417
* Zhongtian Financial Group Co. Ltd., Class A.....	82,600	32,346
*Ω Zhongyuan Bank Co. Ltd., Class H.....	145,000	16,580
Zhuguang Holdings Group Co. Ltd.....	302,000	65,243
* Zhuhai Orbita Aerospace Science & Technology Co. Ltd., Class A.....	13,000	17,877
Zhuzhou Kibing Group Co. Ltd., Class A.....	26,800	67,506
Zibo Qixiang Tengda Chemical Co. Ltd., Class A.....	32,460	47,574
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	108,200	70,867
TOTAL CHINA.....		<u>56,403,069</u>
COLOMBIA — (0.0%)		
Cementos Argos SA.....	18,041	29,453
Grupo Argos SA.....	26,485	108,281
Mineros SA.....	19,935	18,936
TOTAL COLOMBIA.....		<u>156,670</u>
DENMARK — (1.7%)		
* ALK-Abello AS.....	19	8,023
Alm Brand AS.....	128,760	244,115
* Bang & Olufsen AS.....	20,682	72,259
BankNordik P/F.....	1,321	29,759
* Bavarian Nordic AS.....	24,486	720,704
* Brodrene Hartmann AS.....	569	29,114
Columbus AS.....	23,788	34,284
D/S Norden AS.....	9,351	212,844
Danske Bank AS.....	71,859	1,394,872
* Dfds AS.....	11,552	563,926
* Drilling Co. of 1972 AS.....	4,469	174,319
FLSmidth & Co. AS.....	19,040	641,841
Fluegger Group AS.....	94	8,554
Gabriel Holding AS.....	100	9,814
GronlandsBANKEN AS.....	210	19,479
H Lundbeck AS.....	22,377	569,359
* H+H International AS, Class B.....	6,441	199,050
* Harboes Bryggeri AS, Class B.....	929	11,237
* ISS AS.....	2,423	45,650
* Jyske Bank AS.....	18,173	1,070,430
Matas AS.....	12,783	213,734
* Nilfisk Holding AS.....	6,491	228,659
* NKT AS.....	15,364	646,818
Ω NNIT AS.....	4,000	58,680
North Media AS.....	2,598	38,633
Per Aarsleff Holding AS.....	6,871	309,596
Ringkjoebing Landbobank AS.....	9,222	1,214,046
Rockwool International AS, Class A.....	983	319,660

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
	593	\$ 227,125
* Rockwool International AS, Class B.....		
* RTX AS.....	1,806	45,336
Ω Scandinavian Tobacco Group AS, Class A.....	23,318	502,670
Schouw & Co. AS.....	3,920	331,522
Solar AS, Class B.....	1,863	199,759
SP Group AS.....	1,806	100,002
Spar Nord Bank AS.....	31,566	453,932
* Sparekassen Sjaelland-Fyn AS.....	4,505	138,967
Sydbank AS.....	21,878	772,239
TCM Group AS.....	1,640	34,212
* Tivoli AS.....	485	59,448
Topdanmark AS.....	12,437	711,313
* TORM PLC, Class A.....	9,024	64,539
Tryg AS.....	12,821	303,804
TOTAL DENMARK.....		<u>13,034,327</u>
FINLAND — (1.8%)		
	15,450	200,436
Aktia Bank Oyj.....		
Alandsbanken Abp, Class B.....	2,284	91,799
Anora Group Oyj.....	9,096	103,269
Apetit Oyj.....	1,113	15,525
Aspo Oyj.....	4,867	60,468
Atria Oyj.....	3,506	44,349
Bittium Oyj.....	5,009	27,773
Cargotec Oyj, Class B.....	11,840	591,136
Ω Digia Oyj.....	4,078	33,170
Enento Group Oyj.....	5,399	196,165
* Finnair Oyj.....	217,618	161,032
Fiskars Oyj Abp.....	10,426	259,399
Glaston Oyj ABP.....	8,852	10,791
HKScan Oyj, Class A.....	16,407	29,757
Huhtamaki Oyj.....	22,409	883,446
Kemira Oyj.....	33,361	490,377
Konecranes Oyj.....	15,607	627,785
Lassila & Tikanoja Oyj.....	10,732	148,286
Metsa Board Oyj, Class A.....	2,149	23,739
Metsa Board Oyj, Class B.....	53,646	578,335
Nokian Renkaat Oyj.....	35,204	1,190,246
Olvi Oyj, Class A.....	3,990	216,507
Oriola Oyj, Class A.....	4,300	10,423
Oriola Oyj, Class B.....	29,203	71,803
* Outokumpu Oyj.....	108,057	700,091
Pihlajalinna Oyj.....	5,019	70,779
Raisio Oyj, Class V.....	42,247	152,705
* Rapala VMC Oyj.....	4,631	42,509
Ω Rovio Entertainment Oyj.....	10,536	83,101
Sanoma Oyj.....	19,907	300,675
* SRV Group Oyj.....	13,474	7,797
Stora Enso Oyj, Class R.....	155,035	3,156,055
Taaleri Oyj.....	5,902	76,232
Teleste Oyj.....	3,463	21,248
Ω Terveystalo Oyj.....	24,553	320,512
TietoEVERY Oyj.....	25,354	754,447
Uponor Oyj.....	9,434	209,331
Valmet Oyj.....	766	29,257
Wartsila OYJ Abp.....	68,317	843,474
YIT Oyj.....	49,150	244,163
TOTAL FINLAND.....		<u>13,078,392</u>

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (4.5%)		
AKWEL.....	2,712	\$ 67,206
Ω ALD SA.....	24,172	362,228
Alstom SA.....	21,512	697,413
Arkema SA.....	12,829	1,897,000
Assystem SA.....	1,526	65,260
Atos SE.....	19,282	691,201
Axway Software SA.....	1,894	37,163
* Beneteau SA.....	9,933	165,617
Bigben Interactive.....	4,235	86,863
Boiron SA.....	1,406	63,925
Bolloré SA.....	54,550	294,036
Bonduelle SCA.....	4,405	103,615
Bouygues SA.....	64,049	2,258,820
Burelle SA.....	63	44,864
Caisse Regionale de Credit Agricole Mutuel du Languedoc SCCV.....	448	30,286
Carrefour SA.....	127,642	2,429,230
* Casino Guichard Perrachon SA.....	10,676	236,142
CBo Territoria.....	7,931	32,767
* Cegecim SA.....	2,088	52,169
* CGG SA.....	221,863	184,684
Chargeurs SA.....	4,216	106,191
* Cie des Alpes.....	4,802	80,207
Cie Plastic Omnium SA.....	10,733	249,642
CNP Assurances.....	46,518	1,145,048
* Coface SA.....	34,135	451,604
Dassault Aviation SA.....	350	41,595
* Derichebourg SA.....	23,770	298,927
Eiffage SA.....	19,402	2,038,630
Ekinops SAS.....	1,214	9,936
*Ω Elior Group SA.....	37,312	225,071
* Elis SA.....	55,601	1,015,700
* Etablissements Maurel et Prom SA.....	22,578	67,111
Eurazeo SE.....	10,238	813,494
Eutelsat Communications SA.....	49,650	615,650
* Exel Industries, Class A.....	396	34,019
Faurecia SE.....	29,772	1,292,072
Fnac Darty SA.....	5,278	313,261
* GL Events.....	2,532	49,660
Groupe Crit.....	1,048	76,483
Guerbet.....	1,606	59,974
* Haulotte Group SA.....	3,429	19,943
HEXAOM.....	1,004	43,369
Imerys SA.....	9,471	435,244
IPSOS.....	10,941	499,928
Jacquet Metals SACA.....	3,994	98,328
Korian SA.....	20,335	445,805
Laurent-Perrier.....	749	85,154
Linedata Services.....	828	37,256
LISI.....	6,133	192,707
Ω Maisons du Monde SA.....	8,713	198,939
Manitou BF SA.....	2,169	80,811
Manutan International.....	759	66,982
Mersen SA.....	5,408	225,547
Metropole Television SA.....	4,954	96,649
Nexity SA.....	11,028	461,762
NRJ Group.....	4,700	31,311
* OL Groupe SA.....	4,185	9,470
Orpea SA.....	11,130	488,654
Quadiant SA.....	8,855	180,956

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
* Renault SA.....	53,065	\$ 2,108,931
Rexel SA.....	82,278	1,833,944
Rothschild & Co.....	9,887	429,008
Samse SA.....	262	60,012
Savencia SA.....	1,209	87,312
SCOR SE.....	44,838	1,529,540
Seche Environnement SA.....	1,014	72,610
SES SA.....	93,863	722,185
*Ω SMCP SA.....	11,069	91,048
Societe BIC SA.....	5,398	307,357
Societe LDC SA.....	825	93,679
Sopra Steria Group SACA.....	1,779	312,771
SPIE SA.....	20,775	481,867
Stef SA.....	927	108,165
Synergie SE.....	2,390	90,783
* Technip Energies NV.....	26,743	409,208
Television Francaise 1.....	14,505	138,647
Total Gabon.....	282	46,923
Union Financiere de France BQE SA.....	1,688	31,394
Valeo.....	46,989	1,315,156
* Vallourec SA.....	33,645	299,285
Vicat SA.....	5,468	226,595
VIEL & Cie SA.....	3,477	22,633
Vilmorin & Cie SA.....	1,759	99,436
* Vranken-Pommery Monopole SA.....	1,043	21,508
*Ω Worldline SA.....	642	31,118
*Ω X-Fab Silicon Foundries SE.....	16,256	158,580
TOTAL FRANCE.....		<u>33,613,274</u>
GABON — (0.0%)		
ElvalHalcor SA.....	7,892	<u>17,129</u>
GERMANY — (4.9%)		
1&1 AG.....	12,889	343,065
3U Holding AG.....	6,131	22,950
7C Solarparken AG.....	11,883	55,355
Aareal Bank AG.....	15,492	499,509
ADVA Optical Networking SE.....	13,991	210,624
Allgeier SE.....	1,469	77,411
AlzChem Group AG.....	462	11,888
#*Ω Aumann AG.....	2,278	36,123
Aurubis AG.....	9,099	948,509
* Bauer AG.....	3,014	33,343
BayWa AG.....	4,365	183,827
Bertrandt AG.....	1,769	103,527
* Bijou Brigitte AG.....	1,477	37,936
Bilfinger SE.....	8,529	296,992
* Borussia Dortmund GmbH & Co. KGaA.....	12,941	62,743
CANCOM SE.....	10,028	608,670
* CECONOMY AG.....	43,289	192,643
CENIT AG.....	2,127	33,033
Cewe Stiftung & Co. KGAA.....	1,407	172,902
* Commerzbank AG.....	270,278	2,333,932
* Corestate Capital Holding SA.....	7,590	101,080
Ω Covestro AG.....	53,053	3,182,808
CropEnergies AG.....	8,453	116,426
* Deutz AG.....	37,189	254,805
DMG Mori AG.....	950	44,908
Draegerwerk AG & Co. KGaA.....	853	47,107

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	10,751	\$ 475,789
*	1,985	24,337
	1,610	100,126
*	8,059	95,882
	14,413	227,054
	52,466	1,711,634
	585	13,288
*	10,524	718,860
	31,842	867,234
	7,500	251,701
	11,549	545,634
#	7,807	700,605
*	2,252	61,097
*	4,302	19,657
*	689	14,124
*	4,152	34,617
	7,205	154,780
#	17,490	1,217,104
*	1,774	7,468
	2,409	129,118
	2,788	427,118
	2,912	184,471
	6,313	242,237
Ω	11,773	209,495
	14,121	516,806
Ω	3,772	189,447
*	54,847	1,047,114
	12,033	1,112,490
*	21,008	237,269
*	4,538	141,501
	5,091	26,503
	3,496	347,186
	62	31,788
	2,811	218,431
	23,507	1,431,228
	633	21,339
#*	7,856	85,258
#*	474	24,804
*	5,270	20,102
*	4,353	11,173
*	1,578	58,432
	31,320	319,707
	19,129	178,414
#*	16,716	268,245
	7,582	275,359
	1,667	68,519
	11,479	249,537
#	14,192	134,827
	48,809	763,418
*	34,481	66,985
	10,083	1,054,176
	9,203	520,940
	8,109	148,928
*	12,608	158,987
*	11,398	389,953
	674	15,119
Ω	16,939	1,012,011
*	9,662	67,444
#	1,160	151,478

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
* Sixt SE.....	3,124	\$ 507,859
# SMA Solar Technology AG.....	1,301	46,339
Software AG.....	12,844	494,565
Stabilus SA.....	6,716	452,266
Suedzucker AG.....	21,097	295,375
* SUESS MicroTec SE.....	4,556	98,254
Surteco Group SE.....	1,940	71,335
Syzygy AG.....	1,064	7,661
Takkt AG.....	10,647	180,253
* Talanx AG.....	13,657	653,641
Technotrans SE.....	1,533	45,517
Telefonica Deutschland Holding AG.....	282,256	810,292
* thyssenkrupp AG.....	115,953	1,193,352
United Internet AG.....	26,280	1,030,613
Vossloh AG.....	2,393	115,365
Wacker Chemie AG.....	3,537	516,190
Wacker Neuson SE.....	9,700	243,681
Wuestenrot & Wuerttembergische AG.....	7,805	164,751
Zeal Network SE.....	3,579	152,862
TOTAL GERMANY.....		<u>36,890,635</u>
GREECE — (0.1%)		
* Alpha Services & Holdings SA.....	144,696	218,975
Autohellas Tourist & Trading SA.....	2,402	25,940
Bank of Greece.....	3,495	74,816
* Ellaktor SA.....	18,682	26,346
* Fourlis Holdings SA.....	10,074	48,701
Hellenic Petroleum Holdings SA.....	9,333	69,356
* Intracom Holdings SA.....	11,350	22,091
JUMBO SA.....	809	12,033
* LAMDA Development SA.....	5,410	42,731
Motor Oil Hellas Corinth Refineries SA.....	6,394	102,396
* Piraeus Financial Holdings SA.....	30,166	50,762
Titan Cement International SA.....	6,516	101,946
TOTAL GREECE.....		<u>796,093</u>
HONG KONG — (2.1%)		
Analogue Holdings Ltd.....	42,000	9,540
* Apollo Future Mobility Group Ltd.....	876,000	51,824
Asia Financial Holdings Ltd.....	32,000	14,210
Associated International Hotels Ltd.....	12,000	19,085
Atlas Corp.....	12,133	175,443
Automated Systems Holdings Ltd.....	110,400	20,252
Bank of East Asia Ltd.....	289,200	493,580
* Beijing Energy International Holding Co. Ltd.....	946,000	31,631
Ω BOC Aviation Ltd.....	44,800	376,642
BOCOM International Holdings Co. Ltd.....	178,000	29,280
†† Brightoil Petroleum Holdings Ltd.....	238,000	8,587
Build King Holdings Ltd.....	120,000	14,162
* Cathay Pacific Airways Ltd.....	109,909	91,814
* Century City International Holdings Ltd.....	360,000	17,553
Cheuk Nang Holdings Ltd.....	37,997	12,494
Chevalier International Holdings Ltd.....	20,000	23,987
* China Energy Development Holdings Ltd.....	2,198,000	40,830
†† China Huiyuan Juice Group Ltd.....	110,500	4,969
Ω China New Higher Education Group Ltd.....	126,000	43,581
Chow Sang Sang Holdings International Ltd.....	95,000	125,863
Chuang's China Investments Ltd.....	220,000	12,194

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	397,000	\$ 144,548
	114,000	10,549
Ω	121,500	35,762
	1,310,000	35,245
*	71,000	12,966
	133,200	126,286
	48,000	155,632
	44,000	26,679
	84,000	19,324
	270,000	31,498
	790,000	20,602
*	775,000	72,773
	302,169	109,405
	770,000	296,554
*Ω	229,000	40,315
	142,000	24,965
*	331,000	17,618
	296,000	61,754
	58,691	164,886
	478,000	64,760
	772,657	176,880
	203,000	451,782
	436,000	932,788
	105,877	17,380
*	310,000	8,183
	17,000	14,695
	14,000	7,277
	39,000	48,979
	251,040	100,838
	278,000	379,357
	54,000	19,531
*	121,716	117,468
Ω	28,000	12,227
††	532,000	4,476
††	604,000	4,361
	208,000	130,146
Ω	75,000	18,560
*	1,822,000	62,632
	84,761	11,707
	83,790	142,518
	284,000	111,191
*	136,000	7,726
	131,500	328,775
	154,000	435,029
	105,000	141,162
*	88,200	46,087
*	90,973	43,886
*	385,200	11,070
	264,000	10,153
*	118,500	64,638
	40,000	40,340
	97,000	255,669
*	187,517	22,463
	62,000	104,640
*	102,000	19,208
	72,000	57,331
	372,000	1,518,619
	66,000	48,452
	18,500	458,232

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
†† Pacific Andes International Holdings Ltd.....	668,000	\$ 2,347
Pacific Basin Shipping Ltd.....	1,212,000	517,349
* Pacific Century Premium Developments Ltd.....	301,000	22,463
Pacific Textiles Holdings Ltd.....	211,000	107,213
* Paliburg Holdings Ltd.....	86,000	24,094
Pico Far East Holdings Ltd.....	278,000	46,141
Prinx Chengshan Holding Ltd.....	20,000	17,132
Public Financial Holdings Ltd.....	116,000	37,462
* Regal Hotels International Holdings Ltd.....	68,000	28,163
Ω Regina Miracle International Holdings Ltd.....	52,000	41,306
SAS Dragon Holdings Ltd.....	64,000	46,032
* Shangri-La Asia Ltd.....	290,000	226,836
Sing Tao News Corp. Ltd.....	44,000	2,891
Singamas Container Holdings Ltd.....	304,000	45,189
Sino Land Co. Ltd.....	841,411	1,090,211
SmarTone Telecommunications Holdings Ltd.....	94,000	52,434
†† SMI Culture & Travel Group Holdings Ltd.....	265,598	3,195
Soundwill Holdings Ltd.....	23,500	22,435
* South China Holdings Co. Ltd.....	190,000	2,310
Stella International Holdings Ltd.....	100,500	111,832
Swire Pacific Ltd., Class A.....	126,000	763,318
Swire Pacific Ltd., Class B.....	235,000	232,959
Tai Hing Group Holdings Ltd.....	54,000	8,979
Tao Heung Holdings Ltd.....	133,000	15,423
* Television Broadcasts Ltd.....	82,600	51,234
Texwinca Holdings Ltd.....	182,000	35,416
* Town Health International Medical Group Ltd.....	694,000	33,496
Transport International Holdings Ltd.....	62,736	104,839
United Laboratories International Holdings Ltd.....	226,000	128,534
* Untrade CW Group Holdings.....	183,500	0
* Untrade Youyuan Holdings.....	79,000	0
* Untrade. C Fiber Optic.....	344,000	0
†† Untrade.Burwill.....	664,000	1,133
Value Partners Group Ltd.....	264,000	130,200
Vedan International Holdings Ltd.....	80,000	6,875
#Ω VPower Group International Holdings Ltd.....	154,733	23,775
VSTECs Holdings Ltd.....	158,000	156,518
Wai Kee Holdings Ltd.....	72,000	35,347
Wang On Group Ltd.....	1,400,000	14,213
Ω WH Group Ltd.....	1,355,160	906,615
Wharf Holdings Ltd.....	270,000	922,741
Wing Tai Properties Ltd.....	72,000	40,372
* Xingye Alloy Materials Group Ltd.....	84,000	12,075
YTO Express Holdings Ltd.....	28,000	9,979
* Yue Yuen Industrial Holdings Ltd.....	183,000	309,002
#* Yunfeng Financial Group Ltd.....	190,000	41,871
# Zensun Enterprises Ltd.....	247,999	140,374
TOTAL HONG KONG.....		<u>16,048,421</u>
HUNGARY — (0.0%)		
* Opus Global Nyrt.....	12,916	<u>8,277</u>
INDIA — (4.4%)		
ACC Ltd.....	10,576	325,430
Action Construction Equipment Ltd.....	10,111	30,588
* Adani Transmission Ltd.....	13,284	356,314
Advanced Enzyme Technologies Ltd.....	6,791	28,820
Aegis Logistics Ltd.....	5,697	15,517
Agro Tech Foods Ltd.....	1,047	13,400

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Ahluwalia Contracts India Ltd.....	4,220	\$ 23,075
AIA Engineering Ltd.....	6,191	157,287
Ajanta Pharma Ltd.....	552	16,697
Alembic Ltd.....	15,848	21,206
Alembic Pharmaceuticals Ltd.....	4,699	48,066
Alkem Laboratories Ltd.....	714	33,965
Allcargo Logistics Ltd.....	14,247	63,116
Amara Raja Batteries Ltd.....	13,067	108,799
Ambuja Cements Ltd.....	7,456	36,691
Anant Raj Ltd.....	19,359	21,399
Andhra Sugars Ltd.....	14,285	29,258
Apar Industries Ltd.....	2,681	24,855
* APL Apollo Tubes Ltd.....	7,600	88,068
Apollo Tyres Ltd.....	76,270	222,796
* Arvind Fashions Ltd.....	6,635	27,653
* Arvind Ltd.....	42,016	82,354
Ashiana Housing Ltd.....	6,346	14,571
Ashok Leyland Ltd.....	17,078	30,652
* Ashoka Buildcon Ltd.....	23,322	31,185
*Ω Aster DM Healthcare Ltd.....	27,926	69,673
Astra Microwave Products Ltd.....	16,574	48,675
Aurobindo Pharma Ltd.....	36,845	314,509
Automotive Axles Ltd.....	1,036	20,242
Avanti Feeds Ltd.....	11,535	92,981
Bajaj Consumer Care Ltd.....	9,104	22,396
* Bajaj Hindusthan Sugar Ltd.....	245,227	55,832
Balmer Lawrie & Co. Ltd.....	13,193	22,596
Balrampur Chini Mills Ltd.....	29,626	169,357
Banco Products India Ltd.....	7,771	19,054
Ω Bandhan Bank Ltd.....	7,803	33,255
* Bank of Baroda.....	203,087	295,807
* Bank of India.....	63,397	46,555
* Bank of Maharashtra.....	144,375	40,989
Bannari Amman Sugars Ltd.....	902	34,953
BASF India Ltd.....	774	31,998
BEML Ltd.....	3,201	78,095
Bhansali Engineering Polymers Ltd.....	12,989	24,273
Bharat Bijlee Ltd.....	553	14,918
Bharat Dynamics Ltd.....	6,265	42,249
Bharat Electronics Ltd.....	197,562	559,809
Bharat Forge Ltd.....	28,706	284,829
* Bharat Heavy Electricals Ltd.....	172,663	134,582
Birla Corp. Ltd.....	6,464	118,925
Birlasoft Ltd.....	27,966	181,290
Bliss Gvs Pharma Ltd.....	9,745	12,468
Bodal Chemicals Ltd.....	9,138	13,403
Bombay Burmah Trading Co.....	2,667	38,984
Brigade Enterprises Ltd.....	18,474	126,350
* Camlin Fine Sciences Ltd.....	19,146	38,997
* Canara Bank.....	76,838	262,485
* Capacit'e Infraprojects Ltd.....	3,450	7,022
Caplin Point Laboratories Ltd.....	3,429	36,692
Carborundum Universal Ltd.....	13,227	159,003
Care Ratings Ltd.....	4,579	35,309
CCL Products India Ltd.....	15,057	95,977
Ceat Ltd.....	4,557	67,163
* Central Bank of India Ltd.....	76,085	22,510
Century Enka Ltd.....	3,444	24,906
Century Textiles & Industries Ltd.....	9,860	115,237

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Chambal Fertilisers & Chemicals Ltd.....	36,837	\$215,446
†† Chennai Super Kings Cricket Ltd.....	33,314	188
Cholamandalam Financial Holdings Ltd.....	20,212	189,654
Cigniti Technologies Ltd.....	1,421	9,676
City Union Bank Ltd.....	73,356	142,400
Clariant Chemicals India Ltd.....	3,519	23,015
Ω Cochin Shipyard Ltd.....	5,431	25,089
Container Corp. of India Ltd.....	34,329	298,951
Coromandel International Ltd.....	19,319	205,566
Cosmo Films Ltd.....	2,889	66,533
* CSB Bank Ltd.....	11,187	37,882
Cummins India Ltd.....	19,628	248,944
Cyient Ltd.....	10,755	136,659
D B Realty Ltd.....	12,364	13,873
Dalmia Bharat Ltd.....	13,962	333,483
Dalmia Bharat Sugar & Industries Ltd.....	5,261	31,646
DB Corp. Ltd.....	5,522	6,587
* DCB Bank Ltd.....	49,123	56,728
DCM Shriram Ltd.....	8,218	125,358
* DCW Ltd.....	37,568	22,453
Deepak Fertilisers & Petrochemicals Corp. Ltd.....	11,600	89,353
Delta Corp. Ltd.....	21,699	81,264
Dhampur Sugar Mills Ltd.....	11,450	58,612
Dhanuka Agritech Ltd.....	3,435	35,414
Ω Dilip Buildcon Ltd.....	6,035	29,723
* Dish TV India Ltd.....	209,091	46,060
* Dishman Carbogen Amcis Ltd.....	9,244	24,497
Dollar Industries Ltd.....	4,294	36,235
Dwarikesh Sugar Industries Ltd.....	19,117	24,465
* Dynamatic Technologies Ltd.....	486	13,584
eClerx Services Ltd.....	3,452	109,633
EID Parry India Ltd.....	16,246	106,528
* EIH Associated Hotels.....	485	2,513
* EIH Ltd.....	22,745	43,145
Electrosteel Castings Ltd.....	55,913	30,135
Engineers India Ltd.....	42,292	39,623
EPL Ltd.....	18,871	47,887
Escorts Ltd.....	12,065	300,265
* Eveready Industries India Ltd.....	7,407	27,025
Everest Industries Ltd.....	1,612	13,144
Everest Kanto Cylinder Ltd.....	6,320	20,561
Excel Industries Ltd.....	588	7,022
Exide Industries Ltd.....	78,012	182,315
* FDC Ltd.....	8,970	35,101
Federal Bank Ltd.....	322,301	438,444
FIEM Industries Ltd.....	693	10,664
Filatex India Ltd.....	7,311	11,373
Finolex Cables Ltd.....	13,916	93,308
Finolex Industries Ltd.....	44,076	99,883
Firstsource Solutions Ltd.....	58,361	126,046
Force Motors Ltd.....	1,050	17,077
* Fortis Healthcare Ltd.....	85,412	310,937
* Future Consumer Ltd.....	319,341	31,644
Gabriel India Ltd.....	17,080	30,671
GAIL India Ltd.....	322,264	627,099
Garden Reach Shipbuilders & Engineers Ltd.....	3,018	9,848
Gateway Rail Freight Ltd.....	4,048	3,802
* Gayatri Projects Ltd.....	17,313	6,279
GE Power India Ltd.....	5,522	17,748

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* GE T&D India Ltd.....	10,963	\$ 18,030
*Ω General Insurance Corp. of India.....	5,181	9,943
Genus Power Infrastructures Ltd.....	32,993	30,548
Geojit Financial Services Ltd.....	10,612	11,319
GHCL Ltd.....	15,054	88,333
Glenmark Pharmaceuticals Ltd.....	28,005	182,964
Godawari Power & Ispat Ltd.....	12,991	52,703
Godfrey Phillips India Ltd.....	2,053	30,810
Ω Godrej Agrovet Ltd.....	3,977	28,606
* Godrej Industries Ltd.....	9,179	75,496
Goodyear India Ltd.....	1,451	18,576
Granules India Ltd.....	24,708	101,022
Graphite India Ltd.....	11,091	72,693
Grasim Industries Ltd.....	1,943	45,226
Great Eastern Shipping Co. Ltd.....	20,810	88,428
Greaves Cotton Ltd.....	24,203	67,891
* Greenpanel Industries Ltd.....	9,316	65,663
Greenply Industries Ltd.....	6,234	17,427
Gujarat Alkalies & Chemicals Ltd.....	8,788	81,597
Gujarat Ambuja Exports Ltd.....	11,322	32,904
* Gujarat Fluorochemicals Ltd.....	5,043	189,662
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	18,866	119,299
Gujarat Pipavav Port Ltd.....	51,382	67,733
Gujarat State Petronet Ltd.....	61,510	249,451
* Hathway Cable & Datacom Ltd.....	80,618	23,815
HBL Power Systems Ltd.....	29,816	28,181
* HealthCare Global Enterprises Ltd.....	4,542	15,188
HEG Ltd.....	2,257	46,280
HeidelbergCement India Ltd.....	15,130	45,850
Heritage Foods Ltd.....	4,435	22,771
Hero MotoCorp Ltd.....	10,168	372,176
HFCL Ltd.....	134,442	144,168
HG Infra Engineering Ltd.....	2,873	21,966
Hikal Ltd.....	9,005	51,292
HIL Ltd.....	919	52,903
Himadri Speciality Chemical Ltd.....	64,558	49,219
Himatsingka Seide Ltd.....	8,775	27,384
Hindalco Industries Ltd.....	30,120	199,897
Hinduja Global Solutions Ltd.....	2,027	69,872
Hindustan Aeronautics Ltd.....	7,375	143,617
Honda India Power Products Ltd.....	598	11,461
HSIL Ltd.....	5,757	23,871
Huhtamaki India Ltd.....	2,798	7,652
I G Petrochemicals Ltd.....	4,882	49,084
ICRA Ltd.....	690	33,948
* IDFC First Bank Ltd.....	451,456	286,311
* IDFC Ltd.....	270,047	236,378
Igarashi Motors India Ltd.....	1,465	8,845
IIFL Securities Ltd.....	26,423	35,143
India Cements Ltd.....	48,461	145,701
India Glycols Ltd.....	2,437	29,255
India Nippon Electricals Ltd.....	1,870	13,140
* Indiabulls Real Estate Ltd.....	43,813	85,517
Indian Bank.....	44,609	94,384
Indian Hotels Co. Ltd.....	49,882	145,683
* Indian Overseas Bank.....	264,004	76,856
Indo Count Industries Ltd.....	17,315	56,947
Indoco Remedies Ltd.....	4,586	24,045
Indus Towers Ltd.....	99,440	339,396

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
IndusInd Bank Ltd.....	49,663	\$586,135
INEOS Styrolution India Ltd.....	1,405	24,169
Infibeam Avenues Ltd.....	64,557	38,424
* Inox Leisure Ltd.....	2,775	15,590
* Inox Wind Ltd.....	12,758	21,595
* Insecticides India Ltd.....	543	5,233
* Intellect Design Arena Ltd.....	7,679	79,755
IOL Chemicals & Pharmaceuticals Ltd.....	1,295	7,685
Ipca Laboratories Ltd.....	25,589	356,228
Ω IRCON International Ltd.....	51,030	31,297
ITD Cementation India Ltd.....	8,815	8,925
J Kumar Infraprojects Ltd.....	5,857	13,262
* Jagran Prakashan Ltd.....	18,748	17,290
Jai Corp. Ltd.....	4,762	8,436
* Jaiprakash Associates Ltd.....	389,018	54,119
* Jammu & Kashmir Bank Ltd.....	63,698	35,639
Jamna Auto Industries Ltd.....	6,298	9,142
JB Chemicals & Pharmaceuticals Ltd.....	3,415	79,954
Jindal Poly Films Ltd.....	4,430	62,684
Jindal Saw Ltd.....	42,214	57,479
* Jindal Stainless Hisar Ltd.....	29,481	160,772
* Jindal Stainless Ltd.....	52,974	145,552
* Jindal Steel & Power Ltd.....	88,616	464,441
JK Cement Ltd.....	443	19,664
JK Lakshmi Cement Ltd.....	10,939	82,889
JK Paper Ltd.....	21,843	64,545
JK Tyre & Industries Ltd.....	17,886	32,554
JSW Energy Ltd.....	84,735	347,558
JTEKT India Ltd.....	11,906	14,445
Jubilant Ingrevia Ltd.....	13,841	107,862
Jubilant Pharmova Ltd.....	13,841	96,718
* Just Dial Ltd.....	431	5,267
Jyothy Labs Ltd.....	23,984	45,517
Kalpataru Power Transmission Ltd.....	14,989	80,555
Kalyani Steels Ltd.....	5,833	24,723
Karnataka Bank Ltd.....	67,671	58,531
Karur Vysya Bank Ltd.....	100,489	68,377
Kaveri Seed Co. Ltd.....	4,744	35,220
KCP Ltd.....	13,145	23,949
KEC International Ltd.....	23,578	159,148
KEI Industries Ltd.....	9,996	144,850
Kennametal India Ltd.....	1,571	40,067
* Kiri Industries Ltd.....	4,327	28,948
Kirloskar Brothers Ltd.....	5,401	25,828
Kirloskar Ferrous Industries Ltd.....	7,162	20,567
Kirloskar Oil Engines Ltd.....	10,569	24,393
KNR Constructions Ltd.....	27,447	117,713
* Kolte-Patil Developers Ltd.....	5,519	23,690
KPR Mill Ltd.....	11,970	108,096
KRBL Ltd.....	10,100	31,652
KSB Ltd.....	3,570	59,571
LA Opala RG Ltd.....	7,436	39,091
Lakshmi Machine Works Ltd.....	493	72,338
*Ω Lemon Tree Hotels Ltd.....	55,731	39,392
LG Balakrishnan & Bros Ltd.....	3,999	36,832
Linde India Ltd.....	356	13,063
LT Foods Ltd.....	21,468	20,569
Lumax Auto Technologies Ltd.....	4,253	11,075
Maharashtra Seamless Ltd.....	7,193	52,116

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Mahindra CIE Automotive Ltd.....	26,628	\$ 76,698
* Mahindra Lifespace Developers Ltd.....	15,138	50,915
Maithan Alloys Ltd.....	769	10,139
Man Infraconstruction Ltd.....	15,353	24,141
Mangalam Cement Ltd.....	3,267	17,542
Marksans Pharma Ltd.....	41,168	31,212
* Max Ventures & Industries Ltd.....	9,610	15,028
Mayur Uniquoters Ltd.....	2,063	13,949
* Meghmani Finechem Ltd.....	870	10,235
Meghmani Organics Ltd.....	9,255	13,647
Minda Corp. Ltd.....	16,296	43,797
Ω Mishra Dhatu Nigam Ltd.....	4,252	10,598
MM Forgings Ltd.....	2,528	22,646
* Morepen Laboratories Ltd.....	49,098	34,015
Motherson Sumi Systems Ltd.....	15,025	36,541
Motherson Sumi Wiring India.....	15,025	8,024
Motilal Oswal Financial Services Ltd.....	8,841	105,195
MRF Ltd.....	412	399,072
Mukand Ltd.....	6,374	10,559
Multi Commodity Exchange of India Ltd.....	2,927	60,612
Nahar Spinning Mills Ltd.....	2,181	17,834
Natco Pharma Ltd.....	14,624	178,997
National Aluminium Co. Ltd.....	187,268	276,971
* National Fertilizers Ltd.....	13,589	10,600
Nava Bharat Ventures Ltd.....	21,096	37,773
Navneet Education Ltd.....	18,503	24,291
NBCC India Ltd.....	119,854	75,988
NCC Ltd.....	83,988	85,036
NCL Industries Ltd.....	7,001	19,586
NESCO Ltd.....	3,968	30,870
Neuland Laboratories Ltd.....	584	11,562
Newgen Software Technologies Ltd.....	2,591	19,959
Nilkamal Ltd.....	1,183	38,411
NMDC Ltd.....	107,282	202,709
NOCIL Ltd.....	22,530	70,584
Novartis India Ltd.....	503	5,002
NRB Bearings Ltd.....	7,863	17,410
* Oberoi Realty Ltd.....	20,871	257,092
* Olectra Greentech Ltd.....	3,169	36,120
* Omaxe Ltd.....	8,674	10,591
OnMobile Global Ltd.....	16,986	33,788
Oracle Financial Services Software Ltd.....	1,331	62,933
Orient Cement Ltd.....	21,362	48,571
Orient Paper & Industries Ltd.....	25,398	10,744
Oriental Aromatics Ltd.....	533	5,014
Oriental Carbon & Chemicals Ltd.....	1,832	23,865
Panama Petrochem Ltd.....	2,894	11,591
Ω Parag Milk Foods Ltd.....	6,480	9,619
* Patel Engineering Ltd.....	53,857	21,883
* PC Jeweller Ltd.....	32,251	11,479
PCBL Ltd.....	14,933	47,952
Persistent Systems Ltd.....	1,319	78,547
Petronet LNG Ltd.....	122,447	352,585
Phoenix Mills Ltd.....	13,875	185,853
PNC Infratech Ltd.....	15,349	61,380
Polyplex Corp. Ltd.....	4,412	109,658
* Power Mech Projects Ltd.....	1,284	16,533
* Prakash Industries Ltd.....	25,349	20,769
Ω Prataap Snacks Ltd.....	1,310	14,468

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	28,956	\$190,865
	9,266	15,715
*	22,768	42,997
	1,511	12,520
*	362,246	203,003
*	4,997	9,607
Ω	12,739	123,493
Ω	2,497	7,010
	8,247	119,293
	40,093	116,438
	12,943	146,026
	12,165	42,500
	19,866	231,420
*	1,791	9,758
	3,549	45,962
*	2,025	16,497
	39,338	42,435
	3,542	90,472
*	8,852	90,494
*Ω	75,127	151,803
	115,117	252,182
*	540,005	109,237
	4,507	26,566
	16,938	9,953
	11,078	40,972
*	2,302	21,361
*	3,723	24,140
*	23,722	12,267
	3,475	11,189
	2,664	9,042
*	18,177	14,418
*	2,991	9,234
	1,882	20,940
	1,587	21,889
	1,136	18,149
	1,322	19,135
	124,638	16,500
Ω	6,301	13,635
	993	8,109
	3,427	26,747
	1,048	11,097
	7,489	51,079
	32,265	53,424
*	6,318	786
*	5,182	34,966
	2,979	19,625
	10,497	121,944
	2,369	74,300
	2,176	27,483
	3,402	40,414
	3,544	18,129
*	497,625	60,471
*	13,744	17,665
	199,482	266,441
	30,912	85,026
	8,161	43,452
	107,968	69,083
	2,637	13,037
	2,644	20,389

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Sun TV Network Ltd.....	19,125	\$ 128,379
Sundaram-Clayton Ltd.....	819	41,638
Sunteck Realty Ltd.....	12,856	88,283
Suprajit Engineering Ltd.....	12,447	68,013
Supreme Petrochem Ltd.....	6,127	57,772
Surya Roshni Ltd.....	4,819	30,824
Sutlej Textiles & Industries Ltd.....	19,044	24,905
Tamilnadu Petroproducts Ltd.....	14,233	19,727
Tata Chemicals Ltd.....	35,788	451,877
Tata Coffee Ltd.....	16,634	48,744
Tata Metaliks Ltd.....	1,163	13,079
Tata Steel Ltd.....	49,625	731,378
*Ω TCNS Clothing Co. Ltd.....	1,568	15,367
TD Power Systems Ltd.....	1,985	11,473
Techno Electric & Engineering Co. Ltd.....	8,178	27,395
*Ω Tejas Networks Ltd.....	8,361	46,551
Texmaco Rail & Engineering Ltd.....	19,208	10,825
Thermax Ltd.....	6,206	172,030
Thirumalai Chemicals Ltd.....	8,432	30,000
* Thomas Cook India Ltd.....	23,368	21,032
Tide Water Oil Co. India Ltd.....	1,174	22,395
Time Technoplast Ltd.....	29,889	34,071
Tinplate Co. of India Ltd.....	4,824	24,048
* Titagarh Wagons Ltd.....	8,195	12,422
Transport Corp. of India Ltd.....	6,289	59,342
Trident Ltd.....	196,352	163,052
Triveni Engineering & Industries Ltd.....	15,258	54,799
TV Today Network Ltd.....	8,802	46,777
* TV18 Broadcast Ltd.....	87,368	69,475
TVS Srichakra Ltd.....	826	22,353
* UCO Bank.....	45,994	8,491
Uflex Ltd.....	7,003	47,955
Unichem Laboratories Ltd.....	4,746	17,133
* Union Bank of India Ltd.....	182,028	116,655
UPL Ltd.....	97,854	1,029,975
* Usha Martin Ltd.....	33,163	38,429
* VA Tech Wabag Ltd.....	7,294	30,989
Vakrangee Ltd.....	69,004	36,583
Vardhman Textiles Ltd.....	4,888	158,897
*Ω Varroc Engineering Ltd.....	8,500	45,905
Venky's India Ltd.....	1,292	44,709
Vesuvius India Ltd.....	2,035	29,755
Vimta Labs Ltd.....	1,870	9,585
Vindhya Telelinks Ltd.....	1,643	26,986
Visaka Industries Ltd.....	1,920	16,122
* Vodafone Idea Ltd.....	1,114,691	161,907
Voltamp Transformers Ltd.....	884	24,844
VRL Logistics Ltd.....	2,993	17,899
VST Industries Ltd.....	377	16,097
VST Tillers Tractors Ltd.....	681	28,223
Welspun Corp. Ltd.....	21,226	53,051
Welspun Enterprises Ltd.....	17,310	23,317
Welspun India Ltd.....	49,609	94,933
West Coast Paper Mills Ltd.....	9,230	29,996
Wheels India Ltd.....	1,811	17,384
* Wockhardt Ltd.....	6,164	32,601
* Wonderla Holidays Ltd.....	2,335	6,711
* Yes Bank Ltd.....	170,161	30,501
Zee Entertainment Enterprises Ltd.....	156,670	612,569

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Zee Media Corp. Ltd.....	65,764	\$ 13,262
Zensar Technologies Ltd.....	16,196	91,275
Zydus Wellness Ltd.....	2,688	63,275
TOTAL INDIA.....		32,816,874
INDONESIA — (0.5%)		
Adaro Energy Tbk PT.....	2,379,100	372,524
* Adhi Karya Persero Tbk PT.....	585,200	33,917
AKR Corporindo Tbk PT.....	1,586,000	80,839
* Alam Sutera Realty Tbk PT.....	1,979,100	20,286
Astra Agro Lestari Tbk PT.....	80,600	55,613
Astra Otoparts Tbk PT.....	172,500	12,364
* Bank Capital Indonesia Tbk PT.....	1,075,400	16,070
* Bank China Construction Bank Indonesia Tbk PT.....	2,929,400	20,952
* Bank Mayapada International Tbk PT.....	1,396,100	48,507
Bank Maybank Indonesia Tbk PT.....	2,873,800	61,192
* Bank Pan Indonesia Tbk PT.....	863,600	44,823
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT.....	351,000	32,239
Bank Pembangunan Daerah Jawa Timur Tbk PT.....	853,700	44,335
* Bank Tabungan Negara Persero Tbk PT.....	692,300	81,868
Blue Bird Tbk PT.....	151,800	15,122
* Buana Lintas Lautan Tbk PT.....	1,461,500	14,844
Bukit Asam Tbk PT.....	544,800	108,489
* Bumi Serpong Damai Tbk PT.....	1,134,400	71,986
Ciputra Development Tbk PT.....	1,414,886	86,465
* Delta Dunia Makmur Tbk PT.....	888,000	15,603
Dharma Satya Nusantara Tbk PT.....	494,300	20,648
Elnusa Tbk PT.....	1,110,000	21,394
Erajaya Swasembada Tbk PT.....	1,768,000	68,088
Gajah Tunggal Tbk PT.....	310,300	13,395
Gudang Garam Tbk PT.....	80,400	171,590
Hexindo Adiperkasa Tbk PT.....	60,300	19,992
Indah Kiat Pulp & Paper Tbk PT.....	472,800	251,438
* Indika Energy Tbk PT.....	467,500	68,128
Indo Tambangraya Megah Tbk PT.....	56,500	85,150
Indofood Sukses Makmur Tbk PT.....	329,500	145,309
Indomobil Sukses Internasional Tbk PT.....	319,500	16,410
* Integra Indocabinet Tbk PT.....	423,800	23,029
* Intiland Development Tbk PT.....	1,209,000	12,375
Japfa Comfeed Indonesia Tbk PT.....	790,900	92,007
* Kawasan Industri Jababeka Tbk PT.....	3,135,500	34,969
* Krakatau Steel Persero Tbk PT.....	689,800	17,150
Link Net Tbk PT.....	85,400	26,254
* Lippo Karawaci Tbk PT.....	3,401,250	31,275
* Map Aktif Adiperkasa PT.....	106,300	17,620
* Medco Energi Internasional Tbk PT.....	1,754,872	68,292
Media Nusantara Citra Tbk PT.....	1,387,100	82,326
Metrodata Electronics Tbk PT.....	460,500	21,634
* Mitra Adiperkasa Tbk PT.....	210,800	11,482
* MNC Land Tbk PT.....	12,970,200	82,114
* MNC Vision Networks Tbk PT.....	2,833,100	26,564
Pabrik Kertas Tjiwi Kimia Tbk PT.....	287,300	140,963
* Pakuwon Jati Tbk PT.....	2,451,800	73,697
* Paninvest Tbk PT.....	227,600	11,093
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT.....	637,600	56,068
* PP Persero Tbk PT.....	736,900	48,148
Puradelta Lestari Tbk PT.....	1,263,400	16,439
* Ramayana Lestari Sentosa Tbk PT.....	603,300	27,133
*†† Rimo International Lestari Tbk PT.....	4,191,900	2,733

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
Salim Ivomas Pratama Tbk PT.....	511,500	\$ 16,248
Samudera Indonesia Tbk PT.....	300,600	19,456
Sawit Sumbermas Sarana Tbk PT.....	808,800	56,682
* Semen Baturaja Persero Tbk PT.....	247,700	9,501
Semen Indonesia Persero Tbk PT.....	381,000	179,440
*†† Sri Rejeki Isman Tbk PT.....	1,787,400	6,804
Steel Pipe Industry of Indonesia PT.....	497,300	12,537
* Summarecon Agung Tbk PT.....	1,785,204	84,884
* Surya Esa Perkasa Tbk PT.....	1,479,900	61,413
* Surya Semesta Internusa Tbk PT.....	835,700	23,547
Tempo Scan Pacific Tbk PT.....	117,300	12,239
* Timah Tbk PT.....	610,700	59,072
*†† Tiphone Mobile Indonesia Tbk PT.....	247,700	391
*†† Trada Alam Minera Tbk PT.....	3,776,600	2,462
Tunas Baru Lampung Tbk PT.....	599,800	32,642
Vale Indonesia Tbk PT.....	364,800	120,675
* Wijaya Karya Persero Tbk PT.....	413,100	29,969
XL Axiata Tbk PT.....	550,300	127,764
TOTAL INDONESIA.....		<u>3,898,671</u>
IRELAND — (0.5%)		
* AIB Group PLC.....	180,660	477,176
* Bank of Ireland Group PLC.....	253,456	1,708,259
Cairn Homes PLC.....	174,081	243,684
* FBD Holdings PLC.....	6,732	77,885
Glanbia PLC.....	44,810	615,471
*Ω Glenveagh Properties PLC.....	132,660	182,099
* Irish Continental Group PLC.....	11,016	54,807
* Permanent TSB Group Holdings PLC.....	37,825	71,561
Smurfit Kappa Group PLC.....	11,566	609,593
TOTAL IRELAND.....		<u>4,040,535</u>
ISRAEL — (1.4%)		
Afcon Holdings Ltd.....	760	52,040
Africa Israel Residences Ltd.....	1,677	118,419
* Albaad Massuot Yitzhak Ltd.....	1,555	17,872
* Alrov Properties & Lodgings Ltd.....	1,983	122,054
Arad Ltd.....	3,363	53,181
Ashtrom Group Ltd.....	9,980	279,572
Aura Investments Ltd.....	35,450	90,759
* Avgol Industries 1953 Ltd.....	17,326	14,855
* Azorim-Investment Development & Construction Co. Ltd.....	33,567	206,886
* Bet Shemesh Engines Holdings 1997 Ltd.....	1,775	38,517
* BioLine RX Ltd.....	116,032	14,644
Carasso Motors Ltd.....	6,480	44,240
* Castro Model Ltd.....	387	13,431
* Cellcom Israel Ltd.....	28,735	168,547
* Clal Insurance Enterprises Holdings Ltd.....	16,682	391,823
Delek Automotive Systems Ltd.....	9,446	144,830
* Delek Group Ltd.....	2,600	293,623
Delta Galil Industries Ltd.....	2,465	154,189
Dor Alon Energy in Israel 1988 Ltd.....	1,112	34,071
Duniec Brothers Ltd.....	990	72,472
* Equital Ltd.....	5,727	251,978
* Fattal Holdings 1998 Ltd.....	487	58,643
First International Bank of Israel Ltd.....	15,341	638,705
FMS Enterprises Migun Ltd.....	889	27,085
Formula Systems 1985 Ltd.....	1,912	215,161

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
Formula Systems 1985 Ltd., Sponsored ADR.....	433	\$ 49,159
Gilat Satellite Networks Ltd.....	8,133	62,886
Golf & Co. Group Ltd.....	3,592	10,089
Hadera Paper Ltd.....	867	60,642
Hamat Group Ltd.....	5,206	48,681
Harel Insurance Investments & Financial Services Ltd.....	33,143	385,139
IDI Insurance Co. Ltd.....	1,856	67,804
Ilex Medical Ltd.....	1,003	53,757
Isracard Ltd.....	53,931	298,896
Israel Canada T.R Ltd.....	25,831	160,679
Israel Discount Bank Ltd., Class A.....	4,021	26,964
Israel Land Development - Urban Renewal Ltd.....	5,064	85,188
Isras Investment Co. Ltd.....	532	138,195
* Issta Lines Ltd.....	1,709	56,208
* Kamada Ltd.....	7,363	44,546
Kardan Real Estate Enterprise & Development Ltd.....	24,557	48,172
Kenon Holdings Ltd.....	5,371	301,951
Kerur Holdings Ltd.....	1,355	38,350
Klii Industries Ltd.....	356	34,171
M Yochananof & Sons Ltd.....	1,088	82,322
Magic Software Enterprises Ltd.....	15,710	301,736
Mediterranean Towers Ltd.....	24,745	76,347
* Mehadrin Ltd.....	111	6,506
Meitav Dash Investments Ltd.....	8,070	41,629
Menora Mivtachim Holdings Ltd.....	6,559	161,221
Migdal Insurance & Financial Holdings Ltd.....	102,324	181,220
* Naphtha Israel Petroleum Corp. Ltd.....	11,180	89,440
* Neto Malinda Trading Ltd.....	3,324	133,654
Neto ME Holdings Ltd.....	526	31,054
NR Spuntech Industries Ltd.....	8,025	18,411
* Oil Refineries Ltd.....	617,221	204,013
* OPC Energy Ltd.....	14,638	171,958
Palram Industries 1990 Ltd.....	1,933	29,991
* Partner Communications Co. Ltd.....	41,905	373,350
* Paz Oil Co. Ltd.....	2,643	375,948
* Perion Network Ltd.....	3,532	69,887
Phoenix Holdings Ltd.....	40,907	488,393
Plasson Industries Ltd.....	1,011	75,693
Prashkovsky Investments & Construction Ltd.....	1,882	85,463
Rapac Communication & Infrastructure Ltd.....	1,204	11,598
Raval Ics Ltd.....	12,763	26,599
Sano-Brunos Enterprises Ltd.....	536	61,450
Scope Metals Group Ltd.....	1,581	66,316
Shalag Industries Ltd.....	2,618	11,876
* Shikun & Binui Ltd.....	43,599	281,766
Shufersal Ltd.....	26,270	247,088
Suny Cellular Communication Ltd.....	38,993	19,716
Ω Tamar Petroleum Ltd.....	16,144	38,251
Tel Aviv Stock Exchange Ltd.....	18,960	122,581
* Tera Light Ltd.....	6,559	15,937
* Tower Semiconductor Ltd.....	14,423	497,402
Victory Supermarket Chain Ltd.....	1,071	23,288
YH Dimri Construction & Development Ltd.....	1,816	189,623
TOTAL ISRAEL.....		10,100,801
ITALY — (2.6%)		
A2A SpA.....	379,595	721,073
ACEA SpA.....	11,629	235,028
* Aeffe SpA.....	11,709	33,037

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
Ω Anima Holding SpA.....	68,521	\$ 346,570
* Aquafil SpA.....	2,728	22,849
* Arnoldo Mondadori Editore SpA.....	26,429	60,865
Ascopiave SpA.....	23,764	97,072
* Autogrill SpA.....	27,022	202,919
Autostrade Meridionali SpA.....	328	9,899
Avio SpA.....	4,608	54,893
Azimut Holding SpA.....	18,011	484,478
Banca Generali SpA.....	10,245	412,623
Banca IFIS SpA.....	7,189	144,279
Banca Mediolanum SpA.....	49,653	482,672
Banca Popolare di Sondrio SCPA.....	130,483	548,841
Banca Profilo SpA.....	114,968	27,282
Ω Banca Sistema SpA.....	15,855	36,656
Banco BPM SpA.....	376,451	1,173,610
Banco di Desio e della Brianza SpA.....	12,049	40,748
BasicNet SpA.....	4,771	28,890
BF SpA.....	11,931	48,392
Ω BFF Bank SpA.....	3,503	26,784
* Biesse SpA.....	1,659	43,043
BPER Banca.....	259,002	545,257
Brembo SpA.....	29,810	396,326
Buzzi Unicem SpA.....	24,167	504,626
Cairo Communication SpA.....	17,223	37,072
Cembre SpA.....	603	20,778
Cementir Holding NV.....	12,612	111,196
* CIR SpA-Compagnie Industriali.....	181,186	86,116
CNH Industrial NV.....	5,973	91,041
Credito Emiliano SpA.....	23,395	161,374
* d'Amico International Shipping SA.....	87,626	9,212
Danieli & C Officine Meccaniche SpA.....	12,070	216,207
Danieli & C Officine Meccaniche SpA.....	3,835	104,313
De' Longhi SpA.....	8,419	290,132
* Elica SpA.....	8,847	33,935
Emak SpA.....	17,371	38,794
*Ω Enav SpA.....	52,512	241,270
ERG SpA.....	10,285	299,910
Esprinet SpA.....	7,745	106,181
* Exprivia SpA.....	9,687	22,903
Fila SpA.....	6,120	62,853
* Fincantieri SpA.....	92,350	59,125
* FNM SpA.....	40,686	27,034
* Garofalo Health Care SpA.....	4,490	24,703
Gefran SpA.....	2,084	25,124
GPI SpA.....	1,524	24,544
Hera SpA.....	198,526	825,347
* Illimity Bank SpA.....	14,626	214,010
* IMMSI SpA.....	62,616	29,836
Indel B SpA.....	373	10,652
* Intek Group SpA.....	20,155	10,502
* Iveco Group NV.....	1,221	12,986
* IVS Group SA.....	2,689	17,525
La Doria SpA.....	4,356	80,760
* Leonardo SpA.....	101,543	733,423
LU-VE SpA.....	1,303	32,764
Maire Tecnimont SpA.....	35,493	169,509
Mediobanca Banca di Credito Finanziario SpA.....	153,011	1,752,988
* MFE-MediaForEurope NV, Class A.....	87,836	72,825
* MFE-MediaForEurope NV, Class B.....	87,836	112,082

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
* Mondo TV SpA.....	5,850	\$ 8,078
* Newlat Food SpA.....	4,322	35,723
Openjobmetis SpA agenzia per il lavoro.....	3,304	44,221
Orsero SpA.....	2,608	33,008
*Ω OVS SpA.....	73,087	203,068
Piaggio & C SpA.....	37,201	119,085
Ω Pirelli & C SpA.....	99,938	706,586
Ω Poste Italiane SpA.....	58,922	790,886
* Prima Industrie SpA.....	1,511	32,121
Rizzoli Corriere Della Sera Mediagroup SpA.....	15,382	14,998
Sabaf SpA.....	2,439	67,785
SAES Getters SpA.....	2,203	60,905
SAES Getters SpA.....	2,331	44,631
* Safilo Group SpA.....	28,579	48,360
* Saipem SpA.....	104,987	160,589
* Saras SpA.....	134,297	84,230
SIT SpA.....	989	10,578
* Sogefi SpA.....	16,311	22,037
SOL SpA.....	8,739	186,931
Telecom Italia SpA.....	1,859,543	876,365
Telecom Italia SpA.....	1,196,338	534,245
Tenaris SA.....	58,105	709,283
Tenaris SA, ADR.....	35,416	863,442
* Tod's SpA.....	2,228	120,082
Ω Unieuro SpA.....	3,992	85,478
Unipol Gruppo SpA.....	108,936	612,845
UnipolSai Assicurazioni SpA.....	136,888	399,671
Webuild SpA.....	6,099	12,776
TOTAL ITALY.....		19,785,745
JAPAN — (15.4%)		
77 Bank Ltd.....	16,200	214,398
A&D Co. Ltd.....	5,200	44,494
Achilles Corp.....	4,600	49,556
AD Works Group Co. Ltd.....	8,300	9,980
ADEKA Corp.....	23,100	501,199
Advan Group Co. Ltd.....	7,500	62,783
Agro-Kanesho Co. Ltd.....	2,600	28,133
AGS Corp.....	1,900	13,794
Ahresty Corp.....	9,900	32,816
Aichi Bank Ltd.....	3,000	125,935
Aichi Steel Corp.....	3,400	76,496
Aichi Tokei Denki Co. Ltd.....	2,700	43,110
Ainavo Holdings Co. Ltd.....	2,300	20,261
Air Water, Inc.....	47,200	719,444
Airport Facilities Co. Ltd.....	7,000	33,282
Aisan Industry Co. Ltd.....	11,200	67,304
Akatsuki, Inc.....	2,500	58,289
* Akebono Brake Industry Co. Ltd.....	27,300	40,680
Akita Bank Ltd.....	5,000	75,275
Albis Co. Ltd.....	2,000	37,888
Alconix Corp.....	7,000	81,864
Alfresa Holdings Corp.....	56,900	811,329
Alinco, Inc.....	4,500	37,360
Alpen Co. Ltd.....	5,100	88,702
Alpha Corp.....	2,400	22,626
Alps Alpine Co. Ltd.....	68,781	750,158
Alps Logistics Co. Ltd.....	6,000	52,108
Amada Co. Ltd.....	16,208	156,918

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Amiyaki Tei Co. Ltd.....	500	\$ 12,432
Anabuki Kosan, Inc.....	1,200	20,168
Anest Iwata Corp.....	9,700	65,567
AOKI Holdings, Inc.....	11,800	60,240
Aomori Bank Ltd.....	6,300	104,820
* Aoyama Trading Co. Ltd.....	14,000	82,722
Aozora Bank Ltd.....	36,400	818,378
Arakawa Chemical Industries Ltd.....	5,500	55,449
Arata Corp.....	4,300	150,208
Arcland Sakamoto Co. Ltd.....	3,600	49,168
Arcs Co. Ltd.....	13,300	250,004
Arealink Co. Ltd.....	3,400	43,069
Asahi Co. Ltd.....	4,200	51,320
Asahi Kogyosha Co. Ltd.....	1,300	32,315
Asahi Printing Co. Ltd.....	3,000	21,818
Asahi Yukizai Corp.....	4,500	69,957
Asanuma Corp.....	1,800	85,117
Asia Pile Holdings Corp.....	10,700	41,168
ASKA Pharmaceutical Holdings Co. Ltd.....	7,400	63,466
Astena Holdings Co. Ltd.....	8,100	27,285
Autobacs Seven Co. Ltd.....	17,500	212,212
Avantia Co. Ltd.....	4,700	33,899
Awa Bank Ltd.....	10,100	198,856
Axial Retailing, Inc.....	5,100	145,150
Axyz Co. Ltd.....	800	22,050
Bando Chemical Industries Ltd.....	10,600	80,594
Bank of Iwate Ltd.....	5,200	86,059
Bank of Kochi Ltd.....	2,700	18,165
Bank of Nagoya Ltd.....	3,700	96,062
Bank of Saga Ltd.....	4,600	60,759
Bank of the Ryukyus Ltd.....	12,800	89,222
Bank of Toyama Ltd.....	1,400	23,907
Belluna Co. Ltd.....	17,700	112,002
Benesse Holdings, Inc.....	9,300	181,371
Bic Camera, Inc.....	25,200	220,116
Bourbon Corp.....	3,000	59,232
Broccoli Co. Ltd.....	2,100	20,624
Brother Industries Ltd.....	6,000	110,496
Bunka Shutter Co. Ltd.....	15,200	139,018
Canon Electronics, Inc.....	6,900	97,582
Carlit Holdings Co. Ltd.....	5,500	32,479
Cawachi Ltd.....	4,800	96,537
Central Glass Co. Ltd.....	10,400	192,954
Central Security Patrols Co. Ltd.....	2,900	58,118
Central Sports Co. Ltd.....	2,100	44,526
Chiba Bank Ltd.....	161,400	1,043,398
Chiba Kogyo Bank Ltd.....	21,000	50,233
Chilled & Frozen Logistics Holdings Co. Ltd.....	4,100	49,154
Chino Corp.....	1,700	24,370
Chori Co. Ltd.....	4,500	69,386
Chubu Shiryō Co. Ltd.....	7,421	65,950
Chuetsu Pulp & Paper Co. Ltd.....	3,600	30,730
Chugai Ro Co. Ltd.....	2,700	37,964
Chugoku Bank Ltd.....	41,600	339,240
Chugoku Marine Paints Ltd.....	11,700	93,875
Chukyo Bank Ltd.....	3,300	48,028
Chuo Gyorui Co. Ltd.....	500	12,966
CI Takiron Corp.....	14,900	71,495
Citizen Watch Co. Ltd.....	86,700	371,113

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
CK-San-Etsu Co. Ltd.....	1,300	\$ 45,013
CMIC Holdings Co. Ltd.....	4,200	54,355
* CMK Corp.....	13,100	64,854
Coca-Cola Bottlers Japan Holdings, Inc.....	38,500	451,619
Computer Engineering & Consulting Ltd.....	6,700	62,636
Concordia Financial Group Ltd.....	324,300	1,332,663
CONEXIO Corp.....	3,700	44,661
Cosmo Energy Holdings Co. Ltd.....	18,300	367,900
Create Medic Co. Ltd.....	3,000	25,376
CTI Engineering Co. Ltd.....	3,300	68,908
Cybernet Systems Co. Ltd.....	4,000	22,330
Dai Nippon Toryo Co. Ltd.....	7,200	50,539
Daicel Corp.....	68,500	505,283
Dai-Dan Co. Ltd.....	5,100	100,339
Daido Metal Co. Ltd.....	14,500	79,339
Daido Steel Co. Ltd.....	8,300	320,740
Daihatsu Diesel Manufacturing Co. Ltd.....	7,400	34,596
Daiho Corp.....	3,400	108,459
Dai-Ichi Cutter Kogyo KK.....	1,200	14,555
Daiichi Jitsugyo Co. Ltd.....	2,100	76,593
Daiichi Kigenso Kagaku-Kogyo Co. Ltd.....	6,600	62,992
Daiken Corp.....	3,200	59,017
Daikyonishikawa Corp.....	13,600	70,301
Dainichi Co. Ltd.....	3,100	19,486
Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	4,100	81,017
Daio Paper Corp.....	19,600	318,889
Daiseki Eco. Solution Co. Ltd.....	1,100	11,327
Daishi Hokuetsu Financial Group, Inc.....	11,250	260,859
Daisue Construction Co. Ltd.....	3,500	39,705
Daito Chemix Corp.....	2,000	16,023
Daito Pharmaceutical Co. Ltd.....	4,000	97,024
Daitron Co. Ltd.....	2,700	46,828
Daiwabo Holdings Co. Ltd.....	8,000	114,381
DCM Holdings Co. Ltd.....	38,900	369,200
Denka Co. Ltd.....	20,800	732,539
Denyo Co. Ltd.....	5,100	75,036
Diamond Electric Holdings Co. Ltd.....	900	8,256
DIC Corp.....	19,500	500,278
* Digital Holdings, Inc.....	4,600	51,919
DKK-Toa Corp.....	3,400	26,766
DKS Co. Ltd.....	2,700	69,499
Doutor Nichires Holdings Co. Ltd.....	9,700	135,115
Dowa Holdings Co. Ltd.....	12,900	559,264
Duskin Co. Ltd.....	10,200	245,123
DyDo Group Holdings, Inc.....	2,100	86,763
Eagle Industry Co. Ltd.....	9,400	90,126
Ebara Foods Industry, Inc.....	1,400	34,376
Eco's Co. Ltd.....	1,400	24,872
EDION Corp.....	26,400	246,360
EF-ON, Inc.....	5,900	27,285
Ehime Bank Ltd.....	10,500	84,808
Eidai Co. Ltd.....	8,000	21,201
Elematec Corp.....	5,800	52,697
Endo Lighting Corp.....	4,100	36,134
Enomoto Co. Ltd.....	800	12,088
ES-Con Japan Ltd.....	7,300	48,666
Eslead Corp.....	2,300	34,234
ESPEC Corp.....	4,800	85,270
Exedy Corp.....	10,100	148,259

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Ezaki Glico Co. Ltd.....	13,500	\$ 437,701
FALCO HOLDINGS Co. Ltd.....	2,300	41,150
FCC Co. Ltd.....	10,900	140,166
Feed One Co. Ltd.....	7,300	44,891
FIDEA Holdings Co. Ltd.....	5,910	71,788
First Bank of Toyama Ltd.....	14,900	40,518
First Brothers Co. Ltd.....	1,800	12,092
First Juken Co. Ltd.....	2,300	23,637
FJ Next Holdings Co. Ltd.....	5,000	43,024
Focus Systems Corp.....	1,700	13,522
France Bed Holdings Co. Ltd.....	7,200	55,862
Freund Corp.....	3,200	20,700
F-Tech, Inc.....	4,900	23,148
Fudo Tetra Corp.....	4,400	61,788
Fuji Co. Ltd.....	5,600	92,471
Fuji Corp.....	18,400	424,728
Fuji Corp.....	3,200	32,121
Fuji Corp. Ltd.....	9,800	55,134
Fuji Die Co. Ltd.....	1,700	9,273
Fuji Furukawa Engineering & Construction Co. Ltd.....	1,200	26,962
Fuji Kosan Co. Ltd.....	1,300	11,301
Fuji Oil Co. Ltd.....	15,000	32,284
Fuji Oil Holdings, Inc.....	10,100	204,360
Fuji Pharma Co. Ltd.....	5,500	47,628
Fuji Seal International, Inc.....	11,200	210,616
Fujiibo Holdings, Inc.....	2,500	83,570
Fujicco Co. Ltd.....	5,300	89,257
Fujikura Composites, Inc.....	6,200	43,662
Fujikura Kasei Co. Ltd.....	7,900	33,045
* Fujikura Ltd.....	71,000	383,909
Fujimori Kogyo Co. Ltd.....	4,300	152,846
Fujisash Co. Ltd.....	25,800	16,193
Fujiya Co. Ltd.....	3,200	63,352
FuKoKu Co. Ltd.....	3,700	32,770
Fukuda Corp.....	2,100	78,808
Fukuda Denshi Co. Ltd.....	2,900	209,535
Fukui Bank Ltd.....	6,000	74,453
* Fukuoka Financial Group, Inc.....	52,360	1,028,306
Fukushima Bank Ltd.....	9,000	19,364
Fukuyama Transporting Co. Ltd.....	7,500	236,058
Furukawa Co. Ltd.....	10,300	115,298
Furukawa Electric Co. Ltd.....	22,200	456,641
Furuno Electric Co. Ltd.....	8,700	76,376
Fuso Pharmaceutical Industries Ltd.....	2,300	42,190
Futaba Industrial Co. Ltd.....	18,600	67,477
Future Innovation Group, Inc.....	4,200	10,102
Gakken Holdings Co. Ltd.....	9,700	88,703
Gecoss Corp.....	5,000	34,911
Geo Holdings Corp.....	10,700	105,693
GL Sciences, Inc.....	2,600	62,862
Glory Ltd.....	15,375	289,122
Glozel Co. Ltd.....	6,000	22,653
Godo Steel Ltd.....	3,100	38,253
Grandy House Corp.....	4,100	17,757
GS Yuasa Corp.....	17,600	376,532
GSI Creos Corp.....	3,400	35,449
G-Tekt Corp.....	8,100	97,408
* Gunma Bank Ltd.....	111,500	366,352
Gunosy, Inc.....	2,100	13,640

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Gunze Ltd.....	4,600	\$159,918
H.U. Group Holdings, Inc.....	13,800	350,491
H2O Retailing Corp.....	29,500	204,088
Hachijuni Bank Ltd.....	104,100	384,398
Hagihara Industries, Inc.....	4,100	42,394
Hagiwara Electric Holdings Co. Ltd.....	3,300	56,519
Hagoromo Foods Corp.....	500	13,786
Hakuto Co. Ltd.....	3,200	71,132
Halows Co. Ltd.....	2,100	50,461
Hamakyorex Co. Ltd.....	4,500	111,809
Hanwa Co. Ltd.....	11,000	302,086
Happinet Corp.....	4,400	57,554
Hard Off Corp. Co. Ltd.....	3,900	25,304
Harima Chemicals Group, Inc.....	4,400	31,511
Haruyama Holdings, Inc.....	2,000	8,797
Haseko Corp.....	66,800	848,197
Hashimoto Sogyo Holdings Co. Ltd.....	1,600	27,077
Hazama Ando Corp.....	46,000	351,996
Heiwa Corp.....	14,600	233,483
Heiwa Real Estate Co. Ltd.....	8,100	276,698
Heiwado Co. Ltd.....	9,700	163,428
Himaraya Co. Ltd.....	2,700	23,180
Hirakawa Hewtech Corp.....	4,100	40,356
Hirata Corp.....	2,000	100,821
Hirogin Holdings, Inc.....	86,100	501,898
Hirose Tusyoo, Inc.....	800	15,129
* Hiroshima Electric Railway Co. Ltd.....	4,700	33,035
Hitachi Zosen Corp.....	53,500	356,193
Hochiki Corp.....	3,900	40,716
Hodogaya Chemical Co. Ltd.....	2,100	100,053
Hogy Medical Co. Ltd.....	6,400	172,124
Hokkaido Coca-Cola Bottling Co. Ltd.....	900	31,267
Hokkan Holdings Ltd.....	2,600	31,891
Hokko Chemical Industry Co. Ltd.....	5,700	39,544
Hokkoku Financial Holdings, Inc.....	4,700	120,926
Hokuetsu Corp.....	39,600	262,673
Hokuetsu Industries Co. Ltd.....	6,000	47,854
Hokuhoku Financial Group, Inc.....	39,200	308,900
Hokuriku Electric Industry Co. Ltd.....	2,500	27,834
Hokuto Corp.....	6,300	106,805
Honda Tsushin Kogyo Co. Ltd.....	5,600	20,187
H-One Co. Ltd.....	7,100	40,136
Honeys Holdings Co. Ltd.....	4,700	42,326
Hoosiers Holdings.....	10,600	63,505
Hosokawa Micron Corp.....	3,600	91,490
Howa Machinery Ltd.....	3,900	26,418
HS Holdings Co. Ltd.....	7,200	72,168
Hyakugo Bank Ltd.....	72,900	225,029
Hyakujushi Bank Ltd.....	9,100	125,599
Ichiken Co. Ltd.....	1,900	30,791
Ichikoh Industries Ltd.....	10,600	46,654
Ichimasa Kamaboko Co. Ltd.....	3,000	20,332
Ichinen Holdings Co. Ltd.....	6,400	71,105
Ichiyoshi Securities Co. Ltd.....	10,500	61,692
IDEA Consultants, Inc.....	1,600	23,601
IHI Corp.....	34,000	686,568
Iino Kaiun Kaisha Ltd.....	25,600	120,152
IJTT Co. Ltd.....	6,900	35,387
* Imagica Group, Inc.....	6,500	34,006

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Imura Envelope Co., Inc.....	2,800	\$ 19,274
Inaba Denki Sangyo Co. Ltd.....	12,900	298,947
Inaba Seisakusho Co. Ltd.....	3,600	39,807
Inabata & Co. Ltd.....	14,200	213,970
Inageya Co. Ltd.....	1,800	21,959
INFRONEER Holdings, Inc.....	58,352	537,704
I-O Data Device, Inc.....	2,400	15,853
I-PEX, Inc.....	3,600	54,048
Ise Chemicals Corp.....	900	29,363
Iseki & Co. Ltd.....	7,400	85,826
Isetan Mitsukoshi Holdings Ltd.....	76,100	598,212
Ishihara Sangyo Kaisha Ltd.....	12,100	120,758
* Ishizuka Glass Co. Ltd.....	1,000	17,620
Isolite Insulating Products Co. Ltd.....	3,700	38,729
Itochu Enex Co. Ltd.....	15,100	131,911
Itochu-Shokuhin Co. Ltd.....	1,900	80,499
Itoham Yonekyu Holdings, Inc.....	40,900	239,964
Itoki Corp.....	12,300	36,891
IwaiCosmo Holdings, Inc.....	6,600	78,336
Iwaki Co. Ltd.....	2,900	25,373
Iwasaki Electric Co. Ltd.....	2,500	49,702
Iyo Bank Ltd.....	74,500	386,704
Izumi Co. Ltd.....	9,000	248,955
J Front Retailing Co. Ltd.....	68,100	610,945
J Trust Co. Ltd.....	17,400	73,126
* Jalux, Inc.....	1,300	28,934
JANOME Corp.....	6,900	44,109
Japan Aviation Electronics Industry Ltd.....	11,900	190,187
* Japan Cash Machine Co. Ltd.....	4,800	26,486
Japan Electronic Materials Corp.....	2,500	55,090
Japan Investment Adviser Co. Ltd.....	3,100	29,007
Japan Oil Transportation Co. Ltd.....	700	16,063
Japan Pulp & Paper Co. Ltd.....	3,300	114,932
Japan Steel Works Ltd.....	14,000	465,423
Japan Transcity Corp.....	10,000	56,251
Japan Wool Textile Co. Ltd.....	15,600	119,396
JBCC Holdings, Inc.....	3,000	42,051
JDC Corp.....	12,400	57,341
JFE Systems, Inc.....	800	14,568
Jichodo Co. Ltd.....	200	11,735
Jimoto Holdings, Inc.....	5,050	29,249
JINUSHI Co. Ltd.....	2,900	43,180
JK Holdings Co. Ltd.....	4,200	40,272
JMS Co. Ltd.....	7,000	37,429
J-Oil Mills, Inc.....	5,900	87,240
Joshin Denki Co. Ltd.....	6,700	122,102
Joyful Honda Co. Ltd.....	13,400	178,410
JSP Corp.....	4,400	61,760
JTEKT Corp.....	63,500	552,368
Juki Corp.....	8,800	59,272
Juroku Financial Group, Inc.....	5,600	111,348
JVCKenwood Corp.....	54,000	83,172
Kadoya Sesame Mills, Inc.....	600	21,219
Kaga Electronics Co. Ltd.....	4,900	126,953
Kamei Corp.....	6,900	60,242
Kamigumi Co. Ltd.....	17,800	343,958
Kanaden Corp.....	6,800	61,028
Kanagawa Chuo Kotsu Co. Ltd.....	2,100	60,758
Kaname Kogyo Co. Ltd.....	1,300	9,930

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Kanamoto Co. Ltd.....	10,300	\$200,278
Kandenko Co. Ltd.....	33,000	245,539
Kaneka Corp.....	12,700	413,702
Kaneko Seeds Co. Ltd.....	2,800	36,618
Kanematsu Corp.....	24,400	265,433
Kanemi Co. Ltd.....	1,200	29,244
Kansai Super Market Ltd.....	5,000	44,573
Kanto Denka Kogyo Co. Ltd.....	12,700	121,612
* Kasai Kogyo Co. Ltd.....	11,600	30,238
Katakura & Co-op Agri Corp.....	1,200	12,001
Kato Sangyo Co. Ltd.....	6,500	186,093
Kato Works Co. Ltd.....	2,100	15,050
Kawada Technologies, Inc.....	1,700	57,373
Kawai Musical Instruments Manufacturing Co. Ltd.....	1,500	39,550
Kawasaki Heavy Industries Ltd.....	43,000	833,277
Kawata Manufacturing Co. Ltd.....	1,500	13,488
Keiyo Bank Ltd.....	33,700	140,520
Keiyo Co. Ltd.....	10,700	80,257
Kenko Mayonnaise Co. Ltd.....	3,934	46,068
KFC Ltd.....	1,400	21,669
Kimura Chemical Plants Co. Ltd.....	5,800	37,142
Kimura Unity Co. Ltd.....	1,300	15,092
King Jim Co. Ltd.....	4,900	37,657
Kintetsu World Express, Inc.....	9,400	233,858
Kitagawa Corp.....	3,300	39,633
Kita-Nippon Bank Ltd.....	2,600	37,312
Kitano Construction Corp.....	1,200	22,128
Kito Corp.....	4,700	70,223
Kitz Corp.....	18,500	107,552
Kiyo Bank Ltd.....	19,100	238,853
Koa Corp.....	9,100	115,823
Koatsu Gas Kogyo Co. Ltd.....	9,700	63,251
Kobe Steel Ltd.....	88,200	421,015
Kohnan Shoji Co. Ltd.....	7,000	207,582
Kohsoku Corp.....	2,700	35,776
Kojima Co. Ltd.....	7,900	36,281
Kokusai Pulp & Paper Co. Ltd.....	9,800	26,833
KOMAIHALTEC, Inc.....	1,200	24,316
Komehyo Holdings Co. Ltd.....	2,800	34,583
Komeri Co. Ltd.....	9,300	216,834
Konaka Co. Ltd.....	7,500	22,567
Kondotec, Inc.....	5,400	48,370
Konica Minolta, Inc.....	140,500	592,265
Konishi Co. Ltd.....	8,300	118,350
Konoike Transport Co. Ltd.....	9,000	92,204
* Kosaido Holdings Co. Ltd.....	3,900	25,573
Krosaki Harima Corp.....	1,500	59,433
KRS Corp.....	3,600	27,116
K's Holdings Corp.....	45,700	449,719
KU Holdings Co. Ltd.....	3,700	31,978
Kumagai Gumi Co. Ltd.....	10,500	267,642
Kumiai Chemical Industry Co. Ltd.....	23,600	163,122
Kurabo Industries Ltd.....	4,600	75,236
Kuraray Co. Ltd.....	92,200	828,310
Kureha Corp.....	4,900	365,814
Kurimoto Ltd.....	3,200	43,527
Kuriyama Holdings Corp.....	3,600	30,512
Kuroda Precision Industries Ltd.....	900	16,941
KYB Corp.....	6,200	161,405

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Kyoden Co. Ltd.....	3,800	\$ 20,496
Kyodo Printing Co. Ltd.....	2,200	51,194
Kyoei Steel Ltd.....	6,500	88,339
Kyokuto Boeki Kaisha Ltd.....	2,400	54,326
Kyokuto Kaihatsu Kogyo Co. Ltd.....	10,400	132,481
Kyokuto Securities Co. Ltd.....	6,200	40,596
Kyokuyo Co. Ltd.....	2,400	65,914
KYORIN Holdings, Inc.....	10,300	163,618
Kyosan Electric Manufacturing Co. Ltd.....	12,300	45,384
Kyowa Electronic Instruments Co. Ltd.....	6,500	21,423
Kyudenko Corp.....	11,200	286,469
Kyushu Financial Group, Inc.....	110,500	426,955
Lacto Japan Co. Ltd.....	2,600	42,604
LEC, Inc.....	5,500	43,585
LIFULL Co. Ltd.....	21,100	40,665
Lintec Corp.....	11,800	274,089
Look Holdings, Inc.....	1,800	19,758
Mabuchi Motor Co. Ltd.....	12,800	403,003
Macnica Fuji Electronics Holdings, Inc.....	13,100	289,837
Macromill, Inc.....	9,900	95,471
Maezawa Industries, Inc.....	5,300	29,383
Makino Milling Machine Co. Ltd.....	7,600	262,544
Mandom Corp.....	7,500	89,931
Marubun Corp.....	5,500	35,694
Marudai Food Co. Ltd.....	6,800	92,656
Maruha Nichiro Corp.....	10,300	220,069
MARUKA FURUSATO Corp.....	6,038	111,493
Marusan Securities Co. Ltd.....	17,500	79,271
Maruyama Manufacturing Co., Inc.....	1,100	14,500
Maruzen CHI Holdings Co. Ltd.....	3,000	9,377
Maruzen Showa Unyu Co. Ltd.....	4,200	116,585
Matsuda Sangyo Co. Ltd.....	4,300	88,203
Matsuoka Corp.....	1,600	16,499
Maxell Ltd.....	15,600	167,321
Maxvalu Nishinohon Co. Ltd.....	1,500	24,812
Maxvalu Tokai Co. Ltd.....	2,200	52,577
Mebuki Financial Group, Inc.....	306,680	684,133
Medikit Co. Ltd.....	1,700	37,369
Medius Holdings Co. Ltd.....	2,600	20,181
Megmilk Snow Brand Co. Ltd.....	14,800	263,628
Meidensha Corp.....	9,200	194,984
Meiji Electric Industries Co. Ltd.....	2,000	22,019
Meiji Shipping Co. Ltd.....	2,800	17,278
Meisei Industrial Co. Ltd.....	10,700	65,587
Meiwa Corp.....	7,300	69,133
Meiwa Estate Co. Ltd.....	2,900	15,289
Mercuria Holdings Co. Ltd.....	3,100	13,808
Michinoku Bank Ltd.....	5,400	40,998
Mie Kotsu Group Holdings, Inc.....	16,800	68,224
Mikuni Corp.....	9,900	37,218
Mimasu Semiconductor Industry Co. Ltd.....	4,200	90,250
Mirait Holdings Corp.....	24,410	405,251
Mitani Sangyo Co. Ltd.....	11,800	31,580
Mito Securities Co. Ltd.....	18,500	45,145
* Mitsuba Corp.....	11,600	40,171
Mitsubishi Kakoki Kaisha Ltd.....	2,300	43,165
Mitsubishi Logistics Corp.....	13,700	330,699
Mitsubishi Materials Corp.....	34,700	618,996
* Mitsubishi Paper Mills Ltd.....	7,800	21,410

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Mitsubishi Research Institute, Inc.....	2,400	\$ 78,056
Mitsubishi Shokuhin Co. Ltd.....	5,500	134,980
Mitsubishi Steel Manufacturing Co. Ltd.....	5,000	44,690
Mitsui DM Sugar Holdings Co. Ltd.....	5,095	87,667
* Mitsui E&S Holdings Co. Ltd.....	26,600	80,986
Mitsui Mining & Smelting Co. Ltd.....	15,616	441,588
Mitsui-Soko Holdings Co. Ltd.....	5,900	122,900
Miyaji Engineering Group, Inc.....	1,600	44,415
Miyazaki Bank Ltd.....	4,600	84,595
Miyoshi Oil & Fat Co. Ltd.....	3,100	31,143
Mizuno Corp.....	5,500	105,891
Mochida Pharmaceutical Co. Ltd.....	7,000	217,731
Modec, Inc.....	3,500	35,097
Molitec Steel Co. Ltd.....	2,600	7,164
MORESCO Corp.....	2,000	20,170
Moriroku Holdings Co. Ltd.....	3,000	50,187
Morita Holdings Corp.....	9,000	99,744
Morito Co. Ltd.....	8,300	51,098
Morozoff Ltd.....	1,800	43,437
Mory Industries, Inc.....	1,800	41,014
MRK Holdings, Inc.....	10,200	10,747
MrMax Holdings Ltd.....	8,500	45,284
Musashino Bank Ltd.....	9,600	154,358
NAC Co. Ltd.....	3,000	25,050
Nachi-Fujikoshi Corp.....	3,900	145,711
Nafco Co. Ltd.....	5,500	80,321
Nagano Bank Ltd.....	2,800	30,066
Nagano Keiki Co. Ltd.....	4,200	48,651
Nagase & Co. Ltd.....	31,700	506,334
Nagatanien Holdings Co. Ltd.....	3,800	64,456
Nakabayashi Co. Ltd.....	5,900	26,305
Nakamoto Packs Co. Ltd.....	800	11,967
Nakayama Steel Works Ltd.....	8,000	30,094
* Namura Shipbuilding Co. Ltd.....	20,100	34,443
Nanto Bank Ltd.....	9,900	167,428
Nanyo Corp.....	1,300	21,690
Nasu Denki Tekko Co. Ltd.....	400	33,571
Natori Co. Ltd.....	2,300	40,099
NC Holdings Co. Ltd.....	900	12,530
New Japan Chemical Co. Ltd.....	7,000	15,131
NGK Spark Plug Co. Ltd.....	45,600	775,196
NHK Spring Co. Ltd.....	61,444	481,571
Nicca Chemical Co. Ltd.....	2,600	18,007
Nice Corp.....	2,600	39,744
Nichias Corp.....	13,800	313,272
Nichiban Co. Ltd.....	3,400	52,231
Nichicon Corp.....	13,400	140,401
Nichiden Corp.....	4,700	89,972
Nichiha Corp.....	6,700	165,634
Nichi-iko Pharmaceutical Co. Ltd.....	17,907	114,333
Nichimo Co. Ltd.....	800	17,944
Nichireki Co. Ltd.....	7,400	82,046
Nichirin Co. Ltd.....	2,750	36,785
Nihon Chouzai Co. Ltd.....	2,600	30,162
Nihon Dengi Co. Ltd.....	1,500	51,992
Nihon Denkei Co. Ltd.....	2,100	23,915
Nihon Flush Co. Ltd.....	5,300	48,568
Nihon House Holdings Co. Ltd.....	13,000	50,406
Nihon Nohyaku Co. Ltd.....	13,700	63,018

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nihon Plast Co. Ltd.....	6,400	\$ 30,937
Nihon Yamamura Glass Co. Ltd.....	2,700	18,361
Niitaka Co. Ltd.....	1,100	20,547
Nikkato Corp.....	2,400	13,530
Nikkiso Co. Ltd.....	10,800	79,688
Nikko Co. Ltd.....	8,200	43,997
Nikkon Holdings Co. Ltd.....	19,500	367,342
Nippi, Inc.....	900	27,980
Nippon Corp.....	14,000	205,373
Nippon Air Conditioning Services Co. Ltd.....	8,400	56,568
Nippon Carbide Industries Co., Inc.....	2,300	27,729
Nippon Carbon Co. Ltd.....	3,000	104,408
Nippon Chemical Industrial Co. Ltd.....	2,200	50,122
* Nippon Chemi-Con Corp.....	7,200	102,282
Nippon Coke & Engineering Co. Ltd.....	52,300	59,102
Nippon Concrete Industries Co. Ltd.....	17,600	43,082
Nippon Denko Co. Ltd.....	35,700	94,827
Nippon Densetsu Kogyo Co. Ltd.....	11,100	144,193
Nippon Dry-Chemical Co. Ltd.....	1,400	21,580
Nippon Electric Glass Co. Ltd.....	24,500	612,018
Nippon Filcon Co. Ltd.....	3,100	13,582
Nippon Kayaku Co. Ltd.....	32,900	327,109
Nippon Koei Co. Ltd.....	4,000	103,869
Nippon Light Metal Holdings Co. Ltd.....	17,100	262,036
Nippon Paper Industries Co. Ltd.....	32,100	325,262
Nippon Pillar Packing Co. Ltd.....	1,800	52,399
Nippon Piston Ring Co. Ltd.....	2,200	24,852
Nippon Rietec Co. Ltd.....	4,600	55,157
Nippon Road Co. Ltd.....	1,900	138,423
Nippon Seisen Co. Ltd.....	700	27,521
Nippon Sharyo Ltd.....	2,800	48,570
* Nippon Sheet Glass Co. Ltd.....	31,600	138,919
Nippon Shokubai Co. Ltd.....	8,400	395,575
Nippon Signal Co. Ltd.....	14,400	112,192
Nippon Soda Co. Ltd.....	6,600	188,862
Nippon Steel Trading Corp.....	4,900	221,171
Nippon Suisan Kaisha Ltd.....	77,700	364,054
Nippon Systemware Co. Ltd.....	1,000	17,492
Nippon Thompson Co. Ltd.....	17,000	90,811
Nippon Yakin Kogyo Co. Ltd.....	4,400	87,668
Nishimatsu Construction Co. Ltd.....	15,600	518,137
Nishi-Nippon Financial Holdings, Inc.....	37,200	263,489
Nishio Rent All Co. Ltd.....	6,700	164,143
Nissan Tokyo Sales Holdings Co. Ltd.....	4,700	9,235
Nissei ASB Machine Co. Ltd.....	2,300	62,037
Nissei Plastic Industrial Co. Ltd.....	5,800	52,284
Nissha Co. Ltd.....	9,900	126,040
Nisshin Oillio Group Ltd.....	7,700	201,617
Nisshinbo Holdings, Inc.....	45,404	378,231
Nissin Corp.....	5,000	69,156
Nissin Electric Co. Ltd.....	11,700	147,593
Nitta Gelatin, Inc.....	3,800	21,583
Nitto Boseki Co. Ltd.....	6,400	152,731
Nitto Fuji Flour Milling Co. Ltd.....	800	26,394
Nitto Kogyo Corp.....	8,800	118,384
Nitto Seiko Co. Ltd.....	8,700	40,159
Nittoc Construction Co. Ltd.....	5,800	33,154
Nohmi Bosai Ltd.....	6,000	110,385
Nojima Corp.....	8,400	169,399

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nomura Real Estate Holdings, Inc.....	16,700	\$391,061
Noritsu Koki Co. Ltd.....	5,100	91,622
Noritz Corp.....	9,000	132,354
North Pacific Bank Ltd.....	76,400	166,946
NS United Kaiun Kaisha Ltd.....	2,900	77,160
NSK Ltd.....	116,900	797,379
* NTN Corp.....	134,300	270,867
Oat Agrio Co. Ltd.....	1,300	22,114
Ochi Holdings Co. Ltd.....	900	10,381
Odawara Engineering Co. Ltd.....	900	18,295
Oenon Holdings, Inc.....	12,400	35,815
Ogaki Kyoritsu Bank Ltd.....	10,600	187,109
Ohara, Inc.....	2,300	21,692
Oiles Corp.....	6,500	91,014
Oita Bank Ltd.....	3,700	62,014
Okabe Co. Ltd.....	10,700	69,167
Okada Aiyon Corp.....	1,100	13,838
Okamoto Industries, Inc.....	3,400	120,083
Okamura Corp.....	16,400	173,383
Okasan Securities Group, Inc.....	48,400	161,529
Oki Electric Industry Co. Ltd.....	28,600	218,773
Okinawa Financial Group, Inc.....	4,180	80,784
OKUMA Corp.....	6,500	283,552
Okumura Corp.....	9,800	279,783
Okura Industrial Co. Ltd.....	2,800	48,218
Okuwa Co. Ltd.....	9,100	72,271
Olba Healthcare Holdings, Inc.....	1,600	19,758
Olympic Group Corp.....	2,600	16,095
Onamba Co. Ltd.....	3,300	12,910
Onoken Co. Ltd.....	5,000	71,592
Onward Holdings Co. Ltd.....	31,100	77,947
Organo Corp.....	2,100	153,570
Oriental Consultants Holdings Co. Ltd.....	500	13,459
* Oriental Shiraishi Corp.....	36,900	76,880
Origin Co. Ltd.....	900	9,743
* OSAKA Titanium Technologies Co. Ltd.....	5,100	36,809
Osaki Electric Co. Ltd.....	16,200	64,977
OSG Corp.....	17,900	315,134
OUG Holdings, Inc.....	1,100	25,764
Ozu Corp.....	1,500	25,327
Pacific Industrial Co. Ltd.....	13,600	129,821
Pack Corp.....	3,400	79,602
PALTAC Corp.....	800	30,662
Paraca, Inc.....	800	11,105
Paramount Bed Holdings Co. Ltd.....	10,100	168,072
PC Depot Corp.....	9,200	23,116
Pegasus Sewing Machine Manufacturing Co. Ltd.....	6,000	27,246
Penta-Ocean Construction Co. Ltd.....	74,900	415,937
People Dreams & Technologies Group Co. Ltd.....	2,300	35,971
Press Kogyo Co. Ltd.....	25,300	84,536
Pressance Corp.....	6,000	109,641
Prima Meat Packers Ltd.....	6,800	149,348
Pronexus, Inc.....	5,100	48,682
PS Mitsubishi Construction Co. Ltd.....	11,200	59,077
Punch Industry Co. Ltd.....	4,100	17,661
Qol Holdings Co. Ltd.....	2,700	31,453
Raiznext Corp.....	8,600	86,445
Rasa Corp.....	1,900	15,942
Rasa Industries Ltd.....	2,800	38,134

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Raysum Co. Ltd.....	4,400	\$ 27,249
Rengo Co. Ltd.....	56,300	420,119
Restar Holdings Corp.....	5,900	100,386
Retail Partners Co. Ltd.....	9,100	93,932
Rheon Automatic Machinery Co. Ltd.....	7,100	65,075
Riken Keiki Co. Ltd.....	400	19,137
Riken Technos Corp.....	11,500	47,377
Riken Vitamin Co. Ltd.....	5,400	79,866
Rion Co. Ltd.....	2,600	52,081
Riso Kagaku Corp.....	3,800	68,156
Rix Corp.....	600	7,858
Rokko Butter Co. Ltd.....	3,900	51,280
Roland DG Corp.....	2,700	63,958
Ryobi Ltd.....	7,900	75,197
Ryoden Corp.....	4,800	71,875
Ryosan Co. Ltd.....	6,100	120,869
S Foods, Inc.....	4,700	144,371
S&B Foods, Inc.....	2,500	80,502
Sac's Bar Holdings, Inc.....	9,400	42,518
Saizeriya Co. Ltd.....	800	18,499
Sakai Chemical Industry Co. Ltd.....	4,000	72,625
Sakai Heavy Industries Ltd.....	1,600	37,987
Sakai Moving Service Co. Ltd.....	1,000	38,256
Sakata INX Corp.....	14,300	120,425
Sala Corp.....	18,200	98,630
SAMTY Co. Ltd.....	8,400	152,567
San Holdings, Inc.....	3,300	43,121
San ju San Financial Group, Inc.....	6,830	90,683
San-A Co. Ltd.....	4,800	170,236
San-Ai Oil Co. Ltd.....	19,800	161,365
Sanei Architecture Planning Co. Ltd.....	3,100	43,201
Sangetsu Corp.....	11,700	162,031
San-In Godo Bank Ltd.....	44,900	252,884
Sanki Engineering Co. Ltd.....	11,600	143,296
Sanko Gosei Ltd.....	6,600	20,510
Sanko Metal Industrial Co. Ltd.....	1,000	21,896
Sankyo Co. Ltd.....	12,700	326,996
Sankyo Frontier Co. Ltd.....	800	35,437
Sankyo Tateyama, Inc.....	7,100	38,611
Sankyu, Inc.....	13,500	488,399
Sanoh Industrial Co. Ltd.....	7,100	51,176
Sansei Technologies, Inc.....	4,600	29,746
Sansha Electric Manufacturing Co. Ltd.....	4,900	35,657
Sanshin Electronics Co. Ltd.....	2,200	28,722
Sanyo Chemical Industries Ltd.....	3,500	159,489
Sanyo Denki Co. Ltd.....	2,300	107,241
Sanyo Special Steel Co. Ltd.....	6,600	123,733
Sanyo Trading Co. Ltd.....	6,600	57,187
Sapporo Holdings Ltd.....	17,300	335,574
Sato Shoji Corp.....	5,000	48,468
Satori Electric Co. Ltd.....	4,200	33,861
Satudora Holdings Co. Ltd.....	1,800	9,999
Sawai Group Holdings Co. Ltd.....	10,500	397,443
* SBI Insurance Group Co. Ltd.....	900	8,543
Scala, Inc.....	8,400	48,423
Scroll Corp.....	9,700	69,931
Seika Corp.....	2,600	35,124
Seikitokyu Kogyo Co. Ltd.....	8,500	60,253
Seiko Holdings Corp.....	8,200	153,332

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Seiko PMC Corp.....	4,100	\$ 23,537
Seikoh Giken Co. Ltd.....	1,600	23,233
Seino Holdings Co. Ltd.....	36,800	365,110
Sekisui Kasei Co. Ltd.....	8,100	32,712
SEMITEC Corp.....	400	35,924
Senko Group Holdings Co. Ltd.....	29,600	237,686
Senshu Electric Co. Ltd.....	2,300	122,622
Senshu Ikeda Holdings, Inc.....	75,200	118,919
Seven Bank Ltd.....	30,500	64,459
Shibaura Machine Co. Ltd.....	4,300	123,819
Shibusawa Warehouse Co. Ltd.....	3,100	57,769
Shibuya Corp.....	3,900	86,469
Shiga Bank Ltd.....	11,600	226,008
Shikibo Ltd.....	4,000	31,928
Shikoku Bank Ltd.....	12,000	83,203
Shima Seiki Manufacturing Ltd.....	4,800	72,610
Shimizu Bank Ltd.....	2,700	38,394
Shimojima Co. Ltd.....	5,000	44,685
Shin Nippon Air Technologies Co. Ltd.....	3,200	57,030
Shinagawa Refractories Co. Ltd.....	1,700	56,330
* Shindengen Electric Manufacturing Co. Ltd.....	2,500	73,668
Shin-Etsu Polymer Co. Ltd.....	11,300	108,283
Shinko Shoji Co. Ltd.....	8,100	63,238
Shinmaywa Industries Ltd.....	14,600	112,158
Shin-Nihon Tatemono Co. Ltd.....	3,600	13,085
Shinoken Group Co. Ltd.....	7,900	67,577
Shinsho Corp.....	1,500	46,395
Shinwa Co. Ltd.....	2,900	51,059
Shinwa Co. Ltd.....	3,500	25,232
Shizuki Electric Co., Inc.....	4,800	21,954
Shizuoka Bank Ltd.....	137,300	1,078,830
Shizuoka Gas Co. Ltd.....	14,700	128,329
Shofu, Inc.....	2,700	42,235
Showa Denko KK.....	45,900	953,516
Showa Sangyo Co. Ltd.....	5,000	117,112
Showa Shinku Co. Ltd.....	700	9,202
Siix Corp.....	8,800	100,316
Sinanen Holdings Co. Ltd.....	2,300	60,667
Sinfonia Technology Co. Ltd.....	7,500	79,029
Sinko Industries Ltd.....	4,900	77,951
SK-Electronics Co. Ltd.....	2,400	19,635
SKY Perfect JSAT Holdings, Inc.....	43,100	162,215
SMK Corp.....	1,500	28,052
Soda Nikka Co. Ltd.....	6,400	46,639
Sodick Co. Ltd.....	14,700	102,526
Sojitz Corp.....	73,640	1,154,069
Soken Chemical & Engineering Co. Ltd.....	2,800	39,678
Soshin Electric Co. Ltd.....	2,800	15,340
Space Co. Ltd.....	4,920	37,446
SPK Corp.....	2,100	23,751
ST Corp.....	3,700	48,624
Star Mica Holdings Co. Ltd.....	3,800	45,963
Star Micronics Co. Ltd.....	9,300	117,941
Starts Corp., Inc.....	8,800	191,598
Starzen Co. Ltd.....	4,900	86,452
Stella Chemifa Corp.....	2,900	63,333
Step Co. Ltd.....	1,700	26,853
Subaru Enterprise Co. Ltd.....	200	13,867
Sugimoto & Co. Ltd.....	2,800	52,954

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sumida Corp.....	7,600	\$ 66,732
Suminoe Textile Co. Ltd.....	1,700	27,630
Sumitomo Bakelite Co. Ltd.....	9,300	448,169
Sumitomo Densetsu Co. Ltd.....	4,800	87,495
Sumitomo Forestry Co. Ltd.....	34,900	614,435
Sumitomo Heavy Industries Ltd.....	33,800	887,671
Sumitomo Mitsui Construction Co. Ltd.....	42,300	159,836
Sumitomo Osaka Cement Co. Ltd.....	10,700	328,120
* Sumitomo Precision Products Co. Ltd.....	1,300	20,825
Sumitomo Riko Co. Ltd.....	11,300	57,802
Sumitomo Rubber Industries Ltd.....	52,754	548,952
Sumitomo Seika Chemicals Co. Ltd.....	2,600	69,717
Sumitomo Warehouse Co. Ltd.....	15,100	271,168
Sun Frontier Fudousan Co. Ltd.....	8,200	74,429
Suncall Corp.....	7,300	36,276
Sunnexa Group, Inc.....	500	4,586
Sun-Wa Technos Corp.....	3,300	37,768
Suruga Bank Ltd.....	52,700	227,315
Suzuden Corp.....	1,700	28,229
Suzuki Co. Ltd.....	4,300	32,296
SWCC Showa Holdings Co. Ltd.....	6,200	97,524
T Hasegawa Co. Ltd.....	9,200	201,882
T RAD Co. Ltd.....	2,300	53,749
T&K Toka Co. Ltd.....	6,700	46,552
Tachibana Eletech Co. Ltd.....	4,500	61,142
Tachi-S Co. Ltd.....	10,500	109,646
Tadano Ltd.....	25,600	223,915
Taihei Dengyo Kaisha Ltd.....	4,000	94,675
Taiheiyo Cement Corp.....	34,600	688,408
Taiheiyo Kouhatsu, Inc.....	1,500	8,429
Taiho Kogyo Co. Ltd.....	4,800	33,328
Taikisha Ltd.....	6,500	162,545
Taiko Bank Ltd.....	3,500	42,454
Taisei Lamick Co. Ltd.....	2,400	57,006
Takachiho Koheki Co. Ltd.....	2,000	27,027
Takamatsu Construction Group Co. Ltd.....	5,400	93,568
Takamiya Co. Ltd.....	5,300	18,719
Takaoka Toko Co. Ltd.....	3,700	45,463
Takara & Co. Ltd.....	2,600	40,942
Takara Leben Co. Ltd.....	29,200	79,567
Takara Standard Co. Ltd.....	9,700	115,483
Takasago International Corp.....	4,300	105,435
Takasago Thermal Engineering Co. Ltd.....	12,900	215,672
Takashima & Co. Ltd.....	1,500	31,296
Takashimaya Co. Ltd.....	42,000	398,851
Takasho Co. Ltd.....	4,200	23,776
TAKEBISHI Corp.....	2,800	35,283
Takemoto Yohki Co. Ltd.....	1,400	9,165
Takeuchi Manufacturing Co. Ltd.....	900	22,495
Takihyo Co. Ltd.....	1,600	19,554
Takisawa Machine Tool Co. Ltd.....	1,800	18,606
Tamron Co. Ltd.....	4,200	91,553
Tamura Corp.....	19,500	110,823
Tatsuta Electric Wire & Cable Co. Ltd.....	11,500	45,819
Tayca Corp.....	5,300	60,934
Tbk Co. Ltd.....	9,300	32,582
Technoflex Corp.....	1,200	10,720
Teijin Ltd.....	55,000	693,370
Tekken Corp.....	3,800	59,850

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Tera Probe, Inc.....	1,200	\$ 17,366
Terasaki Electric Co. Ltd.....	900	8,343
Toa Corp.....	7,300	50,861
Toa Corp.....	4,300	90,960
Toa Oil Co. Ltd.....	2,000	56,192
TOA ROAD Corp.....	1,700	73,930
Tobishima Corp.....	6,940	63,238
Tochigi Bank Ltd.....	34,500	66,985
Toda Corp.....	58,900	380,505
Toenec Corp.....	2,600	72,071
Togami Electric Manufacturing Co. Ltd.....	700	10,581
Toho Acetylene Co. Ltd.....	1,200	13,368
Toho Bank Ltd.....	61,900	115,145
* Toho Co. Ltd.....	1,300	12,230
Toho Holdings Co. Ltd.....	16,500	257,995
Toho Zinc Co. Ltd.....	4,600	95,508
Tohoku Bank Ltd.....	2,800	24,748
Tokai Corp.....	6,300	98,987
Tokai Rika Co. Ltd.....	15,700	204,531
Tokai Tokyo Financial Holdings, Inc.....	59,000	207,684
Tokushu Tokai Paper Co. Ltd.....	2,500	90,105
Tokuyama Corp.....	19,500	310,387
Tokyo Keiki, Inc.....	3,800	33,507
Tokyo Kiraboshi Financial Group, Inc.....	8,300	113,755
Tokyo Rakutenchi Co. Ltd.....	900	30,126
* Tokyo Rope Manufacturing Co. Ltd.....	3,800	28,957
Tokyo Sangyo Co. Ltd.....	4,000	25,148
Tokyo Tatemono Co. Ltd.....	46,400	691,659
* Tokyo Theatres Co., Inc.....	3,000	31,957
Tokyu Construction Co. Ltd.....	24,800	152,243
Tokyu Fudosan Holdings Corp.....	188,100	1,030,446
Tokyu Recreation Co. Ltd.....	600	25,221
Toli Corp.....	12,400	23,268
Tomato Bank Ltd.....	3,100	28,689
Tomen Devices Corp.....	800	48,007
Tomoe Engineering Co. Ltd.....	2,300	42,716
Tomoku Co. Ltd.....	3,200	48,511
TOMONY Holdings, Inc.....	36,900	104,638
Tomy Co. Ltd.....	11,100	108,365
Tonami Holdings Co. Ltd.....	1,600	52,052
Topre Corp.....	9,900	103,377
Topy Industries Ltd.....	4,600	43,922
Torex Semiconductor Ltd.....	2,700	63,258
Torishima Pump Manufacturing Co. Ltd.....	5,200	41,984
Tosei Corp.....	9,200	84,232
Totech Corp.....	1,900	40,316
Totetsu Kogyo Co. Ltd.....	6,100	130,173
Totoku Electric Co. Ltd.....	500	12,438
Tottori Bank Ltd.....	3,000	30,823
Towa Bank Ltd.....	11,700	53,911
Towa Pharmaceutical Co. Ltd.....	6,900	169,240
Toyo Construction Co. Ltd.....	22,200	110,664
Toyo Denki Seizo KK.....	1,900	16,304
* Toyo Engineering Corp.....	8,900	51,278
Toyo Ink SC Holdings Co. Ltd.....	11,600	192,504
Toyo Kanetsu KK.....	2,400	52,291
Toyo Logistics Co. Ltd.....	6,200	17,012
Toyo Machinery & Metal Co. Ltd.....	5,300	26,841
Toyo Seikan Group Holdings Ltd.....	43,000	523,775

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Toyo Tanso Co. Ltd.....	4,200	\$107,993
Toyo Tire Corp.....	29,800	421,348
Toyo Wharf & Warehouse Co. Ltd.....	1,800	22,435
Toyobo Co. Ltd.....	25,200	283,602
Toyoda Gosei Co. Ltd.....	11,200	235,392
Toyota Boshoku Corp.....	16,600	294,242
TRE Holdings Corp.....	8,308	104,851
Trusco Nakayama Corp.....	12,400	263,896
Tsubaki Nakashima Co. Ltd.....	11,600	143,739
Tsubakimoto Chain Co.....	7,600	212,838
Tsubakimoto Kogyo Co. Ltd.....	1,000	37,401
Tsukishima Kikai Co. Ltd.....	7,700	73,364
Tsukuba Bank Ltd.....	24,100	39,435
Tsumura & Co.....	15,600	442,457
Tsurumi Manufacturing Co. Ltd.....	4,800	71,263
Tv Tokyo Holdings Corp.....	3,900	67,449
* UACJ Corp.....	10,400	239,405
Ube Industries Ltd.....	32,600	586,134
Uchida Yoko Co. Ltd.....	2,000	79,190
Ueki Corp.....	1,000	12,417
Uniden Holdings Corp.....	2,100	62,051
Union Tool Co.....	2,300	74,542
Unipres Corp.....	10,500	73,452
United Super Markets Holdings, Inc.....	14,600	133,119
UNITED, Inc.....	2,700	45,219
* Unitika Ltd.....	19,200	51,588
Univance Corp.....	5,600	44,204
* Universal Entertainment Corp.....	8,100	166,548
Urbanet Corp. Co. Ltd.....	7,300	18,511
V Technology Co. Ltd.....	2,900	88,309
Valor Holdings Co. Ltd.....	9,700	186,455
Valqua Ltd.....	4,700	104,551
Vertex Corp.....	1,600	41,774
Vital KSK Holdings, Inc.....	10,700	72,357
VT Holdings Co. Ltd.....	19,300	74,933
Wacoal Holdings Corp.....	12,200	223,814
Wakachiku Construction Co. Ltd.....	3,700	54,018
Wakita & Co. Ltd.....	11,300	99,705
Warabeya Nichiyo Holdings Co. Ltd.....	3,900	66,218
Watahan & Co. Ltd.....	2,500	27,707
Watts Co. Ltd.....	2,800	16,418
Wood One Co. Ltd.....	2,403	20,839
* World Co. Ltd.....	7,600	76,325
Wowow, Inc.....	2,200	31,787
Xebio Holdings Co. Ltd.....	8,802	68,991
YAC Holdings Co. Ltd.....	1,800	17,771
Yachiyo Industry Co. Ltd.....	3,600	17,881
Yagi & Co. Ltd.....	800	9,370
Yahagi Construction Co. Ltd.....	7,300	48,607
YAMABIKO Corp.....	11,300	103,056
Yamada Holdings Co. Ltd.....	211,100	712,434
Yamae Group Holdings Co. Ltd.....	1,100	10,014
Yamagata Bank Ltd.....	7,800	64,671
Yamaguchi Financial Group, Inc.....	64,728	401,636
Yamanashi Chuo Bank Ltd.....	9,000	73,244
Yamashina Corp.....	27,600	17,321
Yamatane Corp.....	2,300	32,476
Yamaura Corp.....	2,600	22,071
Yamaya Corp.....	1,800	38,731

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Yamazawa Co. Ltd.....	800	\$ 11,208
Yamazaki Corp.....	14,700	127,887
Yashima Denki Co. Ltd.....	4,000	33,217
Yellow Hat Ltd.....	11,100	153,901
Yokogawa Bridge Holdings Corp.....	9,000	168,121
Yokohama Rubber Co. Ltd.....	35,800	521,914
Yokorei Co. Ltd.....	14,900	110,723
Yondenko Corp.....	3,000	43,341
Yondoshi Holdings, Inc.....	3,600	55,031
Yorozu Corp.....	5,100	42,881
Yotai Refractories Co. Ltd.....	5,200	56,568
Yuasa Funashoku Co. Ltd.....	500	12,052
Yuasa Trading Co. Ltd.....	5,300	134,126
Yurtec Corp.....	11,800	70,351
Yushin Precision Equipment Co. Ltd.....	4,900	30,009
Yutaka Giken Co. Ltd.....	1,300	20,254
Zeon Corp.....	32,700	379,452
Zuiko Corp.....	5,200	35,717
TOTAL JAPAN.....		<u>115,546,796</u>
MALAYSIA — (0.5%)		
Able Global Bhd.....	27,200	10,312
# Aeon Co. M Bhd.....	62,600	21,038
AFFIN Bank Bhd.....	57,208	24,413
Ajinomoto Malaysia Bhd.....	3,900	13,778
Alliance Bank Malaysia Bhd.....	119,500	94,609
Allianz Malaysia Bhd.....	10,200	30,805
* Amcorp Properties Bhd.....	49,100	0
AME Elite Consortium Bhd.....	23,900	10,753
* AMMB Holdings Bhd.....	285,100	222,661
* Ancom BHD.....	25,700	20,711
Batu Kawan Bhd.....	13,700	76,098
* Berjaya Corp. Bhd.....	528,042	30,487
Beshom Holdings Bhd.....	16,303	7,062
BIMB Holdings Bhd.....	85,200	64,160
#* Boustead Holdings Bhd.....	106,008	13,707
Boustead Plantations Bhd.....	64,100	11,053
#* Bumi Armada Bhd.....	415,900	55,239
Cahaya Mata Sarawak Bhd.....	111,300	32,867
* Coastal Contracts Bhd.....	24,400	10,423
Comfort Glove Bhd.....	48,200	10,696
#* Cypark Resources Bhd.....	33,050	6,693
# Dayang Enterprise Holdings Bhd.....	73,040	16,042
# DRB-Hicom Bhd.....	155,700	54,485
Duopharma Biotech Bhd.....	65,430	23,165
Eco World Development Group Bhd.....	211,800	46,916
* Ekovest BHD.....	194,300	19,312
FGV Holdings Bhd.....	88,200	32,249
Formosa Prosonic Industries Bhd.....	22,200	18,585
* Gamuda Bhd.....	234,918	155,709
# Guan Chong Bhd.....	46,700	29,925
# Hengyuan Refining Co. Bhd.....	35,300	34,449
# Hiap Teck Venture Bhd.....	188,100	22,181
Hibiscus Petroleum Bhd.....	231,700	56,446
Hong Leong Industries Bhd.....	10,900	24,225
IGB Bhd.....	51,983	24,651
IJM Corp. Bhd.....	420,900	143,255
# IOI Properties Group Bhd.....	232,249	56,668
#* Iris Corp. Bhd.....	171,500	6,993

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
#* JAKS Resources Bhd.	399,320	\$ 37,385
* Jaya Tiasa Holdings Bhd.	64,000	10,287
Kerjaya Prospek Group Bhd.	39,895	10,638
Kim Loong Resources Bhd.	32,700	13,326
#* KNM Group Bhd.	444,200	14,338
Kossan Rubber Industries.	170,500	73,381
KPJ Healthcare Bhd.	289,500	71,939
LBS Bina Group Bhd.	122,590	13,779
Leong Hup International Bhd.	134,700	17,777
Lii Hen Industries Bhd.	15,400	11,175
Luxchem Corp. Bhd.	110,200	17,700
# Magni-Tech Industries Bhd.	28,266	13,138
# Magnum Bhd.	144,430	65,075
# Mah Sing Group Bhd.	164,200	26,520
# Malayan Flour Mills Bhd.	85,950	12,662
# Malaysia Building Society Bhd.	394,884	53,985
Malaysia Smelting Corp. Bhd.	40,000	33,322
# Malaysian Resources Corp. Bhd.	406,277	33,135
Matrix Concepts Holdings Bhd.	66,750	35,711
# Mega First Corp. Bhd.	82,000	69,184
MKH Bhd.	42,400	12,595
# MNRB Holdings Bhd.	102,843	27,711
* MPHB Capital Bhd.	107,000	31,863
Muda Holdings Bhd.	36,200	24,035
* Mulpha International Bhd.	20,120	11,606
Padini Holdings Bhd.	38,400	26,401
Panasonic Manufacturing Malaysia Bhd.	1,700	11,697
# Paramount Corp. Bhd.	41,580	6,971
# Petron Malaysia Refining & Marketing Bhd.	17,400	18,009
#* Sapura Energy Bhd.	1,048,700	11,183
# Sarawak Oil Palms Bhd.	45,385	40,787
Scientex Bhd.	86,700	95,093
# Serba Dinamik Holdings Bhd.	205,400	17,176
Sime Darby Property Bhd.	301,800	41,835
* SP Setia Bhd Group.	237,457	69,974
Sunway Bhd.	172,400	70,464
# Supermax Corp. Bhd.	195,196	55,124
Syarikat Takaful Malaysia Keluarga Bhd.	41,346	36,033
Ta Ann Holdings Bhd.	39,440	33,738
# Taliworks Corp. Bhd.	69,900	15,146
# Thong Guan Industries Bhd.	26,000	16,558
* Tropicana Corp. Bhd.	116,928	29,411
TSH Resources Bhd.	96,200	25,779
* UEM Edgenta Bhd.	59,000	22,155
* UEM Sunrise Bhd.	187,800	14,001
# UMW Holdings Bhd.	44,900	31,435
United Malacca Bhd.	15,200	18,843
United Plantations Bhd.	12,700	42,564
# UOA Development Bhd.	137,100	53,626
* Velesto Energy Bhd.	594,639	20,083
* WCT Holdings Bhd.	178,248	21,793
Yinson Holdings Bhd.	88,100	115,998
* YNH Property Bhd.	52,616	32,963
YTL Corp. Bhd.	642,734	85,300
TOTAL MALAYSIA.		<u>3,355,228</u>
MEXICO — (0.6%)		
* ALEATICA SAB de CV.	32,376	30,409
Alfa SAB de CV, Class A.	346,918	251,426

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
	72,844	\$ 87,294
Ω	115,511	248,963
	49,936	33,068
	116,555	22,997
	15,000	8,970
	1,721	1,149
	26,678	122,656
	25,958	181,648
	112,180	111,484
	17,364	48,570
	114,000	231,117
*	252,380	365,944
	18,613	30,480
*	34,842	7,060
	37,531	50,689
	12,342	15,891
*	32,226	35,932
*	7,364	64,615
	7,020	71,815
	137,650	282,133
*	61,700	13,968
	28,476	98,095
*	36,248	344,240
	17,093	183,583
	82,402	135,619
	95,361	307,330
*	224,880	37,611
*Ω	309,062	80,307
	109,587	256,702
	58,298	33,631
	32,023	36,187
	32,861	240,738
	4,381	20,603
	14,241	76,970
	21,120	120,282
	110,705	117,424
*	68,832	95,200
	20,798	21,980
TOTAL MEXICO.....		<u>4,524,780</u>
NETHERLANDS — (2.1%)		
	14,152	865,114
Ω	114,992	1,845,514
*	6,803	442,744
	207,421	1,170,164
	116,069	658,111
*	763	12,346
	13,516	761,621
	11,981	524,469
	43,712	2,032,416
Ω	7,499	60,604
	21,208	600,396
	4,689	57,618
	7,360	33,480
*	33,219	265,634
	7,354	118,476
*	113	21,953
*Ω	24,537	533,397
	5,085	152,266

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
	3,805	\$ 87,928
*	91,357	305,037
	17,457	598,965
*Ω	1,767	22,978
	2,122	118,752
	26,153	131,059
	5,915	384,793
	47,387	749,961
	2,721	32,697
Ω	32,607	1,727,157
*	7,628	194,594
	9,709	560,248
*	4,666	44,590
	10,130	255,186
TOTAL NETHERLANDS.....		<u>15,370,268</u>
NEW ZEALAND — (0.3%)		
*	117,483	111,440
	104,393	116,826
	33,825	154,891
	6,699	14,868
	793	20,386
	80,433	125,246
	126,912	117,394
	10,605	21,006
*	54,077	33,880
	28,793	24,110
	109,162	85,111
	2,747	9,733
*	15,425	18,853
*	13,691	41,458
	20,283	64,300
*	42,375	67,378
	148,344	266,569
	30,627	31,047
	33,687	271,526
*	17,264	35,912
*	28,637	51,448
	67,435	30,174
*	31,522	43,382
	20,758	40,950
	68,518	160,259
TOTAL NEW ZEALAND.....		<u>1,958,147</u>
NORWAY — (0.7%)		
	1,235	15,076
*	37,863	25,006
*	52,919	138,422
	11,380	42,151
	12,934	171,298
	14,349	21,737
	5,585	195,534
*	15,453	31,833
*	18,375	47,651
Ω	19,494	105,158
	20,949	64,083
	86,626	127,191
Ω	39,164	142,848

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
Ω Fjordkraft Holding ASA.....	13,870	\$ 59,140
FLEX LNG Ltd.....	6,935	137,028
* Frontline Ltd.....	21,864	143,930
Golden Ocean Group Ltd.....	26,455	241,027
* Grieg Seafood ASA.....	9,918	102,539
* Hafnia Ltd.....	21,611	39,573
Hunter Group ASA.....	89,778	26,952
Komplett Bank ASA.....	12,096	9,072
* Kongsberg Automotive ASA.....	246,596	77,648
Kongsberg Gruppen ASA.....	6,783	205,566
* MPC Container Ships AS.....	50,453	171,300
*Ω Norske Skog ASA.....	8,654	46,166
Norway Royal Salmon ASA.....	1,085	23,589
* Norwegian Energy Co. ASA.....	6,461	117,398
* NRC Group ASA.....	11,663	30,316
* Odfjell Drilling Ltd.....	20,043	47,218
* Odfjell SE, Class A.....	8,358	32,950
Ω Okeanis Eco Tankers Corp.....	2,333	19,567
* Otello Corp. ASA.....	8,494	25,546
* Panoro Energy ASA.....	14,178	39,731
Pareto Bank ASA.....	7,034	50,120
* PGS ASA.....	106,360	19,663
Protector Forsikring ASA.....	14,114	188,000
* Q-Free ASA.....	15,214	12,312
Sandnes Sparebank.....	3,712	44,086
Ω Sbanken ASA.....	20,792	219,911
Selvaag Bolig ASA.....	8,806	51,829
*Ω Shelf Drilling Ltd.....	17,494	14,474
Sparebank 1 Oestlandet.....	8,224	136,557
SpareBank 1 Sorost-Norge.....	16,843	122,440
Sparebanken More.....	1,699	92,373
Stolt-Nielsen Ltd.....	4,606	83,404
Storebrand ASA.....	40,464	431,402
Subsea 7 SA.....	49,434	371,658
TGS ASA.....	23,350	251,415
* Wallenius Wilhelmsen ASA.....	14,760	79,972
Ω XXL ASA.....	28,771	44,944
TOTAL NORWAY.....		4,938,804
PHILIPPINES — (0.2%)		
8990 Holdings, Inc.....	158,000	34,247
Alliance Global Group, Inc.....	364,100	91,485
* Atlas Consolidated Mining & Development Corp.....	95,100	11,260
* Belle Corp.....	514,000	13,594
*Ω CEMEX Holdings Philippines, Inc.....	615,323	12,694
China Banking Corp.....	134,000	66,950
Cosco Capital, Inc.....	295,700	30,359
DMCI Holdings, Inc.....	494,700	82,678
DoubleDragon Corp.....	56,800	7,768
* East West Banking Corp.....	126,750	23,299
Filinvest Land, Inc.....	1,248,000	26,669
First Philippine Holdings Corp.....	35,390	48,516
GT Capital Holdings, Inc.....	9,255	103,787
Holcim Philippines, Inc.....	9,900	1,153
* Integrated Micro-Electronics, Inc.....	65,800	13,473
LT Group, Inc.....	276,500	54,365
Megaworld Corp.....	1,637,000	99,759
Metropolitan Bank & Trust Co.....	134,270	155,535
* Petron Corp.....	425,100	27,199

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
Philex Mining Corp.....	281,400	\$ 29,364
* Philippine National Bank.....	69,743	28,089
* Phoenix Petroleum Philippines, Inc.....	68,700	14,432
* Pilipinas Shell Petroleum Corp.....	33,500	12,524
PNB Holdings Corp.....	10,942	68
RFM Corp.....	131,000	11,697
Rizal Commercial Banking Corp.....	59,520	23,959
Robinsons Land Corp.....	313,031	112,682
Robinsons Retail Holdings, Inc.....	60,780	67,279
San Miguel Corp.....	51,260	113,397
Security Bank Corp.....	69,170	145,991
* Top Frontier Investment Holdings, Inc.....	3,550	8,734
Union Bank of the Philippines.....	53,450	105,595
Vista Land & Lifescapes, Inc.....	435,200	29,780
TOTAL PHILIPPINES.....		1,608,381
POLAND — (0.3%)		
AB SA.....	2,231	27,334
* Agora SA.....	7,238	12,909
* Alior Bank SA.....	9,974	137,845
Alumetal SA.....	1,300	18,290
Amica SA.....	1,011	26,798
Apator SA.....	3,012	14,037
ASBISc Enterprises PLC.....	2,483	10,328
Asseco Poland SA.....	6,936	139,563
Astarta Holding NV.....	1,946	16,169
Bank Handlowy w Warszawie SA.....	5,520	85,447
* Bank Millennium SA.....	102,904	208,009
* Bank Ochrony Srodowiska SA.....	9,806	21,055
Ciech SA.....	5,187	53,678
Cognor Holding SA.....	27,036	28,880
ComArch SA.....	726	32,228
Cyfrowy Polsat SA.....	11,598	89,594
Develia SA.....	100,947	83,506
Echo Investment SA.....	21,847	21,731
* Enea SA.....	51,599	97,186
Eurocash SA.....	11,501	29,098
Fabryki Mebli Forte SA.....	2,722	28,504
* Famur SA.....	55,757	37,028
* Grupa Azoty SA.....	8,145	70,877
* Grupa Lotos SA.....	14,624	196,500
Inter Cars SA.....	418	46,184
* Jastrzebska Spolka Weglowa SA.....	9,070	88,665
Kernel Holding SA.....	11,673	149,297
* Lubelski Wegiel Bogdanka SA.....	1,672	12,744
* mBank SA.....	1,977	226,417
Mirbud SA.....	6,090	6,035
* PGE Polska Grupa Energetyczna SA.....	139,761	263,286
* PKP Cargo SA.....	4,386	14,154
* Polimex-Mostostal SA.....	16,878	15,341
* Tauron Polska Energia SA.....	263,439	155,908
* VRG SA.....	30,608	29,640
Warsaw Stock Exchange.....	2,325	23,097
Wawel SA.....	130	15,631
TOTAL POLAND.....		2,532,993
PORTUGAL — (0.3%)		
Altri SGPS SA.....	33,412	213,698

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PORTUGAL — (Continued)		
* Banco Comercial Portugues SA, Class R.	3,394,393	\$ 576,824
Corticeira Amorim SGPS SA.	12,616	145,090
Galp Energia SGPS SA.	35,803	394,774
* Greenvolt-Energias Renovaveis SA.	373	2,526
* Ibersol SGPS SA.	4,207	23,506
Navigator Co. SA.	91,338	344,576
NOS SGPS SA.	102,546	404,135
* Novabase SGPS SA.	4,522	24,371
Sonae SGPS SA.	376,748	432,884
TOTAL PORTUGAL.		<u>2,562,384</u>
QATAR — (0.2%)		
Aamal Co.	303,573	91,308
Baladna.	116,412	47,997
Barwa Real Estate Co.	223,562	206,401
Commercial Bank PSQC.	22,167	43,653
Doha Bank QPSC.	162,450	130,754
Doha Insurance Co. QSC.	77,894	39,912
* Gulf International Services QSC.	191,307	94,527
Gulf Warehousing Co.	14,441	18,254
* Investment Holding Group.	73,293	25,982
Mannai Corp. QSC.	21,980	55,580
Masraf Al Rayan QSC.	25,925	34,932
Mazaya Real Estate Development QPSC.	306,171	77,518
Ooredoo QPSC.	6,290	12,558
Qatar Industrial Manufacturing Co. QSC.	45,582	41,291
* Qatar Insurance Co. SAQ.	157,947	113,619
Qatar National Cement Co. QSC.	53,035	81,461
* Salam International Investment Ltd. QSC.	177,511	42,360
United Development Co. QSC.	339,183	155,218
Vodafone Qatar QSC.	147,083	71,306
TOTAL QATAR.		<u>1,384,631</u>
RUSSIA — (0.2%)		
Etalon Group PLC, GDR.	30,431	36,822
* Global Ports Investments PLC, GDR.	3,189	10,332
Globaltrans Investment PLC, GDR.	16,500	115,005
* Lenta International Co. PJSC, GDR.	3,874	8,523
Magnitogorsk Iron & Steel Works PJSC, GDR.	22,423	234,241
* O'Key Group SA, GDR.	7,059	4,165
QIWI PLC, Sponsored ADR.	4,400	32,868
Ros Agro PLC, GDR.	14,783	199,900
RusHydro PJSC, ADR.	154,685	140,454
Tatneft PJSC, Sponsored ADR.	10,602	406,905
* VK Co. Ltd., GDR.	13,581	108,376
VTB Bank PJSC, GDR.	176,858	199,496
TOTAL RUSSIA.		<u>1,497,087</u>
SAUDI ARABIA — (0.7%)		
Al Babbtain Power & Telecommunication Co.	4,511	40,697
* Al Etihad Cooperative Insurance Co.	2,027	10,939
* Al Jouf Cement Co.	17,106	50,631
Al Khaleej Training & Education Co.	4,684	24,774
* AlAbdullatif Industrial Investment Co.	5,897	47,220
* AlJazira Takaful Ta'awuni Co.	6,327	35,417
* Allianz Saudi Fransi Cooperative Insurance Co.	2,744	19,062
Arabian Cement Co.	9,516	103,359
* Arabian Shield Cooperative Insurance Co.	5,138	32,115

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Arriyadh Development Co.....	5,777	\$ 41,803
* Aseer Trading Tourism & Manufacturing Co.....	9,803	57,939
Astra Industrial Group.....	4,544	52,092
* AXA Cooperative Insurance Co.....	2,917	26,743
Bank Al-Jazira.....	67,567	419,550
* Basic Chemical Industries Ltd.....	1,878	21,578
City Cement Co.....	8,558	53,747
* Dar Al Arkan Real Estate Development Co.....	78,822	217,181
* Dur Hospitality Co.....	8,909	79,193
Eastern Province Cement Co.....	2,799	33,907
Electrical Industries Co.....	3,038	24,241
* Emaar Economic City.....	19,974	68,960
Ethad Etisalat Co.....	62,794	546,455
Fitaihi Holding Group.....	4,088	51,857
Hail Cement Co.....	9,825	36,851
* Jazan Energy & Development Co.....	2,144	11,917
* Mediterranean & Gulf Insurance & Reinsurance Co.....	8,305	41,986
* Methanol Chemicals Co.....	7,770	80,399
* Middle East Healthcare Co.....	4,236	39,213
* Middle East Paper Co.....	5,322	73,430
* Mobile Telecommunications Co. Saudi Arabia.....	82,390	295,145
Najran Cement Co.....	18,828	94,278
National Co. for Glass Industries.....	2,577	32,167
* National Industrialization Co.....	4,675	28,530
National Medical Care Co.....	1,080	19,627
Northern Region Cement Co.....	21,521	79,690
Sahara International Petrochemical Co.....	36,285	419,726
Saudi Chemical Co. Holding.....	10,917	101,778
Saudi Investment Bank.....	26,831	161,390
* Saudi Kayan Petrochemical Co.....	133,648	705,003
* Saudi Printing & Packaging Co.....	2,635	17,004
* Saudi Re for Cooperative Reinsurance Co.....	14,082	69,883
* Seera Group Holding.....	33,877	178,292
* Tabuk Cement Co.....	16,107	77,552
Umm Al-Qura Cement Co.....	4,244	28,688
United International Transportation Co.....	6,483	87,079
* Walaa Cooperative Insurance Co.....	4,683	24,788
* Yamama Cement Co.....	7,643	55,184
Yanbu Cement Co.....	18,076	188,572
* Zamil Industrial Investment Co.....	6,332	51,518
TOTAL SAUDI ARABIA.....		5,059,150
SINGAPORE — (0.6%)		
Avarga Ltd.....	100,900	20,153
* Banyan Tree Holdings Ltd.....	47,800	11,153
BRC Asia Ltd.....	9,200	11,101
Bukit Sembawang Estates Ltd.....	45,200	167,475
China Aviation Oil Singapore Corp. Ltd.....	74,600	51,727
China Sunline Chemical Holdings Ltd.....	89,700	30,949
Chip Eng Seng Corp. Ltd.....	116,100	37,101
* COSCO Shipping International Singapore Co. Ltd.....	301,000	55,982
CSE Global Ltd.....	90,200	31,767
Del Monte Pacific Ltd.....	197,000	55,686
Delfi Ltd.....	67,000	36,336
*†† Ezion Holdings Ltd.....	1,083,800	6,498
#*†† Ezra Holdings Ltd.....	468,200	714
Far East Orchard Ltd.....	62,600	51,049
First Resources Ltd.....	85,700	105,122
Food Empire Holdings Ltd.....	59,800	29,527

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
Frasers Property Ltd.....	71,200	\$ 58,628
Fu Yu Corp. Ltd.....	116,400	23,306
Golden Agri-Resources Ltd.....	1,664,300	304,106
GuocoLand Ltd.....	77,700	85,888
* Halcyon Agri Corp. Ltd.....	98,900	16,864
Ho Bee Land Ltd.....	50,700	105,292
Hong Fok Corp. Ltd.....	106,790	57,869
Hong Leong Asia Ltd.....	61,800	37,278
Hotel Grand Central Ltd.....	35,281	26,983
Hour Glass Ltd.....	17,200	24,160
Hutchison Port Holdings Trust.....	1,332,000	314,628
*†† Hyflux Ltd.....	124,600	3,855
* Indofood Agri Resources Ltd.....	57,000	13,301
Japfa Ltd.....	161,600	73,854
* Mandarin Oriental International Ltd.....	67,600	146,846
Mewah International, Inc.....	86,100	24,066
*†† Midas Holdings Ltd.....	343,400	9,151
* mm2 Asia Ltd.....	129,600	5,021
NetLink NBN Trust.....	207,500	149,236
Olam International Ltd.....	125,120	156,338
OUE Ltd.....	79,600	77,950
Oxley Holdings Ltd.....	261,197	35,019
QAF Ltd.....	53,800	35,280
Sembcorp Industries Ltd.....	216,500	367,680
* Sembcorp Marine Ltd.....	3,380,500	206,213
* SIA Engineering Co. Ltd.....	63,500	101,095
SIIC Environment Holdings Ltd.....	349,300	62,179
Sinarmas Land Ltd.....	163,500	30,861
Singapore Land Group Ltd.....	50,200	96,866
Stamford Land Corp. Ltd.....	83,200	22,266
*†† Swiber Holdings Ltd.....	92,600	1,398
Tai Sin Electric Ltd.....	34,116	9,634
Tiong Woon Corp. Holding Ltd.....	30,600	10,673
Tuan Sing Holdings Ltd.....	202,320	66,693
UOB-Kay Hian Holdings Ltd.....	77,937	93,428
UOL Group Ltd.....	91,900	498,371
Wee Hur Holdings Ltd.....	60,800	8,804
Wing Tai Holdings Ltd.....	122,600	160,319
TOTAL SINGAPORE.....		4,223,739
SOUTH AFRICA — (1.3%)		
Absa Group Ltd.....	108,816	1,205,925
Adcock Ingram Holdings Ltd.....	11,334	37,509
Advtech Ltd.....	87,594	87,349
AECI Ltd.....	21,022	155,937
African Rainbow Minerals Ltd.....	18,409	274,128
Alexander Forbes Group Holdings Ltd.....	68,401	18,875
Altron Ltd., Class A.....	34,495	18,618
Alviva Holdings Ltd.....	32,995	36,629
* ArcelorMittal South Africa Ltd.....	34,500	22,841
Aspen Pharmacare Holdings Ltd.....	52,774	710,974
Astral Foods Ltd.....	6,825	76,065
* Aveng Ltd.....	13,124	23,008
Barloworld Ltd.....	34,363	297,562
Bidvest Group Ltd.....	22,509	275,977
* Blue Label Telecoms Ltd.....	62,033	20,660
Cashbuild Ltd.....	1,920	35,007
DataTec Ltd.....	66,110	164,084
* Distell Group Holdings Ltd.....	4,570	50,289

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
DRDGOLD Ltd.....	9,247	\$ 7,343
Exxaro Resources Ltd.....	33,208	359,244
Foschini Group Ltd.....	27,935	233,965
* Grindrod Ltd.....	73,728	22,455
Grindrod Shipping Holdings Ltd.....	2,680	42,465
Harmony Gold Mining Co. Ltd.....	11,227	41,006
Harmony Gold Mining Co. Ltd., Sponsored ADR.....	75,442	270,837
Hudaco Industries Ltd.....	3,075	27,297
Imperial Logistics Ltd.....	24,834	104,577
Investec Ltd.....	36,180	204,387
Invicta Holdings Ltd.....	8,097	15,783
KAP Industrial Holdings Ltd.....	419,611	116,188
Lewis Group Ltd.....	12,017	38,003
* Liberty Holdings Ltd.....	23,198	148,820
Libstar Holdings Ltd.....	33,738	13,986
Life Healthcare Group Holdings Ltd.....	203,975	299,645
Long4Life Ltd.....	66,890	25,165
Merafe Resources Ltd.....	340,993	28,761
Metair Investments Ltd.....	43,042	80,862
Momentum Metropolitan Holdings.....	176,535	231,042
Motus Holdings Ltd.....	22,394	170,302
* Mpact Ltd.....	23,171	53,087
* Murray & Roberts Holdings Ltd.....	76,545	68,168
* Nampak Ltd.....	93,049	22,275
Nedbank Group Ltd.....	72,845	906,508
Netcare Ltd.....	154,040	149,068
Oceana Group Ltd.....	12,267	45,723
Old Mutual Ltd.....	590,707	532,300
Omnia Holdings Ltd.....	31,449	126,029
Ω Pepkor Holdings Ltd.....	104,564	154,177
* PPC Ltd.....	205,991	61,071
Raubex Group Ltd.....	28,364	69,061
RCL Foods Ltd.....	33,526	29,514
Reunert Ltd.....	27,011	84,142
RFG Holdings Ltd.....	21,827	19,274
Royal Bafokeng Platinum Ltd.....	20,360	216,834
* Sappi Ltd.....	102,700	287,972
Super Group Ltd.....	70,504	153,273
* Telkom SA SOC Ltd.....	60,940	196,398
Tiger Brands Ltd.....	13,670	162,816
* Tsogo Sun Hotels Ltd.....	64,667	13,954
Wilson Bayly Holmes-Ovcon Ltd.....	12,274	88,897
TOTAL SOUTH AFRICA.....		9,434,111
SOUTH KOREA — (4.5%)		
* ADTechnology Co. Ltd.....	2,335	40,328
Aekyung Chemical Co. Ltd.....	3,458	28,397
Aekyung Industrial Co. Ltd.....	1,589	21,556
* Agabang&Company.....	4,211	15,226
Ahn-Gook Pharmaceutical Co. Ltd.....	1,627	13,322
* Ajin Industrial Co. Ltd.....	7,583	18,235
AK Holdings, Inc.....	1,058	15,067
* ALUKO Co. Ltd.....	7,684	23,102
* Amotech Co. Ltd.....	1,746	35,256
* APS Holdings Corp.....	2,621	24,587
Asia Cement Co. Ltd.....	378	44,996
ASIA Holdings Co. Ltd.....	317	35,573
Asia Paper Manufacturing Co. Ltd.....	1,034	41,382
Aurora World Corp.....	2,182	18,222

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Autech Corp.....	2,921	\$ 25,423
Avaco Co. Ltd.....	1,836	16,651
Baiksan Co. Ltd.....	1,801	13,168
* Bcworld Pharm Co. Ltd.....	856	8,985
* BH Co. Ltd.....	3,959	72,063
Binggrae Co. Ltd.....	887	39,455
* BioSmart Co. Ltd.....	2,366	14,205
BNK Financial Group, Inc.....	55,877	376,865
* Bohae Brewery Co. Ltd.....	20,600	13,976
Bookook Securities Co. Ltd.....	475	9,416
Boryung Pharmaceutical Co. Ltd.....	2,084	21,130
BYC Co. Ltd.....	48	18,138
Byucksan Corp.....	12,763	34,543
* CammSys Corp.....	18,663	26,989
* Carelabs Co. Ltd.....	1,410	9,714
Cell Biotech Co. Ltd.....	844	10,778
* Central Motek Co. Ltd.....	1,065	18,074
Changhae Ethanol Co. Ltd.....	1,848	19,175
Chongkundang Holdings Corp.....	729	41,649
* Choong Ang Vaccine Laboratory.....	1,867	20,763
* CHOROKBAEM Co. Co. Ltd.....	6,067	5,190
CJ CheilJedang Corp.....	1,456	422,320
CJ Corp.....	2,866	191,565
CJ ENM Co. Ltd.....	1,478	153,235
* CJ Freshway Corp.....	1,175	30,423
* CJ Logistics Corp.....	1,804	175,185
* CJ Seafood Corp.....	3,352	10,001
CKD Bio Corp.....	856	23,218
CLIO Cosmetics Co. Ltd.....	737	10,083
* CoAsia Corp.....	2,721	22,155
* Com2uS Holdings Corp.....	671	88,679
* Comtec Systems Co. Ltd.....	24,407	18,807
* Coreana Cosmetics Co. Ltd.....	3,063	9,029
* Cosmax, Inc.....	1,462	88,588
* Cosmecca Korea Co. Ltd.....	1,266	13,826
Cowell Fashion Co. Ltd.....	7,205	49,044
Cuckoo Holdings Co. Ltd.....	1,180	17,046
Cuckoo Homesys Co. Ltd.....	877	25,420
* Curo Co. Ltd.....	36,601	12,989
Cymechs, Inc.....	618	9,059
D.I Corp.....	4,636	31,655
Dae Won Kang Up Co. Ltd.....	12,341	32,685
* Dae Young Packaging Co. Ltd.....	8,912	16,887
Daebongls Co. Ltd.....	2,395	16,059
* Daechang Co. Ltd.....	17,888	24,540
Daedong Corp.....	5,164	48,527
Daeduck Electronics Co. Ltd.....	6,699	126,135
Daejung Chemicals & Metals Co. Ltd.....	560	8,160
* Daelim B&Co Co. Ltd.....	2,798	16,506
Daesang Corp.....	4,306	80,096
Daesang Holdings Co. Ltd.....	3,226	23,187
* Daesung Fine Tech Co. Ltd.....	9,085	18,905
* Daesung Holdings Co. Ltd.....	788	31,280
* Daesung Industrial Co. Ltd.....	3,004	10,120
* Daewon Cable Co. Ltd.....	10,930	16,237
Daewon Pharmaceutical Co. Ltd.....	3,248	39,674
* Daewoo Engineering & Construction Co. Ltd.....	39,066	187,115
* Daewoo Shipbuilding & Marine Engineering Co. Ltd.....	9,680	162,518
Daihan Pharmaceutical Co. Ltd.....	1,150	26,233

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	6,759	\$ 94,893
* Daishin Securities Co. Ltd.....	4,030	14,338
* Daiyang Metal Co. Ltd.....	8,913	74,835
* Danal Co. Ltd.....	17,022	16,492
* Dayou Automotive Seat Technology Co. Ltd.....	20,660	23,179
* Dayou Plus Co. Ltd.....	6,876	37,284
DB Financial Investment Co. Ltd.....	10,029	502,353
DB Insurance Co. Ltd.....	5,107	30,251
Deutsch Motors, Inc.....	725	14,973
Device ENG Co. Ltd.....	36,673	283,548
DGB Financial Group, Inc.....	241	44,969
DI Dong Il Corp.....	2,887	19,715
Digital Daesung Co. Ltd.....	3,570	351,389
* DL E&C Co. Ltd.....	2,847	134,530
* DL Holdings Co. Ltd.....	6,579	35,114
DMS Co. Ltd.....	1,205	19,527
DNF Co. Ltd.....	1,979	17,104
Dong-A Hwasung Co. Ltd.....	815	67,823
Dong-A Socio Holdings Co. Ltd.....	460	25,165
Dong-A ST Co. Ltd.....	1,769	25,482
* Dong-Ah Geological Engineering Co. Ltd.....	11,205	29,913
Dongbang Transport Logistics Co. Ltd.....	14,483	180,654
Dongkuk Steel Mill Co. Ltd.....	8,156	40,805
Dongkuk Structures & Construction Co. Ltd.....	3,261	12,466
Dongsung Chemical Co. Ltd.....	3,460	33,851
Dongwha Pharm Co. Ltd.....	296	44,547
Dongwon F&B Co. Ltd.....	293	53,822
* Dongwon Industries Co. Ltd.....	15,694	14,398
* Dongyang Steel Pipe Co. Ltd.....	5,323	166,925
* Doosan Bobcat, Inc.....	1,141	93,422
* Doosan Co. Ltd.....	18,553	91,540
* Doosan Infracore Co. Ltd.....	1,391	58,753
* DoubleUGames Co. Ltd.....	2,306	34,308
Duksan Hi-Metal Co. Ltd.....	2,973	23,986
DY Corp.....	1,196	13,486
* DY POWER Corp.....	11,553	5,477
E&M Co. Ltd.....	1,500	13,144
* Eagon Industrial Ltd.....	11,545	34,638
* Easy Holdings Co. Ltd.....	2,178	13,804
eBEST Investment & Securities Co. Ltd.....	5,979	11,865
Ecoplastic Corp.....	4,032	49,329
* Elentec Co. Ltd.....	4,315	480,266
* E-MART, Inc.....	3,593	10,078
* EMKOREA Co. Ltd.....	1,156	30,057
ENF Technology Co. Ltd.....	2,011	14,463
Estechpharma Co. Ltd.....	15,514	38,975
Eugene Investment & Securities Co. Ltd.....	5,556	10,130
* E-World.....	3,270	17,352
Farmsco.....	11,495	19,174
* FarmStory Co. Ltd.....	9,205	227,412
Fila Holdings Corp.....	1,357	13,250
Gabia, Inc.....	784	14,488
Gaon Cable Co. Ltd.....	14,448	17,840
* Gemvaxlink Co. Ltd.....	7,762	30,424
* Genie Music Corp.....	1,571	12,711
Genoray Co. Ltd.....	1,206	37,810
Global Standard Technology Co. Ltd.....	4,563	84,740
Green Cross Holdings Corp.....	11,520	383,369
GS Engineering & Construction Corp.....	14,500	25,729
* GS Global Corp.....		

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
GS Holdings Corp.....	9,401	\$303,529
GS Retail Co. Ltd.....	6,406	145,451
* Gwangju Shinsegae Co. Ltd.....	168	23,040
Haatz, Inc.....	1,026	7,538
Haesung Industrial Co. Ltd.....	2,832	32,694
Haitai Confectionery & Foods Co. Ltd.....	1,329	8,082
Halla Corp.....	2,965	12,810
Halla Holdings Corp.....	1,278	43,342
Han Kuk Carbon Co. Ltd.....	5,432	49,759
Hana Pharm Co. Ltd.....	872	13,287
HanChang Paper Co. Ltd.....	12,299	19,435
* Hancom, Inc.....	2,098	37,581
Handok, Inc.....	1,695	28,997
Handsome Co. Ltd.....	3,194	90,218
Hanil Cement Co. Ltd.....	3,538	55,145
Hanil Holdings Co. Ltd.....	2,225	22,980
Hanil Hyundai Cement Co. Ltd.....	610	15,237
Hanjin Transportation Co. Ltd.....	2,502	58,086
Hankook Tire & Technology Co. Ltd.....	14,682	414,578
HanmiGlobal Co. Ltd.....	2,096	21,786
Hansae Co. Ltd.....	1,894	39,775
Hansae Yes24 Holdings Co. Ltd.....	1,461	7,593
Hanshin Construction.....	1,594	21,545
Hanshin Machinery Co.....	8,814	23,968
Hansol Holdings Co. Ltd.....	6,864	18,124
* Hansol HomeDeco Co. Ltd.....	24,580	31,319
Hansol Logistics Co. Ltd.....	6,962	19,904
Hansol Paper Co. Ltd.....	3,464	33,821
* Hansol Technics Co. Ltd.....	5,680	30,914
Hanwha Aerospace Co. Ltd.....	3,743	151,737
Hanwha Corp.....	9,798	244,420
* Hanwha General Insurance Co. Ltd.....	11,720	34,787
* Hanwha Investment & Securities Co. Ltd.....	22,156	90,791
Hanwha Life Insurance Co. Ltd.....	60,694	149,234
Hanyang Eng Co. Ltd.....	2,781	34,658
Hanyang Securities Co. Ltd.....	2,469	30,765
* Harim Co. Ltd.....	8,073	18,142
Harim Holdings Co. Ltd.....	6,177	46,409
HB Technology Co. Ltd.....	10,732	21,431
HDC Hyundai Engineering Plastics Co. Ltd.....	2,805	10,592
Hitejinro Holdings Co. Ltd.....	1,659	15,964
* HJ Magnolia Yongpyong Hotel & Resort Corp.....	4,441	17,278
* Home Center Holdings Co. Ltd.....	14,297	13,630
HS Industries Co. Ltd.....	7,260	30,197
* HSD Engine Co. Ltd.....	3,091	22,107
Huchems Fine Chemical Corp.....	3,216	57,454
* Humax Co. Ltd.....	6,520	23,580
Humedix Co. Ltd.....	632	10,681
* Huneed Technologies.....	1,951	11,964
Huons Global Co. Ltd.....	1,661	44,873
Husteel Co. Ltd.....	1,821	23,522
Huvis Corp.....	2,628	15,758
Huvitz Co. Ltd.....	3,099	21,427
Hwa Shin Co. Ltd.....	3,952	24,463
* Hwail Pharm Co. Ltd.....	8,763	15,577
Hwaseung Corp. Co. Ltd.....	4,858	7,828
Hwaseung Enterprise Co. Ltd.....	2,016	24,241
* Hyosung Chemical Corp.....	325	65,209
* Hyosung Heavy Industries Corp.....	1,146	50,966

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Hyosung TNC Corp.....	427	\$151,683
Hyundai Bioland Co. Ltd.....	2,118	26,907
Hyundai BNG Steel Co. Ltd.....	2,003	26,196
* Hyundai Construction Equipment Co. Ltd.....	2,547	83,483
Hyundai Department Store Co. Ltd.....	3,069	184,828
* Hyundai Electric & Energy System Co. Ltd.....	3,248	48,352
Hyundai Elevator Co. Ltd.....	4,679	142,807
Hyundai Energy Solutions Co. Ltd.....	986	17,687
Hyundai Engineering & Construction Co. Ltd.....	16,090	576,218
Hyundai Glovis Co. Ltd.....	2,885	394,700
Hyundai Heavy Industries Holdings Co. Ltd.....	9,528	384,169
Hyundai Home Shopping Network Corp.....	1,138	57,287
Hyundai Livart Furniture Co. Ltd.....	2,651	29,297
Hyundai Marine & Fire Insurance Co. Ltd.....	11,540	245,526
Hyundai Motor Securities Co. Ltd.....	4,374	39,767
* Hyundai Pharmaceutical Co. Ltd.....	2,634	10,856
* Hyundai Rotem Co. Ltd.....	1,185	18,739
Hyundai Steel Co.....	17,414	575,151
Hyundai Wia Corp.....	3,635	208,192
* Hyungji Elite, Inc.....	3,697	7,815
HyVision System, Inc.....	2,537	47,512
* i3system, Inc.....	1,374	20,424
ICD Co. Ltd.....	1,527	13,940
* IHQ, Inc.....	35,602	33,286
Il Sung Construction Co. Ltd.....	8,095	28,601
Iijin Holdings Co. Ltd.....	6,410	24,365
iMarketKorea, Inc.....	4,396	35,669
InBody Co. Ltd.....	2,711	46,930
Industrial Bank of Korea.....	52,723	457,757
* INFAC Corp.....	1,852	18,297
* Infinitt Healthcare Co. Ltd.....	1,548	8,483
* InfoBank Corp.....	1,456	22,957
Innocean Worldwide, Inc.....	1,362	56,673
* Insun ENT Co. Ltd.....	4,211	39,355
* Insung Information Co. Ltd.....	8,677	20,805
Intelligent Digital Integrated Security Co. Ltd.....	805	15,034
Interojo Co. Ltd.....	1,105	25,175
Interpark Corp.....	11,036	40,385
Inzi Controls Co. Ltd.....	2,657	32,253
INZI Display Co. Ltd.....	3,850	8,834
IS Dongseo Co. Ltd.....	2,486	98,926
i-SENS, Inc.....	1,249	29,208
ISU Chemical Co. Ltd.....	3,235	35,001
* Jahwa Electronics Co. Ltd.....	1,841	35,552
JB Financial Group Co. Ltd.....	21,369	145,757
JC Hyun System, Inc.....	2,565	13,176
* Jeju Semiconductor Corp.....	9,500	43,481
Jinsung T.E.C.....	2,323	18,214
JLS Co. Ltd.....	1,761	10,691
* JNK Heaters Co. Ltd.....	3,078	13,079
* JNTC Co. Ltd.....	2,082	11,816
JVM Co. Ltd.....	1,407	16,955
JW Holdings Corp.....	6,304	16,753
JW Life Science Corp.....	891	9,617
Kangnam Jevisco Co. Ltd.....	1,043	21,771
KAON Media Co. Ltd.....	2,265	27,874
KC Tech Co. Ltd.....	1,733	29,401
KCC Glass Corp.....	1,663	82,047
KCTC.....	5,539	23,690

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
KEPCO Plant Service & Engineering Co. Ltd.....	3,469	\$ 94,637
Keyang Electric Machinery Co. Ltd.....	4,355	13,414
KG Chemical Corp.....	1,048	23,532
KG Dongbu Steel Co. Ltd.....	4,319	35,727
KG Eco Technology Service Co. Ltd.....	3,707	36,842
Kginicis Co. Ltd.....	2,707	39,842
KGMobilians Co. Ltd.....	3,236	24,145
* KH FEELUX Co. Ltd.....	20,182	35,196
KISWIRE Ltd.....	2,132	35,368
KIWOOM Securities Co. Ltd.....	3,119	234,952
KleanNara Co. Ltd.....	3,346	11,641
* KM Corp.....	2,027	13,005
Kocom Co. Ltd.....	1,980	9,705
Kolmar Korea Co. Ltd.....	2,435	71,335
Kolon Corp.....	770	19,511
Kolon Global Corp.....	1,233	19,823
* Kolon Industries, Inc.....	2,982	155,062
Korea Cast Iron Pipe Industries Co. Ltd.....	2,203	15,841
* Korea Circuit Co. Ltd.....	2,209	55,491
Korea Electric Terminal Co. Ltd.....	1,169	63,576
Korea Export Packaging Industrial Co. Ltd.....	645	12,170
* Korea Information & Communications Co. Ltd.....	2,187	16,029
Korea Investment Holdings Co. Ltd.....	8,430	516,922
* Korea Line Corp.....	35,444	64,175
Korea Petrochemical Ind Co. Ltd.....	752	94,953
Korea Petroleum Industries Co.....	1,279	16,162
* Korea Shipbuilding & Offshore Engineering Co. Ltd.....	4,917	332,401
* Korean Air Lines Co. Ltd.....	30,498	736,451
Korean Reinsurance Co.....	14,363	122,192
KSS LINE Ltd.....	4,280	40,328
* KT Alpha Co. Ltd.....	3,330	17,035
KT Submarine Co. Ltd.....	3,719	16,708
KTB Investment & Securities Co. Ltd.....	11,121	46,318
KTCS Corp.....	8,880	16,098
Kukdo Chemical Co. Ltd.....	1,033	47,007
Kukdong Corp.....	15,085	28,492
Kukdong Oil & Chemicals Co. Ltd.....	4,391	13,244
* Kumho HT, Inc.....	9,912	13,871
* Kumho Petrochemical Co. Ltd.....	3,162	392,542
* Kumho Tire Co., Inc.....	16,572	56,103
KUMHOE&C Co. Ltd.....	3,880	32,776
Kumkang Kind Co. Ltd.....	2,221	14,734
Kwang Dong Pharmaceutical Co. Ltd.....	5,855	32,383
* Kyeryong Construction Industrial Co. Ltd.....	1,246	32,616
Kyobo Securities Co. Ltd.....	4,800	31,634
Kyongbo Pharmaceutical Co. Ltd.....	1,812	13,009
Kyung Dong Navien Co. Ltd.....	772	31,471
Kyungbang Co. Ltd.....	2,863	33,676
* Kyungchang Industrial Co. Ltd.....	3,820	10,284
Kyung-In Synthetic Corp.....	6,925	33,681
LG Display Co. Ltd.....	47,899	805,544
LG HelloVision Co. Ltd.....	4,770	18,645
LG Uplus Corp.....	45,553	496,375
LIG Nex1 Co. Ltd.....	1,802	88,395
* Lock & Lock Co. Ltd.....	5,368	45,461
LOT Vacuum Co. Ltd.....	3,553	47,443
Lotte Chemical Corp.....	3,491	574,070
Lotte Chilsung Beverage Co. Ltd.....	618	76,633
Lotte Confectionery Co. Ltd.....	278	27,148

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Lotte Corp.....	5,594	\$124,977
* Lotte Data Communication Co.....	593	18,185
LOTTE Fine Chemical Co. Ltd.....	3,498	201,103
Lotte Food Co. Ltd.....	86	22,810
LOTTE Himart Co. Ltd.....	2,092	37,197
Lotte Shopping Co. Ltd.....	2,245	150,893
LS Corp.....	3,127	131,749
LS Electric Co. Ltd.....	2,670	110,222
* LVMC Holdings.....	9,650	26,324
LX Hausys Ltd.....	1,279	59,617
LX International Corp.....	6,246	128,089
Macrogen, Inc.....	1,592	32,848
* Maeil Dairies Co. Ltd.....	532	30,076
* Mando Corp.....	5,656	249,090
ME2ON Co. Ltd.....	2,323	11,537
Meritz Financial Group, Inc.....	7,348	266,294
Meritz Fire & Marine Insurance Co. Ltd.....	736	28,349
Meritz Securities Co. Ltd.....	66,680	339,830
Mirae Asset Life Insurance Co. Ltd.....	14,792	45,758
Mirae Asset Securities Co. Ltd.....	57,700	413,317
Miwon Holdings Co. Ltd.....	98	11,687
* Mobase Electronics Co. Ltd.....	7,935	14,713
Monalisa Co. Ltd.....	3,601	10,362
MonAmi Co. Ltd.....	3,796	12,761
Moorim P&P Co. Ltd.....	5,847	18,688
Moorim Paper Co. Ltd.....	5,143	9,581
* Motrex Co. Ltd.....	4,457	22,653
Nam Hwa Construction Co. Ltd.....	2,501	16,642
Namhae Chemical Corp.....	2,788	20,775
Nasmedia Co. Ltd.....	550	12,360
* NDFOS Co. Ltd.....	2,190	15,727
NeoPharm Co. Ltd.....	851	16,512
* Neowiz.....	2,553	56,206
Nexen Corp.....	5,293	18,197
Nexen Tire Corp.....	10,324	54,163
NH Investment & Securities Co. Ltd.....	31,442	301,478
NICE Holdings Co. Ltd.....	4,219	59,525
Nice Information & Telecommunication, Inc.....	884	19,927
NICE Total Cash Management Co. Ltd.....	2,560	10,788
* NK Co. Ltd.....	17,710	14,004
Nong Shim Holdings Co. Ltd.....	504	31,141
Nong Woo Bio Co. Ltd.....	2,119	17,737
NongShim Co. Ltd.....	653	176,247
NOROO Paint & Coatings Co. Ltd.....	2,353	21,501
NPC.....	2,485	17,398
* Oceanbridge Co. Ltd.....	1,031	11,550
* OCI Co. Ltd.....	3,226	242,794
Okong Corp.....	2,812	9,038
Openbase, Inc.....	6,683	18,663
* OPTRON-TEC, Inc.....	5,031	33,691
Orion Holdings Corp.....	4,881	57,435
Ottogi Corp.....	295	107,583
Paik Kwang Industrial Co. Ltd.....	5,088	17,994
* Pan Entertainment Co. Ltd.....	3,405	13,016
Pan Ocean Co. Ltd.....	34,054	142,139
* Pan-Pacific Co. Ltd.....	6,121	10,691
* Paradise Co. Ltd.....	3,934	50,146
Partron Co. Ltd.....	7,264	79,660
PHA Co. Ltd.....	2,104	16,289

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Poongsan Corp.....	4,379	\$109,795
POSCO Coated & Color Steel Co. Ltd.....	339	14,444
Posco International Corp.....	9,521	164,651
* Power Logics Co. Ltd.....	6,699	39,580
* PowerNet Technologies Corp.....	3,363	12,932
Protec Co. Ltd.....	1,431	40,108
Pulmuone Co. Ltd.....	2,268	30,966
Pungkuk Alcohol Industry Co. Ltd.....	1,107	13,823
* Rayence Co. Ltd.....	1,788	16,888
*† Redrover Co. Ltd.....	4,378	1,246
Reyon Pharmaceutical Co. Ltd.....	1,323	31,796
* RFTech Co. Ltd.....	6,444	28,718
* S.Y. Co. Ltd.....	3,263	9,142
S-1 Corp.....	1,753	98,186
Sajo Industries Co. Ltd.....	390	14,066
Sajodaerim Corp.....	742	16,306
* Sajodongaone Co. Ltd.....	16,995	15,170
* Sambo Corrugated Board Co. Ltd.....	1,289	15,049
* Sambo Motors Co. Ltd.....	2,209	9,895
* Samchuly Bicycle Co. Ltd.....	2,008	18,569
SAMHWA Paints Industrial Co. Ltd.....	1,739	11,951
Samick Musical Instruments Co. Ltd.....	9,536	13,067
Samick THK Co. Ltd.....	2,172	23,076
Samji Electronics Co. Ltd.....	2,577	22,760
Samjin LND Co. Ltd.....	6,197	14,846
Samjin Pharmaceutical Co. Ltd.....	2,378	49,849
* Samkee Corp.....	5,231	20,525
SAMPYO Cement Co. Ltd.....	8,391	36,264
Samsung Fire & Marine Insurance Co. Ltd.....	5,274	881,556
Samsung Securities Co. Ltd.....	12,654	427,266
SAMT Co. Ltd.....	8,621	29,019
Samyang Corp.....	520	26,985
Samyang Foods Co. Ltd.....	574	40,894
Seah Besteel Corp.....	3,572	45,453
SeAH Holdings Corp.....	197	16,932
SeAH Steel Corp.....	395	32,083
SeAH Steel Holdings Corp.....	440	38,725
Sejong Industrial Co. Ltd.....	2,921	17,784
Sempio Foods Co.....	397	14,117
* S-Energy Co. Ltd.....	2,604	8,225
* Seoul Semiconductor Co. Ltd.....	7,302	92,271
* Seowon Co. Ltd.....	10,826	16,049
Seoyon Co. Ltd.....	3,702	37,041
Seoyon E-Hwa Co. Ltd.....	2,282	12,698
* Sewon E&C Co. Ltd.....	36,242	31,878
Sewoon Medical Co. Ltd.....	5,329	15,814
SFA Engineering Corp.....	3,428	98,107
SGC e Tec E&C Co. Ltd.....	330	15,131
* SH Energy & Chemical Co. Ltd.....	23,098	17,489
Shindaeyang Paper Co. Ltd.....	370	27,416
Shinsegae Engineering & Construction Co. Ltd.....	481	12,457
* Shinsegae Food Co. Ltd.....	411	25,814
Shinsegae Information & Communication Co. Ltd.....	186	26,363
* Shinsegae International, Inc.....	523	52,718
* Shinsegae, Inc.....	1,577	309,529
* Shinsung Tongsang Co. Ltd.....	2,612	7,294
Shinwha Intertek Corp.....	8,653	20,931
* Shinwon Corp.....	13,837	23,971
* Showbox Corp.....	7,076	27,177

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Signetics Corp.....	10,089	\$ 19,659
* SIMMTECH HOLDINGS Co. Ltd.....	7,163	31,097
Sinil Pharm Co. Ltd.....	1,745	13,437
SK D&D Co. Ltd.....	1,109	24,625
SK Discovery Co. Ltd.....	2,498	82,488
SK Gas Ltd.....	772	75,383
SK Networks Co. Ltd.....	29,733	112,601
SK Securities Co. Ltd.....	75,787	55,572
SL Corp.....	3,492	78,439
* SM Entertainment Co. Ltd.....	1,025	51,300
* S-MAC Co. Ltd.....	32,000	19,829
SNT Motiv Co. Ltd.....	1,600	58,890
* SNU Precision Co. Ltd.....	4,032	10,774
S-Oil Corp.....	7,566	574,361
Songwon Industrial Co. Ltd.....	2,765	45,637
Soosan Heavy Industries Co. Ltd.....	6,373	13,029
* Soulbrain Holdings Co. Ltd.....	1,089	26,700
SPC Samlip Co. Ltd.....	171	10,024
SPG Co. Ltd.....	2,138	22,030
* Spigen Korea Co. Ltd.....	664	22,297
Suheung Co. Ltd.....	1,127	37,138
Sun Kwang Co. Ltd.....	709	36,435
Sung Kwang Bend Co. Ltd.....	2,225	14,944
* Sungchang Enterprise Holdings Ltd.....	15,703	29,895
Sungshin Cement Co. Ltd.....	3,983	52,872
Sungwoo Hitech Co. Ltd.....	11,668	50,105
Sunjin Co. Ltd.....	1,884	16,580
* Suprema, Inc.....	815	15,452
Systems Technology, Inc.....	1,944	29,725
Tae Kyung Industrial Co. Ltd.....	2,320	12,678
Taekyung BK Co. Ltd.....	6,589	23,622
*†† Taewoong Co. Ltd.....	3,164	6,151
Taeyoung Engineering & Construction Co. Ltd.....	4,126	36,050
* Taihan Textile Co. Ltd.....	350	14,000
* Tailim Packaging Co. Ltd.....	2,441	7,835
TCC Steel.....	3,926	31,715
TechWing, Inc.....	2,455	42,043
TES Co. Ltd.....	2,135	45,448
* Thinkware Systems Corp.....	1,121	18,170
* TK Corp.....	2,713	23,718
Tongyang Life Insurance Co. Ltd.....	7,364	36,744
Top Engineering Co. Ltd.....	3,622	21,078
* Tovis Co. Ltd.....	3,257	26,888
TS Corp.....	13,340	30,558
* Tuksu Construction Co. Ltd.....	2,389	22,107
* TY Holdings Co. Ltd.....	3,978	78,105
TYM Corp.....	14,537	18,280
Ubiquoss Holdings, Inc.....	1,157	15,583
Ubiquoss, Inc.....	645	10,801
Uju Electronics Co. Ltd.....	1,424	38,498
Uni-Chem Co. Ltd.....	17,518	18,139
* Unick Corp.....	2,616	11,724
Unid Co. Ltd.....	1,083	75,886
Uniquet Corp.....	2,969	28,441
* Value Added Technology Co. Ltd.....	1,125	31,103
Vieworks Co. Ltd.....	1,268	43,776
Vitzro Tech Co. Ltd.....	2,200	15,942
* Vivien Corp.....	8,653	18,518
* Webzen, Inc.....	2,836	53,052

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Welcron Co. Ltd.....	4,623	\$ 15,182
* WillBes & Co.....	9,359	10,371
Winix, Inc.....	2,531	38,652
* Winpac, Inc.....	11,525	18,110
Wins Co. Ltd.....	1,360	16,496
WiSoL Co. Ltd.....	3,382	30,198
* WONIK CUBE Corp.....	5,623	13,378
Wonik Materials Co. Ltd.....	1,400	42,757
Woojin, Inc.....	2,607	16,864
* Woongjin Thinkbig Co. Ltd.....	5,558	13,209
* Wooree Bio Co. Ltd.....	5,593	16,205
Woori Financial Group, Inc.....	102,790	1,264,560
Woori Investment Bank Co. Ltd.....	77,941	52,877
* Woory Industrial Co. Ltd.....	1,010	16,199
* Woosu AMS Co. Ltd.....	4,427	14,853
* Woowon Development Co. Ltd.....	4,466	16,884
Y G-1 Co. Ltd.....	4,751	32,745
* Y-entec Co. Ltd.....	3,150	35,134
* YIK Corp.....	4,000	18,890
YMC Co. Ltd.....	1,653	8,900
Youlchon Chemical Co. Ltd.....	1,557	29,292
* Youngone Corp.....	3,664	142,725
Youngone Holdings Co. Ltd.....	996	40,731
Yuanta Securities Korea Co. Ltd.....	21,566	63,214
Yuyu Pharma, Inc.....	2,496	14,361
* Zeus Co. Ltd.....	1,279	25,133
TOTAL SOUTH KOREA.....		<u>33,783,079</u>
SPAIN — (1.3%)		
Acerinox SA.....	43,030	548,341
ACS Actividades de Construccion y Servicios SA.....	36,597	923,950
Ω Aedas Homes SA.....	4,796	130,599
Almirall SA.....	11,982	154,223
Applus Services SA.....	38,580	339,965
Atresmedia Corp. de Medios de Comunicacion SA.....	32,384	125,935
Azkoyen SA.....	2,368	13,737
* Banco de Sabadell SA.....	1,389,267	1,080,507
Bankinter SA.....	164,688	965,765
Construcciones y Auxiliar de Ferrocarriles SA.....	5,087	201,322
Ebro Foods SA.....	15,774	292,305
* eDreams ODIGEO SA.....	8,472	74,435
Elecnor SA.....	10,143	113,875
Enagas SA.....	55,551	1,201,127
* Ence Energia y Celulosa SA.....	46,489	124,726
* Ercros SA.....	28,337	93,326
Faes Farma SA.....	74,788	288,290
Fomento de Construcciones y Contratas SA.....	13,132	158,219
Ω Gestamp Automocion SA.....	49,355	222,351
Grupo Catalana Occidente SA.....	11,144	375,841
Iberpapel Gestion SA.....	2,972	58,974
* Indra Sistemas SA.....	4,205	42,846
Linea Directa Aseguradora SA Cia de Seguros y Reaseguros.....	139,381	250,203
Mapfre SA.....	233,164	506,383
* Mediaset Espana Comunicacion SA.....	38,021	178,033
Ω Metrovacesa SA.....	9,669	71,551
Miquel y Costas & Miquel SA.....	3,504	49,343
Ω Neinor Homes SA.....	6,509	79,239
* Obrascon Huarte Lain SA.....	132,659	129,552
Prim SA.....	827	13,527

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
Prosegur Cia de Seguridad SA.....	38,163	\$ 95,073
Sacyr SA.....	39,850	99,618
*Ω Talgo SA.....	6,467	34,422
* Tubacex SA.....	14,778	25,879
Ω Unicaja Banco SA.....	340,694	349,239
* Vocento SA.....	20,755	21,655
TOTAL SPAIN.....		<u>9,434,376</u>
SWEDEN — (2.3%)		
Ω AcadeMedia AB.....	24,057	139,661
AFRY AB.....	14,396	322,878
Ω Alimak Group AB.....	10,032	114,801
Alligo AB, Class B.....	4,669	98,306
Ω Ambea AB.....	14,832	82,697
* Annehem Fastigheter AB, Class B.....	11,051	41,626
* AQ Group AB.....	2,586	84,033
* Arise AB.....	3,697	18,950
Arjo AB, Class B.....	18,593	185,817
*Ω Attendo AB.....	30,376	107,058
* Balco Group AB.....	2,823	38,469
* BE Group AB.....	1,190	17,988
Beijer Alma AB.....	5,848	148,609
* Beijer Electronics Group AB.....	6,362	42,492
Bergman & Beving AB.....	6,955	99,411
Besqab AB.....	1,299	25,577
Betsson AB, Class B.....	31,487	176,177
* Better Collective AS.....	2,236	47,051
* BHG Group AB.....	15,494	148,518
Bilia AB, Class A.....	17,015	255,362
BillerudKorsnas AB.....	48,041	763,851
Bonava AB, Class B.....	19,807	171,418
Boule Diagnostics AB.....	3,333	17,932
Ω Bravida Holding AB.....	41,986	502,382
Bufab AB.....	7,561	285,148
Bulten AB.....	4,289	43,788
Byggmax Group AB.....	20,409	160,706
* Careium AB.....	6,752	19,913
Catella AB.....	6,566	29,086
* Catena Media PLC.....	16,939	99,241
* Cavotec SA.....	8,312	16,095
Clas Ohlson AB, Class B.....	9,456	114,602
Cloetta AB, Class B.....	62,283	164,835
Ω Coor Service Management Holding AB.....	20,012	169,974
Ω Dometic Group AB.....	75,574	837,157
* Doro AB.....	6,752	20,510
* Duni AB.....	9,087	102,713
Ω Dustin Group AB.....	11,673	119,866
Eastnine AB.....	4,151	60,136
Elanders AB, Class B.....	4,978	87,576
* Electrolux Professional AB, Class B.....	28,797	201,098
*Ω Eltel AB.....	7,336	11,503
* Enea AB.....	4,344	113,831
Eolus Vind AB, Class B.....	928	11,233
Fagerhult AB.....	18,282	113,977
Fenix Outdoor International AG.....	548	69,619
Ferronordic AB.....	2,374	68,238
FormPipe Software AB.....	12,075	51,480
GHP Specialty Care AB.....	9,374	24,354
Granges AB.....	29,575	366,794

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
* Haldex AB.....	13,956	\$ 76,401
Hexpol AB.....	39,738	474,143
* Humana AB.....	6,537	45,109
* IAR Systems Group AB.....	1,899	23,067
* International Petroleum Corp.....	42,022	274,771
Intrum AB.....	18,819	566,556
Inwido AB.....	18,001	315,003
JM AB.....	12,821	485,612
Kabe Group AB, Class B.....	1,056	29,289
Karnov Group AB.....	18,898	118,102
* Karo Pharma AB.....	7,560	48,518
Kindred Group PLC.....	30,733	357,039
KNOW IT AB.....	4,542	165,900
Ω LeoVegas AB.....	3,280	11,969
Lindab International AB.....	26,759	776,848
Loomis AB.....	19,819	508,900
* Medivir AB, Class B.....	12,524	11,015
* Mekonomen AB.....	11,721	173,012
Midsona AB, Class B.....	5,226	22,761
* Millicom International Cellular SA.....	26,804	715,502
* Modern Times Group MTG AB, Class B.....	24,060	322,023
Ω Munters Group AB.....	25,448	179,734
NCC AB, Class B.....	18,270	302,035
Nederman Holding AB.....	4,434	88,788
* Nelly Group AB.....	2,292	7,117
* Net Insight AB, Class B.....	81,948	47,388
New Wave Group AB, Class B.....	15,102	229,813
Nobia AB.....	29,370	160,484
* Nordic Entertainment Group AB, Class B.....	3,322	128,616
Nordic Waterproofing Holding AB.....	5,586	116,379
Peab AB, Class B.....	52,673	592,047
Prevas AB, Class B.....	2,336	23,060
Pricer AB, Class B.....	28,295	74,020
Proact IT Group AB.....	4,974	40,411
Probi AB.....	876	34,876
* Qliro AB.....	2,292	5,028
Ratos AB, Class B.....	51,449	270,068
* RaySearch Laboratories AB.....	4,305	21,346
Rejlers AB.....	3,883	58,031
Ω Resurs Holding AB.....	26,177	107,439
Rottneros AB.....	28,710	33,919
Saab AB, Class B.....	18,539	439,634
Scandi Standard AB.....	10,318	42,907
Securitas AB, Class B.....	19,935	240,780
Semcon AB.....	4,616	57,047
* Serneke Group AB.....	3,259	17,901
* Solid Forsakring AB.....	2,618	14,977
* SSAB AB, Class A.....	54,444	322,329
* SSAB AB, Class B.....	149,207	776,857
* Stillfront Group AB.....	43,562	212,031
Systemair AB.....	6,916	65,997
Tele2 AB, Class B.....	1	14
Tethys Oil AB.....	8,727	63,888
TF Bank AB.....	725	16,560
VBG Group AB, Class B.....	4,611	86,220
TOTAL SWEDEN.....		<u>17,413,818</u>
SWITZERLAND — (4.9%)		
Adecco Group AG.....	28,434	1,354,403

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
Allreal Holding AG.....	4,110	\$ 891,792
ALSO Holding AG.....	1,266	356,278
* ams-OSRAM AG.....	62,519	1,051,154
Arbonia AG.....	16,275	393,505
* Aryzta AG.....	218,303	250,607
* Autoneum Holding AG.....	492	89,374
Baloise Holding AG.....	13,916	2,437,755
Banque Cantonale de Geneve.....	566	100,580
Banque Cantonale Vaudoise.....	5,987	495,026
Bell Food Group AG.....	541	164,226
Bellevue Group AG.....	2,218	101,386
Berner Kantonalbank AG.....	1,189	278,094
* Bobst Group SA.....	1,890	160,503
Bucher Industries AG.....	1,531	704,926
Bystronic AG.....	315	414,004
Calida Holding AG.....	1,393	74,353
Carlo Gavazzi Holding AG.....	128	39,078
Cembra Money Bank AG.....	5,723	393,622
Cicor Technologies Ltd.....	570	33,683
Cie Financiere Tradition SA.....	441	51,104
Clariant AG.....	49,508	1,049,326
DKSH Holding AG.....	8,291	664,759
EFG International AG.....	18,149	139,009
Energiedienst Holding AG.....	4,333	218,720
* Evolva Holding SA.....	156,763	23,043
* Feintool International Holding AG.....	614	35,632
* Flughafen Zurich AG.....	4,019	743,581
Ω Galenica AG.....	12,162	858,928
* GAM Holding AG.....	35,013	49,805
Georg Fischer AG.....	420	614,173
Helvetia Holding AG.....	9,919	1,247,181
* HOCHDORF Holding AG.....	202	8,899
Huber & Suhner AG.....	4,114	374,548
Hypothekbank Lenzburg AG.....	21	96,896
* Implen AG.....	2,308	56,305
Investis Holding SA.....	877	102,313
IVF Hartmann Holding AG.....	80	10,727
Julius Baer Group Ltd.....	37,919	2,477,994
* Jungfraubahn Holding AG.....	1,314	201,483
* Komax Holding AG.....	307	94,694
Kudelski SA.....	7,542	26,094
Landis+Gyr Group AG.....	6,005	396,074
Liechtensteinische Landesbank AG.....	3,370	203,203
Luzerner Kantonalbank AG.....	830	375,952
*Ω Medmix AG.....	4,514	195,317
* Meier Tobler Group AG.....	1,437	27,330
Metall Zug AG, Class B.....	52	107,189
* Mikron Holding AG.....	1,680	13,168
Mobimo Holding AG.....	1,967	643,673
OC Oerlikon Corp. AG.....	48,317	469,134
* Orascom Development Holding AG.....	3,061	34,314
Orell Fuessli AG.....	25	2,440
Phoenix Mecano AG.....	199	85,583
* Rieter Holding AG.....	647	130,787
Schaffner Holding AG.....	95	33,895
Schweiter Technologies AG.....	281	372,739
SFS Group AG.....	1,100	160,488
Siegfried Holding AG.....	291	235,600
Softwareone Holding AG.....	10,718	210,583

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
St Galler Kantonalbank AG.....	851	\$ 411,230
Sulzer AG.....	4,514	432,060
Swatch Group AG.....	6,173	1,800,801
Swatch Group AG.....	11,222	629,948
Swiss Life Holding AG.....	8,166	5,255,717
Swiss Prime Site AG.....	16,803	1,661,421
* TX Group AG.....	831	131,176
* u-blox Holding AG.....	1,065	75,942
Valiant Holding AG.....	4,972	502,160
* Valora Holding AG.....	935	181,740
Vaudoise Assurances Holding SA.....	279	133,758
Vetropack Holding AG.....	3,133	181,785
Vifor Pharma AG.....	7,981	1,413,810
* Von Roll Holding AG.....	8,880	10,409
Vontobel Holding AG.....	6,793	563,014
VP Bank AG, Class A.....	719	77,633
* V-ZUG Holding AG.....	575	70,938
Walliser Kantonalbank.....	1,138	124,569
Zehnder Group AG.....	2,702	247,319
Zug Estates Holding AG, Class B.....	79	166,579
Zuger Kantonalbank AG.....	30	230,090
TOTAL SWITZERLAND.....		<u>36,929,131</u>
TAIWAN — (5.7%)		
Aaeon Technology, Inc.....	10,000	25,084
ABC Taiwan Electronics Corp.....	20,000	16,663
# AcBel Polytech, Inc.....	69,000	81,201
Acer, Inc.....	443,000	459,426
ACES Electronic Co. Ltd.....	19,323	32,829
* Acon Holding, Inc.....	49,000	19,789
Acter Group Corp. Ltd.....	4,000	31,876
Advanced International Multitech Co. Ltd.....	16,000	46,780
* Advanced Optoelectronic Technology, Inc.....	39,000	37,589
Advantec Enterprise Co. Ltd.....	69,987	56,038
Aerospace Industrial Development Corp.....	80,000	84,515
Allis Electric Co. Ltd.....	47,727	40,573
Alltek Technology Corp.....	35,818	36,986
Alpha Networks, Inc.....	37,000	40,841
* Ambassador Hotel.....	48,000	53,247
Ampire Co. Ltd.....	19,000	17,489
AMPOC Far-East Co. Ltd.....	23,000	31,802
Anji Technology Co. Ltd.....	13,000	22,569
Apac Opto Electronics, Inc.....	8,000	7,926
Apacer Technology, Inc.....	19,000	30,632
APAQ Technology Co. Ltd.....	8,000	16,745
APCB, Inc.....	39,000	28,735
Apex Biotechnology Corp.....	14,000	13,328
Apex Medical Corp.....	14,000	13,631
Apex Science & Engineering.....	23,000	8,512
Arcadyan Technology Corp.....	24,000	108,351
Ardentec Corp.....	68,430	131,577
Asia Cement Corp.....	431,000	690,539
Asia Electronic Material Co. Ltd.....	19,000	16,692
Asia Optical Co., Inc.....	37,000	114,535
* Asia Pacific Telecom Co. Ltd.....	351,033	101,154
Asia Tech Image, Inc.....	13,000	25,602
Aten International Co. Ltd.....	6,000	17,682
# AU Optronics Corp.....	1,564,000	1,162,720
Avalue Technology, Inc.....	6,000	11,935

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	10,000	\$ 20,982
#	31,200	34,219
*	18,000	15,340
	144,303	70,340
	28,000	42,001
	7,000	8,824
	293,000	93,356
	17,000	14,013
	14,000	18,506
	8,000	24,725
	54,000	76,685
	12,000	17,264
*	38,531	13,703
	19,043	26,328
	350,440	206,735
	81,528	69,685
	113,600	77,438
	9,261	27,058
	21,000	30,480
	37,800	38,938
*	35,097	24,568
	31,000	20,145
*	77,000	30,524
	822,810	526,659
	29,000	40,078
	20,000	26,061
	14,000	22,600
	14,000	20,155
	134,000	166,367
*	110,000	48,305
	208,000	261,487
	77,000	105,902
	142,000	88,576
	61,000	47,917
	1,712,576	1,142,408
	64,516	77,738
	53,000	63,926
	14,000	29,556
	26,000	24,494
	16,710	29,844
	28,000	18,793
	76,000	95,562
	109,000	271,857
	92,344	157,146
	31,000	82,862
	95,000	74,097
	59,000	90,514
*	70,015	56,856
	10,000	22,066
	19,000	10,423
	11,000	11,957
	811,000	741,649
	170,000	263,232
	25,000	28,145
	30,000	18,163
	106,142	53,476
	90,000	76,299
	15,000	10,462
	3,848	19,626

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
CTCI Corp.....	104,000	\$143,867
CviLux Corp.....	17,000	27,510
Cyberlink Corp.....	8,000	24,714
CyberPower Systems, Inc.....	9,000	22,268
DA CIN Construction Co. Ltd.....	37,000	43,755
Dafeng TV Ltd.....	12,000	19,569
* Da-Li Development Co. Ltd.....	62,622	67,823
Darfon Electronics Corp.....	37,000	60,506
* Darwin Precisions Corp.....	76,000	35,434
De Licacy Industrial Co. Ltd.....	71,000	40,800
Depo Auto Parts Ind Co. Ltd.....	20,000	42,864
D-Link Corp.....	121,400	73,227
Dynamic Electronics Co. Ltd.....	43,688	32,853
Dynapack International Technology Corp.....	22,000	81,454
Edimax Technology Co. Ltd.....	60,000	30,032
Edom Technology Co. Ltd.....	23,100	27,505
Egis Technology, Inc.....	14,000	55,436
Elite Advanced Laser Corp.....	19,000	36,432
Elitegroup Computer Systems Co. Ltd.....	67,000	47,856
Emerging Display Technologies Corp.....	17,000	11,171
* Ennostar, Inc.....	120,400	398,965
EnTie Commercial Bank Co. Ltd.....	110,000	64,543
Eson Precision Ind Co. Ltd.....	15,000	33,075
Eternal Materials Co. Ltd.....	141,000	186,835
* Eva Airways Corp.....	482,648	430,862
* Everest Textile Co. Ltd.....	129,547	42,898
Evergreen International Storage & Transport Corp.....	93,000	96,814
Evergreen Steel Corp.....	27,000	50,826
Everlight Chemical Industrial Corp.....	81,450	70,423
Everlight Electronics Co. Ltd.....	78,000	154,690
* Everspring Industry Co. Ltd.....	29,000	21,366
Excel Cell Electronic Co. Ltd.....	28,000	24,012
Excelsior Medical Co. Ltd.....	23,673	49,040
Far Eastern Department Stores Ltd.....	193,000	146,062
Far Eastern International Bank.....	406,713	161,304
Far Eastern New Century Corp.....	534,000	559,404
# Faraday Technology Corp.....	29,000	218,011
Farglory F T Z Investment Holding Co. Ltd.....	17,000	40,572
Farglory Land Development Co. Ltd.....	67,000	154,802
Feedback Technology Corp.....	8,400	24,118
Feng Hsin Steel Co. Ltd.....	48,000	144,132
First Insurance Co. Ltd.....	37,000	19,665
* First Steamship Co. Ltd.....	134,806	56,518
FIT Holding Co. Ltd.....	28,000	31,872
FLEXium Interconnect, Inc.....	62,000	220,095
Flytech Technology Co. Ltd.....	12,000	32,003
Forest Water Environment Engineering Co. Ltd.....	12,143	13,924
Formosa Advanced Technologies Co. Ltd.....	27,000	37,743
* Formosa Laboratories, Inc.....	21,322	42,432
Formosa Optical Technology Co. Ltd.....	7,000	15,113
Formosan Union Chemical.....	58,179	47,303
Founding Construction & Development Co. Ltd.....	24,000	16,460
Froch Enterprise Co. Ltd.....	41,000	41,459
Fu Chun Shin Machinery Manufacture Co. Ltd.....	39,195	24,792
Fulgent Sun International Holding Co. Ltd.....	20,000	77,494
* Fulltech Fiber Glass Corp.....	72,720	40,892
Fwusow Industry Co. Ltd.....	37,000	25,974
Gamania Digital Entertainment Co. Ltd.....	15,000	35,045
* GCS Holdings, Inc.....	12,000	19,519

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Gemtek Technology Corp.....	73,000	\$ 82,836
General Interface Solution Holding Ltd.....	46,000	160,649
General Plastic Industrial Co. Ltd.....	13,000	12,816
Genmont Biotech, Inc.....	14,000	12,672
Getac Technology Corp.....	64,000	125,494
* Giantplus Technology Co. Ltd.....	73,000	31,466
Gigabyte Technology Co. Ltd.....	87,000	448,924
Gigasolar Materials Corp.....	4,000	26,248
Ginko International Co. Ltd.....	8,400	83,297
Global Brands Manufacture Ltd.....	50,240	65,292
Global Lighting Technologies, Inc.....	8,000	21,962
Globe Union Industrial Corp.....	44,000	23,004
Gloria Material Technology Corp.....	88,880	65,865
* GMI Technology, Inc.....	23,100	19,407
Goldsun Building Materials Co. Ltd.....	194,520	181,650
Good Will Instrument Co. Ltd.....	16,000	15,454
Gourmet Master Co. Ltd.....	14,000	53,723
Grand Fortune Securities Co. Ltd.....	34,831	24,632
Great China Metal Industry.....	26,000	24,630
Group Up Industrial Co. Ltd.....	5,000	14,204
GTM Holdings Corp.....	21,000	20,058
Hai Kwang Enterprise Corp.....	9,000	9,836
HannsTouch Solution, Inc.....	125,713	67,115
Harvatek Corp.....	29,000	26,308
Heran Co. Ltd.....	5,000	21,647
Hey Song Corp.....	61,000	77,832
Highlight Tech Corp.....	7,000	13,499
Highwealth Construction Corp.....	124,400	210,440
Hiroca Holdings Ltd.....	13,000	25,402
Hitron Technology, Inc.....	37,204	28,145
Hocheng Corp.....	56,000	30,323
Holy Stone Enterprise Co. Ltd.....	20,000	84,527
Hong Pu Real Estate Development Co. Ltd.....	47,000	37,326
Hong TAI Electric Industrial.....	39,000	34,178
Hsin Kuang Steel Co. Ltd.....	45,000	86,118
Hsing TA Cement Co.....	21,000	15,218
HUA ENG Wire & Cable Co. Ltd.....	75,000	53,724
Hua Yu Lien Development Co. Ltd.....	15,000	31,003
Huaku Development Co. Ltd.....	42,000	137,771
Huang Hsiang Construction Corp.....	29,000	41,156
Hung Ching Development & Construction Co. Ltd.....	33,000	34,856
Hung Sheng Construction Ltd.....	88,352	75,998
Huxen Corp.....	7,000	12,893
Hwa Fong Rubber Industrial Co. Ltd.....	72,117	42,015
* Hwacom Systems, Inc.....	18,000	11,723
IBF Financial Holdings Co. Ltd.....	430,672	249,723
Ichia Technologies, Inc.....	56,000	32,570
Innolux Corp.....	1,817,000	1,141,279
Inpaq Technology Co. Ltd.....	17,000	37,427
Integrated Service Technology, Inc.....	19,000	34,289
Iron Force Industrial Co. Ltd.....	4,000	9,772
I-Sheng Electric Wire & Cable Co. Ltd.....	16,000	24,537
I-Sunny Construction & Development Co. Ltd.....	5,500	14,715
Jarlytec Co. Ltd.....	14,000	32,525
Jean Co. Ltd.....	45,000	20,256
Jess-Link Products Co. Ltd.....	17,250	25,012
Jiin Yeeh Ding Enterprise Co. Ltd.....	11,000	12,696
Johnson Health Tech Co. Ltd.....	12,000	23,299
Jourdeness Group Ltd.....	7,000	17,754

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
K Laser Technology, Inc.....	43,000	\$ 35,676
Kaulin Manufacturing Co. Ltd.....	16,000	8,866
Kedge Construction Co. Ltd.....	9,000	16,312
KEE TAI Properties Co. Ltd.....	81,000	35,004
Kenda Rubber Industrial Co. Ltd.....	109,200	119,144
Kenmec Mechanical Engineering Co. Ltd.....	28,000	26,668
Kerry TJ Logistics Co. Ltd.....	23,000	37,565
Key Ware Electronics Co. Ltd.....	19,893	9,514
Kindom Development Co. Ltd.....	64,300	82,911
King Chou Marine Technology Co. Ltd.....	10,200	12,837
King Yuan Electronics Co. Ltd.....	198,000	328,214
King's Town Bank Co. Ltd.....	148,000	217,795
* King's Town Construction Co. Ltd.....	27,000	36,956
Kinik Co.....	11,000	39,390
* Kinko Optical Co. Ltd.....	36,769	42,968
# Kinpo Electronics.....	263,000	143,014
Ko Ja Cayman Co. Ltd.....	6,000	15,177
Kung Sing Engineering Corp.....	74,426	22,015
Kuo Toong International Co. Ltd.....	40,551	29,996
Kuo Yang Construction Co. Ltd.....	38,183	31,987
Kwong Lung Enterprise Co. Ltd.....	21,000	30,815
L&K Engineering Co. Ltd.....	41,000	44,131
Lanner Electronics, Inc.....	24,000	45,949
Laser Tek Taiwan Co. Ltd.....	9,000	11,702
Laster Tech Corp. Ltd.....	9,000	13,215
* Lealea Enterprise Co. Ltd.....	153,000	57,334
LEE CHI Enterprises Co. Ltd.....	37,000	34,833
Lelon Electronics Corp.....	18,508	43,379
Leo Systems, Inc.....	13,000	11,821
* Leofoo Development Co. Ltd.....	17,000	10,510
* Li Cheng Enterprise Co. Ltd.....	20,367	15,346
* Li Peng Enterprise Co. Ltd.....	113,000	38,081
* Lingsen Precision Industries Ltd.....	69,000	59,665
Long Da Construction & Development Corp.....	27,000	21,546
Longchen Paper & Packaging Co. Ltd.....	142,031	115,760
Longwell Co.....	18,000	32,705
Lucky Cement Corp.....	46,000	18,717
Lumax International Corp. Ltd.....	15,000	39,788
Lung Yen Life Service Corp.....	28,000	43,172
Macauto Industrial Co. Ltd.....	8,000	21,771
Macroblock, Inc.....	6,000	36,834
Macronix International Co. Ltd.....	303,000	462,108
Mayer Steel Pipe Corp.....	27,000	28,999
Meiloon Industrial Co.....	17,000	17,932
Mercuries & Associates Holding Ltd.....	57,700	44,508
* Mercuries Life Insurance Co. Ltd.....	253,397	84,990
Merry Electronics Co. Ltd.....	33,704	109,052
Mildef Crete, Inc.....	10,000	21,601
* MIN AIK Technology Co. Ltd.....	44,000	36,851
Mirle Automation Corp.....	31,000	47,709
MOSA Industrial Corp.....	29,000	39,953
MPI Corp.....	14,000	55,544
Namchow Holdings Co. Ltd.....	32,000	56,489
Nan Pao Resins Chemical Co. Ltd.....	8,000	40,346
Nang Kuang Pharmaceutical Co. Ltd.....	9,000	12,460
National Aerospace Fasteners Corp.....	9,000	18,908
Netronix, Inc.....	9,000	17,010
New Best Wire Industrial Co. Ltd.....	19,000	24,988
* Newmax Technology Co. Ltd.....	16,000	20,749

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Nexcom International Co. Ltd.....	26,000	\$ 23,314
Nichidenbo Corp.....	15,000	28,195
Nien Hsing Textile Co. Ltd.....	17,000	12,552
Niko Semiconductor Co. Ltd.....	14,000	34,941
Nishoku Technology, Inc.....	5,000	15,410
O-Bank Co. Ltd.....	151,375	46,839
Ocean Plastics Co. Ltd.....	35,000	42,302
OK Biotech Co. Ltd.....	17,000	14,098
* Orient Semiconductor Electronics Ltd.....	24,000	20,255
* Oriental Union Chemical Corp.....	75,000	55,758
Pacific Construction Co.....	25,000	8,318
Pacific Hospital Supply Co. Ltd.....	9,000	24,520
Paiho Shih Holdings Corp.....	18,000	23,157
Pan German Universal Motors Ltd.....	2,000	15,142
Pegatron Corp.....	383,000	962,744
PharmaEngine, Inc.....	17,000	37,396
* Pharmally International Holding Co. Ltd.....	5,000	0
Pixart Imaging, Inc.....	22,000	111,130
Plotech Co. Ltd.....	23,400	23,804
Powertech Technology, Inc.....	123,000	438,395
President Securities Corp.....	166,453	134,899
Primax Electronics Ltd.....	69,000	134,519
Prince Housing & Development Corp.....	185,000	86,568
Promate Electronic Co. Ltd.....	21,000	31,444
Prosperity Dielectrics Co. Ltd.....	17,000	34,460
Qisda Corp.....	143,000	154,817
QST International Corp.....	9,000	19,833
Qualipoly Chemical Corp.....	18,900	28,499
Quang Viet Enterprise Co. Ltd.....	10,000	43,363
Quanta Storage, Inc.....	41,000	66,334
Quintain Steel Co. Ltd.....	49,789	31,902
Radiant Opto-Electronics Corp.....	77,000	285,062
Radium Life Tech Co. Ltd.....	148,760	58,997
Rechi Precision Co. Ltd.....	59,000	38,571
Rich Development Co. Ltd.....	133,000	43,892
* Ritek Corp.....	130,724	45,113
Rodex Fasteners Corp.....	8,000	10,998
* Roo Hsing Co. Ltd.....	187,000	41,903
Ruentex Development Co. Ltd.....	218,400	508,547
Sampo Corp.....	58,800	64,483
San Fang Chemical Industry Co. Ltd.....	33,000	24,058
San Far Property Ltd.....	44,171	23,217
Sanyang Motor Co. Ltd.....	85,000	82,692
Savior Lifetec Corp.....	43,181	26,572
Scan-D Corp.....	6,000	11,339
SCI Pharmtech, Inc.....	13,200	39,262
ScinoPharm Taiwan Ltd.....	44,000	36,993
Senao International Co. Ltd.....	22,000	25,723
Senao Networks, Inc.....	4,000	15,540
Sercomm Corp.....	37,000	104,426
Sesoda Corp.....	35,430	40,665
Shanghai Commercial & Savings Bank Ltd.....	485,000	818,242
Shan-Loong Transportation Co. Ltd.....	28,000	36,715
Sharehope Medicine Co. Ltd.....	10,500	10,250
Shih Her Technologies, Inc.....	10,000	25,343
Shihlin Electric & Engineering Corp.....	46,000	85,873
Shin Kong Financial Holding Co. Ltd.....	2,297,159	926,006
Shin Ruenn Development Co. Ltd.....	11,550	10,752
Shin Zu Shing Co. Ltd.....	32,000	106,816

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Shining Building Business Co. Ltd.....	102,444	\$ 38,146
Shinkong Insurance Co. Ltd.....	36,000	62,195
Shinkong Textile Co. Ltd.....	7,000	10,719
ShunSin Technology Holding Ltd.....	6,000	19,305
* Shuttle, Inc.....	85,000	44,169
Sigurd Microelectronics Corp.....	66,046	136,870
Simple Technology Co. Ltd.....	29,000	331,646
Sincere Navigation Corp.....	62,830	56,993
Sinher Technology, Inc.....	6,000	8,697
Sinkang Industries Co. Ltd.....	20,000	15,945
Sinon Corp.....	72,000	73,085
SinoPac Financial Holdings Co. Ltd.....	1,917,000	1,146,968
Sinphar Pharmaceutical Co. Ltd.....	34,000	35,176
Sinyi Realty, Inc.....	33,000	41,156
Siward Crystal Technology Co. Ltd.....	33,000	39,487
Southeast Cement Co. Ltd.....	19,000	13,197
Standard Chemical & Pharmaceutical Co. Ltd.....	25,000	37,805
Sunonwealth Electric Machine Industry Co. Ltd.....	25,000	38,798
Sunrex Technology Corp.....	31,685	49,890
Sunspring Metal Corp.....	37,807	36,737
Supreme Electronics Co. Ltd.....	69,765	123,420
Swancor Holding Co. Ltd.....	10,000	32,071
Sweeten Real Estate Development Co. Ltd.....	42,768	40,264
Syncmold Enterprise Corp.....	22,000	54,596
SYNergy ScienTech Corp.....	14,000	16,181
Synmosa Biopharma Corp.....	43,715	36,704
Sysage Technology Co. Ltd.....	15,000	20,711
Syscom Computer Engineering Co.....	20,000	18,538
Systex Corp.....	32,000	97,939
TA Chen Stainless Pipe.....	223,196	360,480
Ta Ya Electric Wire & Cable.....	120,497	100,968
TA-I Technology Co. Ltd.....	19,000	42,051
* Tai Tung Communication Co. Ltd.....	17,000	10,974
Taichung Commercial Bank Co. Ltd.....	592,079	284,795
TaiDoc Technology Corp.....	8,000	53,936
Taiflex Scientific Co. Ltd.....	36,460	61,095
Taimide Tech, Inc.....	15,000	22,369
Tainan Spinning Co. Ltd.....	234,000	207,327
Taishin Financial Holding Co. Ltd.....	1,906,491	1,363,396
Taisun Enterprise Co. Ltd.....	37,000	35,917
# Taita Chemical Co. Ltd.....	49,650	60,132
Taiwan Business Bank.....	1,102,412	411,190
Taiwan Chinsan Electronic Industrial Co. Ltd.....	12,730	20,195
Taiwan Cogeneration Corp.....	69,000	92,397
Taiwan Fertilizer Co. Ltd.....	21,000	51,054
Taiwan Fire & Marine Insurance Co. Ltd.....	48,000	35,221
Taiwan FU Hsing Industrial Co. Ltd.....	39,000	58,450
Taiwan Glass Industry Corp.....	175,000	149,681
Taiwan Hon Chuan Enterprise Co. Ltd.....	49,000	126,783
* Taiwan Land Development Corp.....	129,466	18,431
Taiwan Line Tek Electronic.....	10,000	10,177
Taiwan Navigation Co. Ltd.....	52,000	61,045
Taiwan PCB Techvest Co. Ltd.....	48,000	81,454
Taiwan Sanyo Electric Co. Ltd.....	27,000	34,416
Taiwan Shin Kong Security Co. Ltd.....	37,000	52,446
Taiwan Styrene Monomer.....	85,000	51,851
* Taiwan TEA Corp.....	118,000	90,635
Taiyen Biotech Co. Ltd.....	28,000	33,637
TBI Motion Technology Co. Ltd.....	12,000	19,920

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	44,000	\$ 34,240
#	25,000	12,450
	15,000	20,752
	20,000	26,998
	17,000	14,467
	170,000	86,414
	24,000	236,227
	75,000	85,902
*	27,000	15,723
	17,586	16,919
	8,999	26,923
	27,000	33,110
	59,000	85,044
	30,000	76,373
	71,000	331,465
	20,000	25,088
	98,000	132,871
	4,000	18,746
	105,190	259,707
	29,000	17,823
	7,000	26,722
	42,000	28,484
*	81,000	35,349
	30,000	28,846
	10,000	15,429
	75,000	148,116
	29,000	21,323
*	293,355	151,703
	20,000	25,213
*	113,000	73,057
	10,000	10,752
	21,000	13,081
††	91,000	2,527
	76,277	58,807
	12,000	21,050
	64,000	69,172
	147,664	111,217
	161,091	162,808
*	8,000	8,884
	33,000	21,861
	16,000	19,187
	19,000	21,795
	15,000	17,640
	34,680	127,319
	517,000	490,573
	48,000	267,873
	67,000	42,242
	49,000	17,472
	51,000	39,642
	71,661	78,420
	18,000	30,753
	540,363	603,104
	45,000	122,255
	527,841	599,979
	45,040	115,685
	7,392	8,934
	235,000	463,290
	70,207	218,550
	19,000	18,451

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Xxentria Technology Materials Corp.....	26,000	\$ 62,526
Ya Horng Electronic Co. Ltd.....	9,000	14,337
YC INOX Co. Ltd.....	73,396	80,321
Yea Shin International Development Co. Ltd.....	29,632	24,340
# Yem Chio Co. Ltd.....	92,350	49,804
Yeong Guan Energy Technology Group Co. Ltd.....	18,766	42,252
YFC-Boneagle Electric Co. Ltd.....	15,000	12,296
YFY, Inc.....	263,000	316,484
Yi Jinn Industrial Co. Ltd.....	34,200	22,480
* Yieh Phui Enterprise Co. Ltd.....	146,000	116,372
YONGGU Group, Inc.....	10,000	22,304
Youngtek Electronics Corp.....	24,000	72,392
Yuanta Futures Co. Ltd.....	11,280	20,201
Yuen Chang Stainless Steel Co. Ltd.....	18,000	20,850
Yulon Motor Co. Ltd.....	105,000	156,739
Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	13,000	34,307
YungShin Global Holding Corp.....	29,000	44,536
Zeng Hsing Industrial Co. Ltd.....	9,000	46,901
Zenitron Corp.....	27,000	31,897
Zero One Technology Co. Ltd.....	25,475	40,016
Zhen Ding Technology Holding Ltd.....	124,000	427,445
Zhong Yang Technology Co. Ltd.....	12,000	22,438
Zig Sheng Industrial Co. Ltd.....	51,000	28,154
* Zinwell Corp.....	64,000	43,939
Zippy Technology Corp.....	9,000	13,729
ZongTai Real Estate Development Co. Ltd.....	39,300	55,547
TOTAL TAIWAN.....		<u>42,487,514</u>
THAILAND — (0.8%)		
2S Metal PCL.....	62,600	10,341
AAPICO Hitech PCL.....	39,160	30,580
Advanced Information Technology.....	112,000	20,351
AJ Plast PCL.....	46,500	23,603
Allianz Ayudhya Capital PCL.....	11,000	14,537
Amata Corp. PCL.....	180,300	115,886
* Ananda Development PCL.....	334,800	15,687
AP Thailand PCL.....	427,100	130,843
Asia Plus Group Holdings PCL.....	364,300	40,921
Asian Insulators PCL.....	77,450	15,818
Bangchak Corp. PCL.....	194,900	162,441
Bangkok Insurance PCL.....	16,100	128,626
Bangkok Land PCL.....	2,507,300	79,824
Bangkok Life Assurance PCL.....	95,800	123,005
Banpu PCL.....	809,866	269,996
* Better World Green PCL.....	1,033,000	34,749
BG Container Glass PCL.....	69,400	21,886
Cal-Comp Electronics Thailand PCL, Class F.....	635,683	56,895
CH Karnchang PCL.....	207,800	131,689
CIMB Thai Bank PCL.....	1,716,700	47,951
* Country Group Development PCL.....	992,900	14,911
* Dhipaya Group Holdings PCL.....	79,000	172,616
Eastern Power Group PCL.....	115,900	21,756
Eastern Water Resources Development & Management PCL, Class F.....	147,800	41,728
* Erawan Group PCL.....	789,480	74,929
* Esso Thailand PCL.....	136,300	31,522
Frasers Property Thailand PCL.....	33,400	13,442
* G J Steel PCL.....	998,200	16,789
GFPT PCL.....	144,700	59,540
Global Green Chemicals PCL, Class F.....	86,200	35,987

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Gunkul Engineering PCL.....	328,800	\$ 68,140
Haad Thip PCL.....	20,200	21,083
Ichitan Group PCL.....	73,700	22,135
Interlink Communication PCL.....	48,000	11,101
IRPC PCL.....	2,209,800	252,207
* Italian-Thai Development PCL.....	1,107,100	71,823
JKN Global Media PCL.....	44,500	10,224
JSP Property PCL.....	755,800	20,657
* Khon Kaen Sugar Industry PCL.....	362,960	40,553
Kiatnakin Phatra Bank PCL.....	38,600	80,574
Lalin Property PCL.....	107,600	35,226
Lam Soon Thailand PCL.....	56,200	10,803
Lanna Resources PCL.....	70,000	36,582
LH Financial Group PCL.....	450,900	18,960
* Loxley PCL.....	479,200	35,118
LPN Development PCL.....	298,200	45,229
* MBK PCL.....	204,517	78,625
MC Group PCL.....	100,600	27,495
MCS Steel PCL.....	67,100	29,222
Millcon Steel PCL.....	225,621	7,861
Namyong Terminal PCL.....	91,000	12,408
* Nawarat Patanakarn PCL.....	340,100	10,113
Noble Development PCL.....	181,200	34,286
Origin Property PCL, Class F.....	149,500	51,637
* Platinum Group PCL, Class F.....	124,000	10,800
Polyplex Thailand PCL.....	85,200	61,415
* Power Solution Technologies PCL, Class F.....	161,200	11,329
Praram 9 Hospital PCL.....	69,800	23,899
Precious Shipping PCL.....	182,500	86,056
Prima Marine PCL.....	195,700	34,679
Property Perfect PCL.....	2,370,530	39,871
Pruksa Holding PCL.....	122,100	53,175
Quality Houses PCL.....	1,508,200	106,903
* Raimon Land PCL.....	515,800	14,872
Regional Container Lines PCL.....	66,100	83,382
Rojana Industrial Park PCL.....	220,300	42,677
* Samart Corp. PCL.....	178,900	34,926
Sansiri PCL.....	2,197,100	87,105
SC Asset Corp. PCL.....	339,100	38,702
SCG Ceramics PCL.....	308,500	20,940
* SEAFCO PCL.....	147,500	19,670
* Seafresh Industry PCL.....	92,800	9,644
Sena Development PCL.....	196,116	28,744
Siam City Cement PCL.....	18,700	90,144
Siamgas & Petrochemicals PCL.....	167,600	65,439
* Singha Estate PCL.....	546,200	31,989
Sino-Thai Engineering & Construction PCL.....	168,000	72,660
SNC Former PCL.....	53,600	27,850
Somboon Advance Technology PCL.....	57,400	39,824
SPCG PCL.....	112,000	62,904
Sri Trang Agro-Industry PCL.....	188,000	169,395
* Srithai Superware PCL.....	235,400	9,262
* Star Petroleum Refining PCL.....	325,000	93,708
Supalai PCL.....	252,825	172,372
Super Energy Corp. PCL.....	3,249,800	92,726
Syntec Construction PCL.....	380,800	23,103
* Tata Steel Thailand PCL.....	749,600	31,970
Thai Oil PCL.....	208,100	328,135
Thai Reinsurance PCL.....	428,800	14,295

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
* Thai Rubber Latex Group PCL.....	145,680	\$ 11,114
Thai Stanley Electric PCL, Class F.....	8,458	47,631
Thai Union Group PCL, Class F.....	343,300	215,497
Thai Wah PCL, Class F.....	75,200	12,874
Thaifoods Group PCL, Class F.....	153,700	22,897
Thanachart Capital PCL.....	68,400	83,202
Thoresen Thai Agencies PCL.....	308,100	85,596
Tipco Asphalt PCL.....	92,300	50,177
Tisco Financial Group PCL.....	23,100	68,513
TKS Technologies PCL.....	42,400	18,847
TPI Polene PCL.....	1,534,100	82,476
TPI Polene Power PCL.....	422,400	52,522
* U City PCL, Class F.....	545,400	32,106
* Unique Engineering & Construction PCL.....	138,400	23,694
Univanich Palm Oil PCL.....	46,900	9,719
Univentures PCL.....	165,100	17,157
Vanachai Group PCL.....	89,800	22,656
Vinythai PCL.....	88,700	103,232
WHA Corp. PCL.....	1,248,700	128,264
Workpoint Entertainment PCL.....	70,000	48,356
TOTAL THAILAND.....		6,262,006
TURKEY — (0.1%)		
Aksa Akrylic Kimya Sanayii AS.....	33,356	80,475
* Aksa Enerji Uretim AS.....	48,242	45,536
Alarko Holding AS.....	33,735	47,271
* Albaraka Turk Katilim Bankasi AS.....	87,437	11,593
Anadolu Anonim Turk Sigorta Sirketi.....	39,175	18,254
Anadolu Efes Biracilik Ve Malt Sanayii AS.....	21,398	46,793
Aygaz AS.....	20,460	36,500
* Bera Holding AS.....	122,261	93,358
* Borusan Mannesmann Boru Sanayi ve Ticaret AS.....	9,716	18,745
* Cimsa Cimento Sanayi VE Ticaret AS.....	16,339	41,602
* Global Yatirim Holding AS.....	47,710	8,509
* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class A.....	50,203	39,023
* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.....	170,857	153,902
* Kordsa Teknik Tekstil AS.....	15,368	39,473
* Petkim Petrokimya Holding AS.....	51,520	33,454
* Sekerbank Turk AS.....	212,367	16,443
Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	24,464	22,480
* TAV Havalimanlari Holding AS.....	16,994	46,758
Tekfen Holding AS.....	28,128	53,431
* Turk Hava Yollari AO.....	25,973	56,001
* Turkiye Halk Bankasi AS.....	23,463	8,702
Turkiye Sise ve Cam Fabrikalari AS.....	33,888	35,267
Ulker Biskuvi Sanayi AS.....	13,919	17,990
Vestel Elektronik Sanayi ve Ticaret AS.....	13,751	25,056
* Zorlu Enerji Elektrik Uretim AS.....	97,902	12,538
TOTAL TURKEY.....		1,009,154
UNITED ARAB EMIRATES — (0.2%)		
Abu Dhabi National Insurance Co. PSC.....	13,208	24,309
* Air Arabia PJSC.....	306,596	121,467
* Ajman Bank PJSC.....	165,363	35,917
Aldar Properties PJSC.....	239,389	270,170
Dana Gas PJSC.....	211,701	59,203
* Deyaar Development PJSC.....	292,122	38,137
* Dubai Financial Market PJSC.....	217,784	142,584

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)		
	396,632	\$ 247,496
*	41,699	49,210
	490,298	653,312
	81,968	16,877
*	339,566	45,488
*	158,396	35,580
	34,386	28,090
*	502,430	41,916
TOTAL UNITED ARAB EMIRATES		<u>1,809,756</u>
UNITED KINGDOM — (9.0%)		
	574,298	1,878,176
*	9,849	21,997
	50,208	200,098
	22,912	152,450
Ω	216,948	448,897
	126,804	185,616
*	19,783	4,851
	6,082	59,412
	61,766	21,192
*	95,604	456,707
	67,301	257,979
	6,639	100,992
*	115,955	474,977
Ω	46,091	75,952
	174,013	596,505
	11,961	236,709
	128,925	1,072,274
*	106,552	707,420
	30,790	51,431
	31,818	1,224,328
Ω	28,363	1,618,663
	77,353	355,207
	27,628	141,800
	49,089	527,915
	4,667	16,717
	105,199	121,217
	56,241	249,715
	342	11,776
	4,002	24,413
*	114,384	342,904
*	87,321	243,456
*	91,534	72,562
	24,960	183,771
	21,628	45,943
	4,281	20,252
*	23,179	109,868
	339,294	408,893
	16,082	10,487
	47,394	142,408
*	1,452,068	1,427,766
	75,743	280,597
	49,224	187,583
*	49,781	26,746
	7,450	331,584
	18,024	221,205
	43,721	759,746
Ω	33,242	103,555
	130	1,960

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	125,730	\$ 111,247
	49,233	32,429
*	99,392	414,518
*Ω	12,918	640,152
	59,132	257,047
	296,661	427,863
*	16,935	26,853
	63,320	203,002
*	7,087	31,359
	352,160	1,451,649
	15,468	178,611
	155,630	222,878
	112,465	916,259
	367,772	1,878,193
*	175,947	339,508
*	23,578	300,461
*	330,096	95,176
	23,438	31,470
	89,500	417,075
	27,223	337,623
*	4,362	95,133
	92,224	302,881
	1,018	3,210
*	157,529	216,948
*	7,489	13,827
Ω	56,147	201,157
	71,351	39,836
*	49,289	489,608
	16,230	137,546
	10,004	93,655
	32,360	76,847
	32,180	20,932
	40,981	81,529
*	55,669	431,559
*	9,497	82,495
*	8,958	80,358
	5,343	71,244
	579	24,569
	68,236	1,072,576
	196,450	800,036
*	140,283	233,509
	67,566	202,186
*Ω	36,862	122,722
	10,598	40,112
	57,342	252,892
*	83,552	407,699
	7,040	47,934
	40,067	100,526
	136,342	265,681
	22,372	134,097
	32,413	189,095
	23,723	90,340
	22,585	634,484
	30,956	406,897
	65,061	91,170
*Ω	20,713	21,947
*Ω	77,600	17,648
	39,749	115,572
*	21,446	29,431

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Ω Ibstock PLC.....	99,581	\$ 266,842
Inchcape PLC.....	91,211	1,040,098
Investec PLC.....	174,898	1,007,184
iomart Group PLC.....	23,351	51,606
* IQE PLC.....	207,113	89,278
J Sainsbury PLC.....	302,385	1,188,236
* James Fisher & Sons PLC.....	11,400	59,009
* John Menzies PLC.....	6,811	26,379
* John Wood Group PLC.....	175,398	528,008
Johnson Matthey PLC.....	4,659	123,038
* Johnson Service Group PLC.....	113,162	231,644
Jupiter Fund Management PLC.....	119,590	371,011
* Just Group PLC.....	311,186	362,120
Keller Group PLC.....	22,579	259,081
* Kier Group PLC.....	130,007	172,611
* Lamprell PLC.....	63,868	28,549
Lancashire Holdings Ltd.....	61,043	451,951
* Lookers PLC.....	90,787	114,465
LSL Property Services PLC.....	23,302	124,476
Macfarlane Group PLC.....	41,802	71,112
Man Group PLC.....	421,779	1,101,824
* Marks & Spencer Group PLC.....	468,865	1,387,563
* Marston's PLC.....	187,638	205,160
* McBride PLC.....	34,187	22,882
Mears Group PLC.....	35,976	94,988
* Mediclinic International PLC.....	108,883	469,679
* Meggitt PLC.....	160,054	1,616,585
Melrose Industries PLC.....	127,767	260,264
* Metro Bank PLC.....	8,823	11,578
Micro Focus International PLC.....	66,697	410,325
* Mitchells & Butlers PLC.....	81,290	275,836
Mitie Group PLC.....	341,412	276,642
MJ Gleeson PLC.....	11,285	109,236
Morgan Sindall Group PLC.....	10,623	306,934
MP Evans Group PLC.....	5,027	55,397
* N Brown Group PLC.....	41,484	21,788
* National Express Group PLC.....	143,553	486,828
NCC Group PLC.....	55,476	142,731
Norcros PLC.....	20,895	86,425
Numis Corp. PLC.....	21,347	92,460
Pan African Resources PLC.....	382,281	93,928
Pearson PLC.....	59,614	497,744
Pearson PLC, Sponsored ADR.....	121,605	1,033,642
* Pendragon PLC.....	335,309	102,955
* Petrofac Ltd.....	91,241	146,724
* Petropavlovsk PLC.....	711,141	145,260
Pets at Home Group PLC.....	141,097	817,007
* Pharos Energy PLC.....	72,098	24,793
Phoenix Group Holdings PLC.....	99,204	888,115
* Photo-Me International PLC.....	60,177	60,735
* Playtech PLC.....	60,543	476,951
Plus500 Ltd.....	3,261	64,751
Porvair PLC.....	4,852	43,921
* PPHE Hotel Group Ltd.....	860	16,726
Premier Foods PLC.....	184,723	294,750
PZ Cussons PLC.....	56,066	146,275
QinetiQ Group PLC.....	155,098	562,870
* Rank Group PLC.....	44,743	95,238
REA Holdings PLC.....	12,065	22,549

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Reach PLC.....	91,064	\$ 321,435
Redcentric PLC.....	20,006	33,321
Redde Northgate PLC.....	68,476	356,876
Redrow PLC.....	73,870	622,332
* Renewi PLC.....	19,639	176,942
* Restaurant Group PLC.....	147,129	188,642
RHI Magnesita NV.....	4,126	190,310
Ricardo PLC.....	18,866	117,855
River & Mercantile Group PLC.....	3,528	13,694
Robert Walters PLC.....	4,774	47,338
* Rockhopper Exploration PLC.....	89,812	10,945
Royal Mail PLC.....	213,415	1,275,295
RPS Group PLC.....	78,941	119,437
RWS Holdings PLC.....	23,315	158,603
Ω Sabre Insurance Group PLC.....	42,613	130,890
* Saga PLC.....	31,029	120,443
* Savannah Energy PLC.....	34,267	12,991
Savills PLC.....	22,452	409,137
ScS Group PLC.....	5,583	16,530
* Senior PLC.....	132,824	240,436
Serco Group PLC.....	229,615	415,352
Serica Energy PLC.....	42,455	147,565
Severfield PLC.....	81,727	77,805
* SIG PLC.....	164,973	91,913
Smart Metering Systems PLC.....	30,487	303,517
Spectris PLC.....	18,683	852,573
Speedy Hire PLC.....	156,008	120,797
*Ω Spire Healthcare Group PLC.....	81,879	263,513
* Staffline Group PLC.....	25,282	19,436
* Studio Retail Group PLC.....	11,240	15,642
* Superdry PLC.....	15,103	42,557
Synthomer PLC.....	59,024	291,400
Tate & Lyle PLC.....	108,289	1,035,811
Taylor Wimpey PLC.....	945,353	1,939,445
TBC Bank Group PLC.....	8,905	169,577
TClarke PLC.....	6,259	12,725
* Ted Baker PLC.....	46,242	54,979
Ω TI Fluid Systems PLC.....	53,695	172,885
TP ICAP Group PLC.....	192,022	364,017
Travis Perkins PLC.....	56,974	1,156,018
* Tremor International Ltd.....	16,817	118,471
Trifast PLC.....	39,373	83,751
TT Electronics PLC.....	49,193	156,278
Tungsten Corp. PLC.....	18,515	9,173
Tyman PLC.....	46,048	232,767
Ultra Electronics Holdings PLC.....	6,561	257,409
Vertu Motors PLC.....	110,788	99,082
Vesuvius PLC.....	63,532	393,728
* Virgin Money UK PLC.....	323,893	838,374
Vistry Group PLC.....	69,728	966,758
Ω Vivo Energy PLC.....	102,718	183,817
Vp PLC.....	3,924	51,810
Watkin Jones PLC.....	34,139	122,242
Wickes Group PLC.....	49,329	136,317
Young & Co's Brewery PLC.....	3,177	35,627
Young & Co's Brewery PLC, Class A.....	6,225	126,672

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Zotefoams PLC.....	9,636	\$ 46,997
TOTAL UNITED KINGDOM.....		<u>67,776,942</u>
TOTAL COMMON STOCKS.....		<u>743,665,066</u>
PREFERRED STOCKS — (0.5%)		
AUSTRALIA — (0.0%)		
Catapult Group International Ltd.....	2,945	<u>2,894</u>
BRAZIL — (0.1%)		
Banco ABC Brasil SA.....	18,556	55,352
Ω Banco BMG SA.....	30,400	17,976
Banco do Estado do Rio Grande do Sul SA Class B.....	52,100	107,436
Banco Pan SA.....	32,265	66,412
Cia Ferro Ligas da Bahia - FERBASA.....	9,400	82,226
Eucatex SA Industria e Comercio.....	14,000	23,755
Grazziotin SA.....	1,600	11,733
Marcopolo SA.....	110,973	71,473
Randon SA Implementos e Participacoes.....	29,754	67,464
Schulz SA.....	14,100	22,066
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A.....	76,200	<u>229,170</u>
TOTAL BRAZIL.....		<u>755,063</u>
COLOMBIA — (0.1%)		
Grupo de Inversiones Suramericana SA.....	16,078	<u>117,048</u>
GERMANY — (0.3%)		
Biotest AG.....	2,716	112,288
Draegerwerk AG & Co. KGaA.....	2,639	153,310
Fuchs Petrolub SE.....	16,859	728,564
Jungheinrich AG.....	12,365	528,744
Schaeffler AG.....	16,013	119,032
Sixt SE.....	4,018	363,028
STO SE & Co. KGaA.....	693	173,922
Villeroy & Boch AG.....	889	<u>23,947</u>
TOTAL GERMANY.....		<u>2,202,835</u>
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	22,520	<u>19,220</u>
SOUTH KOREA — (0.0%)		
* Haesung Industrial Co. Ltd.....	46	698
Hyundai Engineering & Construction Co. Ltd.....	243	<u>13,595</u>
TOTAL SOUTH KOREA.....		<u>14,293</u>
TAIWAN — (0.0%)		
* China Development Financial Holding Corp.....	241,426	<u>81,766</u>
THAILAND — (0.0%)		
* U City PCL.....	1,636,200	<u>60,937</u>
TOTAL PREFERRED STOCKS.....		<u>3,254,056</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Decmil Group Ltd. Warrants 09/15/22.....	326	<u>0</u>

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (0.0%)		
* Marisa Lojas SA Warrants 11/15/22.....	6,031	\$ 0
CANADA — (0.0%)		
* Cenovus Energy, Inc. Warrants 01/01/26.....	3,445	32,522
ITALY — (0.0%)		
* BF SpA Rights 02/16/22.....	11,931	0
* Webuild SpA Warrants 08/02/30.....	2,669	0
SINGAPORE — (0.0%)		
* Ezion Holdings Ltd. Warrants 04/16/23.....	196,236	0
* Stamford Land Corp. Ltd. Rights 02/28/22.....	74,880	1,108
TOTAL SINGAPORE.....		1,108
SPAIN — (0.0%)		
* ACS Actividades de Construccion y Servicios SA Rights 02/02/22.....	36,597	18,329
* Sacyr SA Rights 02/02/22.....	39,850	2,194
TOTAL SPAIN.....		20,523
THAILAND — (0.0%)		
* Advanced Information Technology PCL Warrants 01/12/24.....	56,000	6,812
* Banpu PCL Warrants 10/01/22.....	202,466	28,459
* Banpu PCL Warrants 10/01/23.....	202,466	19,459
* MBK PCL Warrants 11/15/24.....	8,181	2,383
* Thai Rubber Latex Group PCL Warrants 09/29/24.....	24,280	430
TOTAL THAILAND.....		57,543
TOTAL RIGHTS/WARRANTS.....		111,696
TOTAL INVESTMENT SECURITIES		
(Cost \$697,694,636).....		747,030,818
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (0.4%)		
@§ The DFA Short Term Investment Fund.....	290,078	3,355,913
TOTAL INVESTMENTS — (100.0%)		
(Cost \$701,049,611)^.....		<u>\$750,386,731</u>

As of January 31, 2022, World ex U.S. Targeted Value Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	16	03/18/22	\$3,503,484	\$3,603,400	\$99,916
Total Futures Contracts.....			<u>\$3,503,484</u>	<u>\$3,603,400</u>	<u>\$99,916</u>

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia.....	\$ 1,303	\$ 35,250,440	—	\$ 35,251,743
Austria.....	—	5,498,795	—	5,498,795
Belgium.....	250,381	8,851,237	—	9,101,618
Brazil.....	7,206,015	95,564	—	7,301,579
Canada.....	53,941,643	8,790	—	53,950,433
Chile.....	6,033	963,677	—	969,710
China.....	1,971,396	54,362,866	\$ 68,807	56,403,069
Colombia.....	156,670	—	—	156,670
Denmark.....	—	13,034,327	—	13,034,327
Finland.....	—	13,078,392	—	13,078,392
France.....	—	33,613,274	—	33,613,274
Gabon.....	—	17,129	—	17,129
Germany.....	710,133	36,180,502	—	36,890,635
Greece.....	—	796,093	—	796,093
Hong Kong.....	175,443	15,843,910	29,068	16,048,421
Hungary.....	—	8,277	—	8,277
India.....	—	32,816,686	188	32,816,874
Indonesia.....	—	3,886,281	12,390	3,898,671
Ireland.....	—	4,040,535	—	4,040,535
Israel.....	399,991	9,700,810	—	10,100,801
Italy.....	949,253	18,836,492	—	19,785,745
Japan.....	—	115,546,796	—	115,546,796
Malaysia.....	—	3,355,228	—	3,355,228
Mexico.....	4,421,806	102,974	—	4,524,780
Netherlands.....	658,111	14,712,157	—	15,370,268
New Zealand.....	—	1,958,147	—	1,958,147
Norway.....	31,833	4,906,971	—	4,938,804
Philippines.....	—	1,608,381	—	1,608,381
Poland.....	—	2,532,993	—	2,532,993
Portugal.....	—	2,562,384	—	2,562,384
Qatar.....	—	1,384,631	—	1,384,631
Russia.....	1,257,810	239,277	—	1,497,087
Saudi Arabia.....	—	5,059,150	—	5,059,150
Singapore.....	—	4,202,123	21,616	4,223,739
South Africa.....	270,837	9,163,274	—	9,434,111
South Korea.....	—	33,775,682	7,397	33,783,079
Spain.....	—	9,434,376	—	9,434,376
Sweden.....	133,146	17,280,672	—	17,413,818
Switzerland.....	—	36,929,131	—	36,929,131
Taiwan.....	—	42,484,987	2,527	42,487,514
Thailand.....	6,220,998	41,008	—	6,262,006
Turkey.....	56,001	953,153	—	1,009,154
United Arab Emirates.....	—	1,809,756	—	1,809,756
United Kingdom.....	1,033,642	66,743,300	—	67,776,942
Preferred Stocks				
Australia.....	—	2,894	—	2,894
Brazil.....	737,087	17,976	—	755,063
Colombia.....	117,048	—	—	117,048
Germany.....	112,288	2,090,547	—	2,202,835
Philippines.....	—	19,220	—	19,220
South Korea.....	698	13,595	—	14,293
Taiwan.....	81,766	—	—	81,766
Thailand.....	60,937	—	—	60,937

WORLD EX U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Rights/Warrants				
Canada.....	—	\$ 32,522	—	\$ 32,522
Singapore.....	—	1,108	—	1,108
Spain.....	—	20,523	—	20,523
Thailand.....	—	57,543	—	57,543
Securities Lending Collateral.....	—	3,355,913	—	3,355,913
Futures Contracts**.....	\$ 99,916	—	—	99,916
TOTAL.....	\$81,062,185	\$669,282,469	\$141,993[^]	\$750,486,647

** Valued at the unrealized appreciation/(depreciation) on the investment.

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

WORLD EX U.S. CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.0%)		
AUSTRALIA — (4.1%)		
* A2B Australia Ltd.....	61,896	\$ 52,690
Accent Group Ltd.....	105,492	151,775
# Adairs Ltd.....	81,527	178,744
Adbri Ltd.....	147,407	307,266
AGL Energy Ltd.....	61,163	308,903
* Ainsworth Game Technology Ltd.....	68,629	60,812
* Alkane Resources Ltd.....	90,017	52,619
* Alliance Aviation Services Ltd.....	11,891	32,821
* Allkem Ltd.....	36,324	236,529
ALS Ltd.....	118,226	992,493
Altium Ltd.....	20,128	514,553
Alumina Ltd.....	242,873	328,188
#* AMA Group Ltd.....	138,426	42,484
* AMP Ltd.....	1,156,034	720,590
Ampol Ltd.....	59,726	1,265,176
Ansell Ltd.....	27,424	521,383
APA Group.....	108,035	732,677
Appen Ltd.....	9,531	65,798
* Arafura Resources Ltd.....	89,658	12,539
ARB Corp. Ltd.....	19,985	658,485
#* Ardent Leisure Group Ltd.....	111,234	106,990
Aristocrat Leisure Ltd.....	66,921	1,939,890
ASX Ltd.....	4,901	290,671
Atlas Arteria Ltd.....	113,300	525,928
AUB Group Ltd.....	7,273	120,107
* Aurelia Metals Ltd.....	371,492	111,158
Aurizon Holdings Ltd.....	530,339	1,326,831
AusNet Services Ltd.....	190,189	349,966
Austal Ltd.....	104,574	149,166
Australia & New Zealand Banking Group Ltd.....	199,536	3,770,998
* Australian Agricultural Co. Ltd.....	61,076	62,683
Australian Ethical Investment Ltd.....	11,755	77,528
Australian Finance Group Ltd.....	51,890	81,278
Australian Pharmaceutical Industries Ltd.....	206,019	221,727
* Australian Strategic Materials Ltd.....	20,052	119,669
Auswide Bank Ltd.....	6,130	29,003
Baby Bunting Group Ltd.....	30,773	111,107
Bank of Queensland Ltd.....	230,570	1,254,242
Bapcor Ltd.....	102,141	511,790
Base Resources Ltd.....	56,903	13,119
Beach Energy Ltd.....	858,441	906,798
Beacon Lighting Group Ltd.....	18,860	36,203
Bega Cheese Ltd.....	93,777	339,575
Bell Financial Group Ltd.....	18,940	22,375
Bendigo & Adelaide Bank Ltd.....	143,977	879,390
# BHP Group Ltd.....	459,448	14,680,722
# BHP Group Ltd., Sponsored ADR.....	123,788	7,872,917
Blackmores Ltd.....	2,461	142,925
* Blue Sky Alternative Investments Ltd.....	5,525	0
BlueScope Steel Ltd.....	156,292	2,048,495
Brambles Ltd.....	118,372	813,221
Bravura Solutions Ltd.....	50,218	77,036
Breville Group Ltd.....	26,747	544,738
Brickworks Ltd.....	27,903	448,445
BWX Ltd.....	31,197	75,030

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* Byron Energy Ltd.....	59,304	\$ 5,241
* Calix Ltd.....	2,238	8,098
Capitol Health Ltd.....	106,976	28,860
* Capricorn Metals Ltd.....	9,138	20,516
Cardno Ltd.....	7,045	8,639
* Carnarvon Energy Ltd.....	195,198	36,783
Carsales.com Ltd.....	65,128	1,030,146
Cash Converters International Ltd.....	184,747	33,524
Cedar Woods Properties Ltd.....	24,019	87,634
Challenger Ltd.....	184,675	754,374
#* Champion Iron Ltd.....	26,421	122,065
# CIMIC Group Ltd.....	6,319	73,820
#* City Chic Collective Ltd.....	26,152	91,961
Class Ltd.....	19,682	35,594
Cleanaway Waste Management Ltd.....	611,584	1,248,489
Clinuvel Pharmaceuticals Ltd.....	5,525	90,311
# Clover Corp. Ltd.....	24,457	26,333
Cochlear Ltd.....	5,187	711,308
Codan Ltd.....	54,165	348,825
Coles Group Ltd.....	117,654	1,351,691
* Collection House Ltd.....	64,782	4,801
Collins Foods Ltd.....	53,890	449,517
Commonwealth Bank of Australia.....	87,813	5,856,226
Computershare Ltd.....	66,486	921,602
#* Cooper Energy Ltd.....	604,081	128,701
* Corporate Travel Management Ltd.....	14,669	218,740
Costa Group Holdings Ltd.....	162,998	322,407
# Credit Corp. Group Ltd.....	10,035	242,128
* Crown Resorts Ltd.....	75,054	646,673
CSL Ltd.....	25,409	4,706,829
CSR Ltd.....	273,453	1,089,318
Data#3 Ltd.....	37,256	146,028
* De Grey Mining Ltd.....	26,592	21,545
* Decmil Group Ltd.....	55,934	11,894
Deterra Royalties Ltd.....	82,122	250,529
# Dicker Data Ltd.....	8,078	73,175
Domain Holdings Australia Ltd.....	39,781	133,691
Domino's Pizza Enterprises Ltd.....	15,145	1,117,144
Downer EDI Ltd.....	307,376	1,189,000
Eagers Automotive Ltd.....	48,592	442,610
* Eclipx Group Ltd.....	141,679	211,624
Elanor Investor Group.....	19,470	28,514
Elders Ltd.....	45,390	350,991
Emeco Holdings Ltd.....	84,755	53,856
* EML Payments Ltd.....	42,190	89,838
Empire Energy Group Ltd.....	51,547	13,711
Endeavour Group Ltd.....	85,461	381,721
Enero Group Ltd.....	4,072	10,536
EQT Holdings Ltd.....	2,688	49,696
Estia Health Ltd.....	97,068	140,344
Euroz Hartleys Group Ltd.....	9,095	10,661
* EVENT Hospitality & Entertainment Ltd.....	26,649	254,611
Evolution Mining Ltd.....	503,413	1,264,790
Fleetwood Ltd.....	28,254	46,359
#* Flight Centre Travel Group Ltd.....	27,145	322,001
Fortescue Metals Group Ltd.....	340,721	4,784,439
* G8 Education Ltd.....	356,108	280,578
* Genex Power Ltd.....	32,729	4,185
Genworth Mortgage Insurance Australia Ltd.....	140,658	243,157

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	141,663	\$ 134,872
	73,533	379,855
	238,429	130,902
#*	177,454	9,526
	48,779	426,740
	107,097	192,058
	40,822	141,639
	180,374	628,666
	238,369	754,570
	6,519	9,240
#*	3,137	5,219
	85,589	113,859
	3,551	69,195
#*	157,069	92,883
	33,270	695,422
	227,758	1,927,063
	82,122	610,653
	130,607	273,236
	458,345	1,073,203
	124,521	132,533
#	100,256	233,403
	248,151	622,337
	182,100	549,282
	32,119	94,108
*	34,225	23,243
	18,716	148,618
*	41,220	19,431
	45,859	266,097
	55,985	452,909
	58,367	68,243
	57,444	1,933,291
	1,045	34,819
	54,739	1,791,025
	30,813	168,605
	12,500	158,986
	520,847	81,359
*	210,222	288,041
	22,749	113,552
#	8,258	36,467
	78,586	556,117
	6,690	80,187
	232,345	890,594
	12,650	159,542
*	66,222	427,735
	1,563	9,419
	126,373	64,279
	300,111	38,299
	19,254	2,516,719
	7,825	13,243
#	20,389	271,294
*	699,050	124,017
	32,345	257,925
#	24,606	14,308
	510,412	1,118,451
	85,990	39,176
#*	58,643	47,121
#*	194,260	69,335
	572,997	1,608,112
*	9,197	10,624

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	53,365	\$2,120,775
*	76,024	21,825
#	24,054	153,226
	164,283	117,638
	70,036	150,686
	146,256	43,683
*	341,996	106,710
	33,862	119,302
*	7,701	27,992
	231,851	4,473,668
	45,078	51,538
	24,166	261,731
	2,210	1,265
#	195,956	315,665
	62,518	969,739
*	31,711	243,317
	157,246	693,784
	21,590	208,343
	91,267	93,740
#	5,353	1,798
	489,616	913,739
	246,130	1,466,916
	233,457	263,821
	108,559	344,765
*	72,450	118,509
*	46,008	28,937
#*	37,694	87,176
*	276,860	317,498
#*	11,933	9,673
	28,057	277,976
	338,070	1,352,787
	426,136	1,049,212
	120,969	2,098,464
	15,421	76,494
	7,482	13,425
	71,659	118,437
*	173,992	90,728
*	449,671	78,506
	131,518	105,297
	74,588	256,166
	5,443	15,670
	298,302	163,398
	20,237	472,976
	459,094	479,867
*	23,287	53,874
	1,376	11,107
	90,485	159,074
*	17,729	15,921
	16,297	334,379
#	13,699	442,394
	5,838	18,165
	6,696	21,952
	20,749	116,960
*	6,921	23,688
	185,516	1,472,930
	310,211	640,174
	272,182	260,875
	23,595	1,052,715
	5,612	581,385

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
#	Reckon Ltd.....	16,235
*	Red 5 Ltd.....	539,792
	Reece Ltd.....	18,541
#	Regis Healthcare Ltd.....	48,428
#	Regis Resources Ltd.....	358,016
#*	Reject Shop Ltd.....	13,887
	Reliance Worldwide Corp. Ltd.....	98,249
#*	Resolute Mining Ltd.....	380,087
*	Retail Food Group Ltd.....	487,291
	Ridley Corp. Ltd.....	99,459
	Rio Tinto Ltd.....	46,356
*	RPMGlobal Holdings Ltd.....	22,062
	Sandfire Resources Ltd.....	294,279
	Santos Ltd.....	659,287
	SEEK Ltd.....	9,669
	Select Harvests Ltd.....	36,320
	Senex Energy Ltd.....	62,295
	Servcorp Ltd.....	11,131
	Service Stream Ltd.....	239,973
	Seven Group Holdings Ltd.....	32,256
*	Seven West Media Ltd.....	497,856
	SG Fleet Group Ltd.....	29,150
	Shaver Shop Group Ltd.....	23,611
	Sigma Healthcare Ltd.....	462,744
*	Silver Lake Resources Ltd.....	306,707
	Sims Ltd.....	69,596
	SmartGroup Corp. Ltd.....	28,813
	Sonic Healthcare Ltd.....	32,796
	South32 Ltd., ADR.....	8,829
	South32 Ltd.....	554,490
	Southern Cross Media Group Ltd.....	113,209
#*	Speedcast International Ltd.....	165,938
	SRG Global Ltd.....	103,215
#	St Barbara Ltd.....	264,017
*	Star Entertainment Grp Ltd.....	294,772
	Steadfast Group Ltd.....	151,308
	Suncorp Group Ltd.....	140,768
	Super Retail Group Ltd.....	116,008
*	Superloop Ltd.....	22,155
*	Sydney Airport.....	104,912
	Symbio Holdings Ltd.....	6,933
*	Syrah Resources Ltd.....	103,264
	Tabcorp Holdings Ltd.....	340,266
	Tassal Group Ltd.....	105,184
	Technology One Ltd.....	87,429
	Telstra Corp. Ltd.....	411,065
	Telstra Corp. Ltd., ADR.....	939
#	TPG Telecom Ltd.....	68,642
	Transurban Group.....	80,974
	Treasury Wine Estates Ltd.....	98,265
#*	Tuas Ltd.....	91,124
	United Malt Grp Ltd.....	123,108
*	Uniti Group Ltd.....	4,357
#	Virtus Health Ltd.....	44,833
	Vita Group Ltd.....	66,012
Ω	Viva Energy Group Ltd.....	125,173
#*	Webjet Ltd.....	45,166
	Wesfarmers Ltd.....	95,120
*	Western Areas Ltd.....	159,163

\$ 10,733
103,496
286,243
60,408
435,479
60,269
362,834
77,159
23,511
99,446
3,685,565
29,815
1,414,124
3,358,231
200,373
139,428
203,373
26,967
133,010
498,807
221,013
49,067
18,846
147,758
322,987
708,574
146,447
883,206
121,469
1,525,566
151,436
0
33,027
231,332
720,046
497,916
1,105,579
959,459
16,755
644,802
28,516
121,979
1,195,553
262,642
654,057
1,142,728
13,061
288,187
715,343
738,583
123,674
363,607
13,014
230,089
15,898
190,820
158,116
3,549,184
391,717

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
Westgold Resources Ltd.....	106,449	\$ 137,953
Westpac Banking Corp.....	218,195	3,147,011
* Whitehaven Coal Ltd.....	328,931	629,796
WiseTech Global Ltd.....	2,252	73,346
Woodside Petroleum Ltd.....	83,948	1,500,067
Woolworths Group Ltd.....	85,461	2,084,775
Worley Ltd.....	86,099	709,425
* Xero Ltd.....	1,328	107,575
TOTAL AUSTRALIA.....		<u>167,012,002</u>
AUSTRIA — (0.4%)		
Agrana Beteiligungs AG.....	5,588	108,584
ANDRITZ AG.....	23,896	1,271,352
AT&S Austria Technologie & Systemtechnik AG.....	15,848	738,140
Atrium European Real Estate Ltd.....	37,795	128,343
Ω BAWAG Group AG.....	7,295	437,811
#* DO & Co. AG.....	430	44,324
Erste Group Bank AG.....	47,727	2,230,788
EVN AG.....	13,290	391,216
* FACC AG.....	1,947	16,931
* Flughafen Wien AG.....	1,332	42,545
# IMMOFINANZ AG.....	12,053	312,667
* Lenzing AG.....	5,408	663,818
Mayr Melnhof Karton AG.....	2,109	410,312
# Oesterreichische Post AG.....	11,224	471,115
OMV AG.....	29,916	1,830,990
Palfinger AG.....	3,950	134,984
# POLYTEC Holding AG.....	4,035	35,494
* Porr AG.....	2,886	40,839
Raiffeisen Bank International AG.....	55,975	1,573,303
Rosenbauer International AG.....	582	29,142
S IMMO AG.....	7,826	200,564
* Schoeller-Bleckmann Oilfield Equipment AG.....	1,208	50,934
Semperit AG Holding.....	1,666	50,556
Strabag SE.....	7,579	326,211
Telekom Austria AG.....	54,154	468,425
UBM Development AG.....	1,357	64,285
UNIQA Insurance Group AG.....	47,128	436,840
# Verbund AG.....	1,450	153,570
Vienna Insurance Group AG Wiener Versicherung Gruppe.....	18,637	545,877
voestalpine AG.....	44,027	1,463,683
Wienerberger AG.....	31,530	1,141,608
Zumtobel Group AG.....	4,990	45,453
TOTAL AUSTRIA.....		<u>15,860,704</u>
BELGIUM — (0.7%)		
Ackermans & van Haaren NV.....	9,235	1,782,584
Ageas SA.....	46,157	2,221,746
* AGFA-Gevaert NV.....	67,716	287,320
Anheuser-Busch InBev SA.....	69,892	4,406,069
# Anheuser-Busch InBev SA/NV, Sponsored ADR.....	1,081	68,179
* Argenx SE.....	353	94,460
Atenor.....	822	52,542
Banque Nationale de Belgique.....	10	18,789
Barco NV.....	7,938	163,931
Bekaert SA.....	16,807	782,480
* bpost SA.....	33,088	244,256
Cie d'Entreprises CFE.....	5,331	722,150

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
Deceuninck NV.....	24,144	\$ 91,539
D'ieteren Group.....	10,030	1,747,570
Econocom Group SA/NV.....	51,414	205,608
# Elia Group SA.....	8,138	1,098,180
Etablissements Franz Colruyt NV.....	23,970	973,654
#* Euronav NV.....	86,442	713,984
EVS Broadcast Equipment SA.....	5,263	125,251
Exmar NV.....	15,568	78,043
Fagron.....	22,568	387,941
* Galapagos NV.....	763	51,415
Gimv NV.....	7,130	434,635
* Greenyard NV.....	1,785	18,287
Immobel SA.....	2,633	234,779
Ion Beam Applications.....	1,711	29,233
Jensen-Group NV.....	1,808	58,573
KBC Group NV.....	26,644	2,317,211
* Kinopolis Group NV.....	2,532	153,340
Lotus Bakeries NV.....	105	673,448
* MDxHealth SA.....	497	443
Melexis NV.....	6,483	679,761
#* Ontex Group NV.....	27,188	199,099
Orange Belgium SA.....	21,127	458,786
* Picanol.....	846	64,322
Proximus SADP.....	49,493	1,010,676
Recticel SA.....	25,013	476,480
Resilux.....	566	145,471
Shurgard Self Storage SA.....	2,788	160,709
Sipef NV.....	2,254	143,525
Solvay SA.....	20,372	2,454,606
Telenet Group Holding NV.....	10,896	418,281
TER Beke SA.....	245	31,977
* Tessenderlo Group SA.....	13,271	516,947
UCB SA.....	7,441	740,418
# Umicore SA.....	30,376	1,149,903
Van de Velde NV.....	1,633	60,533
VGP NV.....	389	110,229
Viohalco SA.....	4,480	23,449
TOTAL BELGIUM.....		29,082,812
BELIZE — (0.0%)		
Melnick Even Desenvolvimento Imobiliario SA.....	15,200	12,080
BRAZIL — (1.2%)		
AES Brasil Energia SA.....	101,694	226,173
Aliansce Sonae Shopping Centers SA.....	23,052	98,414
* Alliar Medicos A Frente SA.....	41,200	128,020
Alupar Investimento SA.....	39,538	189,421
Ambev SA, ADR.....	79,200	224,136
Ambev SA.....	47,203	133,073
* Americanas SA.....	27,579	164,692
* Anima Holding SA.....	72,214	120,082
Arezzo Industria e Comercio SA.....	3,300	50,829
Atacadao SA.....	79,268	248,846
B3 SA - Brasil Bolsa Balcao.....	174,641	480,829
Banco Bradesco SA.....	89,270	316,054
Banco BTG Pactual SA.....	41,134	187,230
Banco do Brasil SA.....	89,350	549,551
Banco Santander Brasil SA.....	32,700	202,416
BB Seguridade Participacoes SA.....	45,940	200,194

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
* BK Brasil Operacao e Assessoria a Restaurantes SA.....	47,300	\$ 55,494
* BR Malls Participacoes SA.....	149,240	270,651
BR Properties SA.....	34,800	47,448
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	26,922	141,655
# Braskem SA, Sponsored ADR.....	3,700	69,819
* BRF SA.....	164,835	693,163
* C&A Modas Ltda.....	10,000	12,391
Camil Alimentos SA.....	54,757	92,188
CCR SA.....	426,387	1,043,866
Centrais Eletricas Brasileiras SA.....	28,800	191,400
Cia Brasileira de Distribuicao.....	27,943	119,084
Cia de Locacao das Americas.....	109,500	540,891
Cia de Saneamento Basico do Estado de Sao Paulo.....	47,924	337,176
# Cia de Saneamento Basico do Estado de Sao Paulo, ADR.....	6,900	48,783
Cia de Saneamento de Minas Gerais-COPASA.....	50,202	124,321
Cia de Saneamento do Parana.....	85,475	324,509
Cia de Saneamento do Parana.....	50,100	36,513
# Cia Energetica de Minas Gerais, Sponsored ADR.....	10,214	25,739
Cia Energetica de Minas Gerais.....	36,101	126,589
Cia Paranaense de Energia.....	39,200	46,877
Cia Paranaense de Energia, Sponsored ADR.....	4,800	31,488
Cia Paranaense de Energia.....	7,400	48,622
# Cia Siderurgica Nacional SA, Sponsored ADR.....	28,200	134,514
Cia Siderurgica Nacional SA.....	244,382	1,175,405
Cielo SA.....	399,415	173,001
* Cogna Educacao.....	511,787	248,660
Construtora Tenda SA.....	25,988	78,354
Cosan SA.....	41,298	184,865
CSU Cardsystem SA.....	19,900	55,652
Cury Construtora e Incorporadora SA.....	18,100	28,053
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	107,687	354,488
Dexco SA.....	122,824	345,797
Direcional Engenharia SA.....	30,000	77,682
* EcoRodovias Infraestrutura e Logistica SA.....	99,303	148,110
EDP - Energias do Brasil SA.....	81,688	329,823
* Embraer SA.....	288,217	1,102,369
Enauta Participacoes SA.....	50,328	144,631
Energisa SA.....	68,004	559,005
* Eneva SA.....	125,772	312,885
Engie Brasil Energia SA.....	20,282	155,454
Equatorial Energia SA.....	245,850	1,063,015
Even Construtora e Incorporadora SA.....	29,712	41,462
Ez Tec Empreendimentos e Participacoes SA.....	37,543	151,159
Fleury SA.....	76,842	292,602
Fras-Le SA.....	13,100	31,109
* Gafisa SA.....	57,300	22,013
Gerdau SA, Sponsored ADR.....	48,982	256,176
Getnet Adquirencia e Servicos para Meios de Pagamento SA.....	8,175	5,050
Grendene SA.....	50,250	85,830
* Grupo De Moda Soma SA.....	42,378	115,719
Guararapes Confeccoes SA.....	20,600	49,424
Ω Hapvida Participacoes e Investimentos SA.....	14,475	34,510
Helbor Empreendimentos SA.....	25,913	20,984
Hypera SA.....	58,167	340,780
Industrias Romi SA.....	21,116	67,602
Instituto Hermes Pardini SA.....	20,471	88,590
* International Meal Co. Alimentacao SA, Class A.....	110,406	54,474
lochpe-Maxion SA.....	37,323	105,922
* IRB Brasil Resseguros SA.....	281,637	173,434

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Itau Unibanco Holding SA.....	17,236	\$ 71,702
JBS SA.....	259,366	1,713,933
JHSF Participacoes SA.....	105,559	127,821
JSL SA.....	2,209	2,970
Kepler Weber SA.....	7,800	57,140
Klabin SA.....	134,786	631,528
Light SA.....	77,900	170,321
Localiza Rent a Car SA.....	32,540	359,098
LOG Commercial Properties e Participacoes SA.....	12,594	67,073
* Log-in Logistica Intermodal SA.....	3,271	13,663
Lojas Renner SA.....	125,942	666,935
M Dias Branco SA.....	19,158	83,449
Magazine Luiza SA.....	54,154	71,388
Mahle-Metal Leve SA.....	8,968	55,192
Marcopolo SA.....	64,000	34,711
Marfrig Global Foods SA.....	89,592	379,283
* Marisa Lojas SA.....	26,823	17,983
Marisa Lojas SA.....	8,325	5,472
Mills Estruturas e Servicos de Engenharia SA.....	64,273	77,707
Minerva SA.....	64,971	116,725
* Moura Dubeux Engenharia S/A.....	8,100	9,976
MRV Engenharia e Participacoes SA.....	116,035	293,032
* Multiplan Empreendimentos Imobiliarios SA.....	50,700	205,279
* Natura & Co. Holding SA.....	68,290	291,931
Notre Dame Intermedica Participacoes SA.....	14,776	198,123
Odontoprev SA.....	110,274	259,170
* Omega Energia SA.....	23,536	51,327
* Petro Rio SA.....	191,268	861,590
Petroleo Brasileiro SA, Sponsored ADR.....	42,200	512,308
Petroleo Brasileiro SA, Sponsored ADR.....	31,500	420,525
Petroleo Brasileiro SA.....	699,723	4,647,602
Porto Seguro SA.....	126,386	471,975
Portobello SA.....	21,637	38,424
Positivo Tecnologia SA.....	15,800	27,850
Profarma Distribuidora de Produtos Farmaceuticos SA.....	25,500	24,059
Qualicorp Consultoria e Corretora de Seguros SA.....	84,681	293,428
Raia Drogasil SA.....	157,866	688,533
* Rumo SA.....	144,340	424,585
Sao Carlos Empreendimentos e Participacoes SA.....	9,300	69,705
Sao Martinho SA.....	82,184	568,622
# Sendas Distribuidora SA, ADR.....	3,044	36,376
Sendas Distribuidora SA.....	150,315	354,691
Ω Ser Educacional SA.....	27,270	59,418
SIMPAR SA.....	25,200	52,535
SLC Agricola SA.....	41,462	359,015
* StoneCo Ltd., Class A.....	37	573
Sul America SA.....	134,669	644,167
Suzano SA.....	94,065	1,048,690
# Suzano SA, Sponsored ADR.....	1,917	21,452
SYN prop e tech SA.....	7,300	9,953
Tegma Gestao Logistica SA.....	7,318	20,534
Telefonica Brasil SA.....	28,570	267,294
# Telefonica Brasil SA, ADR.....	3,300	30,954
* Terra Santa Propriedades Agricolas SA.....	22,933	85,037
TIM SA.....	241,221	602,814
TOTVS SA.....	50,973	279,050
Transmissora Alianca de Energia Eletrica SA.....	65,432	470,338
Trisul SA.....	36,232	43,805
Tupy SA.....	38,083	149,676

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Ultrapar Participacoes SA.....	137,606	\$ 391,561
Unipar Carbocloro SA.....	7,116	124,615
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	22,669	62,413
Vale SA.....	628,010	9,564,258
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	24,332	44,447
Vibra Energia SA.....	236,892	1,021,605
Vivara Participacoes SA.....	2,600	12,877
Vulcabras Azaleia SA.....	46,000	81,516
WEG SA.....	40,068	242,667
Wiz Solucoes e Corretagem de Seguros SA.....	29,500	45,610
YDUQS Participacoes SA.....	46,886	195,222
TOTAL BRAZIL.....		47,962,531
CANADA — (7.3%)		
* 5N Plus, Inc.....	22,100	39,814
# Absolute Software Corp.....	14,673	118,317
# Acadian Timber Corp.....	4,133	61,776
* Aclara Resources, Inc.....	13,396	13,173
* Advantage Energy Ltd.....	83,829	453,718
Aecon Group, Inc.....	32,656	445,981
* Africa Oil Corp.....	64,590	105,689
# AG Growth International, Inc.....	2,198	58,704
AGF Management Ltd., Class B.....	30,300	176,391
# Agnico Eagle Mines Ltd.....	11,405	544,931
* Aimia, Inc.....	28,292	125,752
#* Air Canada.....	4,209	75,693
AirBoss of America Corp.....	9,083	285,820
Alamos Gold, Inc., Class A.....	159,530	1,088,462
#* Alcanna, Inc.....	6,348	32,011
#* Alexco Resource Corp.....	15,300	22,508
Algoma Central Corp.....	1,200	16,275
# Algonquin Power & Utilities Corp.....	27,618	394,341
Alimentation Couche-Tard, Inc.....	71,248	2,873,685
AltaGas Ltd.....	83,860	1,722,523
Altius Minerals Corp.....	8,140	112,960
# Altus Group Ltd.....	5,525	265,177
#* Americas Gold & Silver Corp.....	3,200	2,392
Amerigo Resources Ltd.....	65,100	80,917
Andlauer Healthcare Group, Inc.....	500	18,818
Andrew Peller Ltd., Class A.....	10,400	65,453
ARC Resources Ltd.....	269,709	3,159,324
* Argonaut Gold, Inc.....	83,845	150,389
* Aritzia, Inc.....	29,744	1,379,856
Atco Ltd., Class I.....	13,642	459,545
* Athabasca Oil Corp.....	187,300	176,816
* ATS Automation Tooling Systems, Inc.....	9,191	375,261
#,* Aurora Cannabis, Inc.....	10,234	42,670
* AutoCanada, Inc.....	10,001	297,162
# B2Gold Corp.....	547,268	1,971,827
# Badger Infrastructure Solutions Ltd.....	12,872	311,788
Bank of Montreal.....	65,266	7,386,806
Bank of Nova Scotia.....	94,722	6,816,195
Barrick Gold Corp.....	133,312	2,536,691
#* Bausch Health Cos., Inc.....	53,099	1,305,330
BCE, Inc.....	10,368	541,787
Birchcliff Energy Ltd.....	116,115	572,742
Bird Construction, Inc.....	6,834	51,723
Black Diamond Group Ltd.....	21,800	78,718

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* BlackBerry Ltd.....	24,028	\$ 197,750
BMTC Group, Inc.....	1,900	22,331
* Bombardier, Inc., Class A.....	12,600	17,148
#* Bombardier, Inc., Class B.....	231,171	307,343
* Bonterra Energy Corp.....	12,185	74,194
# Boralex, Inc., Class A.....	18,016	468,417
Bridgemarq Real Estate Services.....	1,900	25,365
# Brookfield Asset Management Reinsurance Partners Ltd., Class A.....	92	5,166
# Brookfield Asset Management, Inc., Class A.....	13,319	733,904
# Brookfield Infrastructure Corp., Class A.....	14,169	939,770
# BRP, Inc.....	10,418	865,879
#*,* CAE, Inc.....	16,278	411,052
Calian Group Ltd.....	1,200	53,951
Cameco Corp.....	73,191	1,422,514
Canaccord Genuity Group, Inc.....	23,651	282,439
# Canacol Energy Ltd.....	54,484	143,588
#*,* Canada Goose Holdings, Inc.....	13,227	405,898
# Canadian Imperial Bank of Commerce.....	53,220	6,680,343
Canadian National Railway Co.....	55,848	6,799,210
# Canadian Natural Resources Ltd.....	319,904	16,280,856
Canadian Pacific Railway Ltd.....	49,480	3,534,146
# Canadian Tire Corp. Ltd., Class A.....	8,029	1,159,236
# Canadian Utilities Ltd., Class A.....	12,650	367,513
Canadian Utilities Ltd., Class B.....	900	26,239
# Canadian Western Bank.....	35,424	1,076,528
* Canfor Corp.....	34,557	785,121
* Canfor Pulp Products, Inc.....	14,588	68,743
#* Canopy Growth Corp.....	8,400	67,536
Capital Power Corp.....	27,586	856,779
#* Capstone Mining Corp.....	127,715	543,554
* Cardinal Energy Ltd.....	41,298	171,215
# Cargojet, Inc.....	1,100	155,886
Cascades, Inc.....	50,702	507,359
# CCL Industries, Inc., Class B.....	18,900	988,156
* Celestica, Inc.....	40,320	502,055
Cenovus Energy, Inc.....	255,870	3,722,150
Centerra Gold, Inc.....	102,168	824,642
CES Energy Solutions Corp.....	82,567	158,489
* CGI, Inc.....	35,586	3,038,189
Chesswood Group Ltd.....	4,500	47,508
China Gold International Resources Corp. Ltd.....	94,140	251,800
CI Financial Corp.....	62,496	1,159,801
# Cogeco Communications, Inc.....	8,612	706,900
Cogeco, Inc.....	6,307	406,558
Colliers International Group, Inc.....	8,296	1,212,084
Computer Modelling Group Ltd.....	29,984	112,751
Constellation Software, Inc.....	1,641	2,826,357
* Copper Mountain Mining Corp.....	54,534	151,013
Corby Spirit & Wine Ltd.....	3,900	52,157
# Corus Entertainment, Inc., Class B.....	89,165	352,830
Crescent Point Energy Corp.....	178,958	1,152,938
* Crew Energy, Inc.....	63,989	186,256
#* Denison Mines Corp.....	169,974	205,924
* Descartes Systems Group, Inc.....	2,799	203,683
Dexterra Group, Inc.....	13,416	87,177
#* DIRTT Environmental Solutions.....	6,900	11,345
Dollarama, Inc.....	27,000	1,393,172
# Doman Building Materials Group Ltd.....	31,012	203,469
#* Dorel Industries, Inc., Class B.....	11,212	220,685

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	20,200	\$ 636,122
	70,644	415,144
#	115,432	484,921
	400	288,503
*	74,926	656,017
#	215,383	2,194,241
#	21,500	1,018,719
	38,501	1,187,908
#	91,757	3,878,767
#	64,658	1,440,517
#*	14,200	51,498
	41,584	235,539
*	30,000	185,501
#	100,929	1,168,764
	14,122	497,489
*	47,242	82,877
*	15,647	89,734
	10,680	592,834
*	15,478	192,752
	9,000	91,618
	7,900	263,509
	11,598	89,689
#	32,374	184,900
	4,155	2,006,324
#	17,500	138,221
	56,844	1,584,826
	12,344	139,740
#	24,802	251,947
#	5,700	196,450
	85,263	2,100,133
	11,537	1,838,893
*	126,692	76,744
#	27,891	1,324,934
*	83,472	283,679
#	2,794	369,618
#	50,998	527,572
*	5,281	44,121
#*	42,200	28,551
*	14,487	88,325
*	1,839	80,293
	14,524	1,583,855
#	56,959	1,096,029
	18,808	749,114
	7,800	904,350
*	18,080	70,548
#*	5,600	8,326
*	171,137	154,826
	27,226	850,525
	8,800	259,607
	800	27,522
#*	6,200	34,630
*	10,900	145,774
	9,675	107,318
#	2,000	23,239
*	19,041	539,556
#	106,008	761,400
Ω	27,371	707,126
#*	31,818	66,582
	36,578	2,380,023

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
#*	IAMGOLD Corp.....	194,387 \$ 474,059
*	IBI Group, Inc.....	5,000 52,039
	IGM Financial, Inc.....	15,996 561,996
*	Imperial Metals Corp.....	21,384 52,991
#	Imperial Oil Ltd.....	35,180 1,439,479
	Information Services Corp.....	4,900 93,131
#	Innergex Renewable Energy, Inc.....	31,929 468,459
	Intact Financial Corp.....	8,286 1,122,682
#	Interfor Corp.....	36,864 1,098,539
	Intertape Polymer Group, Inc.....	18,192 367,089
#*	Invesque, Inc.....	10,197 17,029
*	Ivanhoe Mines Ltd., Class A.....	90,913 778,856
#Ω	Jamieson Wellness, Inc.....	8,711 243,002
*	Karora Resources, Inc.....	3,454 10,815
	K-Bro Linen, Inc.....	1,900 50,835
#*	Kelt Exploration Ltd.....	71,264 310,587
#	Keyera Corp.....	30,533 718,438
*	Kinaxis, Inc.....	138 17,900
	Kinross Gold Corp.....	445,385 2,407,108
	Kirkland Lake Gold Ltd.....	88,622 3,338,107
*	Knight Therapeutics, Inc.....	46,627 203,579
#	KP Tissue, Inc.....	2,889 24,023
#	Labrador Iron Ore Royalty Corp.....	20,388 627,928
*	Largo, Inc.....	4,970 41,523
	Lassonde Industries, Inc., Class A.....	400 48,145
#	Laurentian Bank of Canada.....	19,430 676,225
	Leon's Furniture Ltd.....	10,815 213,552
	LifeWorks, Inc.....	16,211 351,091
#*	Lightspeed Commerce, Inc.....	600 19,470
	Linamar Corp.....	30,632 1,697,695
#	Loblaw Cos. Ltd.....	19,900 1,535,297
	Logistec Corp., Class B.....	400 14,365
#*	Lucara Diamond Corp.....	157,133 70,460
*	Lundin Gold, Inc.....	9,800 70,928
	Lundin Mining Corp.....	215,706 1,797,055
	Magellan Aerospace Corp.....	7,228 57,032
#	Magna International, Inc.....	92,780 7,478,326
*	Mainstreet Equity Corp.....	1,200 119,891
#*	Major Drilling Group International, Inc.....	36,771 240,965
	Manulife Financial Corp.....	131,840 2,745,065
	Maple Leaf Foods, Inc.....	27,700 673,787
#*	Marathon Gold Corp.....	25,300 56,525
#	Martinrea International, Inc.....	58,998 486,409
#*	MDF Commerce, Inc.....	2,100 7,616
#	Medical Facilities Corp.....	18,722 149,935
*	MEG Energy Corp.....	119,337 1,421,360
	Melcor Developments Ltd.....	900 10,351
	Methanex Corp.....	23,553 1,071,642
	Metro, Inc.....	24,325 1,301,061
	Morguard Corp.....	1,200 123,866
	MTY Food Group, Inc.....	1,360 60,805
#	Mullen Group Ltd.....	46,713 431,429
	National Bank of Canada.....	57,590 4,607,562
	Neo Performance Materials, Inc.....	2,000 28,116
*	New Gold, Inc.....	258,942 409,451
#	NFI Group, Inc.....	7,211 108,351
	North American Construction Group Ltd.....	19,257 276,323
	North West Co., Inc.....	18,436 508,344
	Northland Power, Inc.....	49,556 1,435,044

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	56,074	\$ 3,914,841
	62,611	442,806
*	290,546	447,996
	22,853	1,641,590
#	36,910	1,766,564
*	10,702	15,946
#	34,995	386,524
*	7,046	24,334
	41,105	889,595
	29,332	576,643
#	69,096	1,469,815
	9,020	274,755
#	45,750	1,216,497
	16,655	165,220
#	75,635	2,401,460
#	70,023	548,660
	16,900	68,469
	11,300	104,364
	800	12,488
	7,100	89,200
	3,783	109,310
	74,675	961,085
*	6,009	261,224
#	11,928	1,125,848
*	45,900	623,242
	19,458	324,670
	16,185	270,289
	54,482	109,723
#	27,877	659,232
#*	20,018	92,598
*	3,272	44,145
#	22,860	1,278,705
#*	15,205	21,651
	14,400	566,190
	19,289	1,175,825
	34,299	1,739,626
#	38,387	180,890
#	209,684	23,909,547
#	21,780	543,493
*	83,900	89,104
#	27,208	163,314
	23,603	529,009
#	4,000	58,341
*	3,600	57,746
	66,658	316,732
	94,897	2,828,778
*	32,243	149,908
*	685	660,504
#	21,296	247,614
#*,*	12,931	189,719
Ω	15,500	437,144
#	42,949	947,064
*Ω	4,592	157,865
#	2,789	97,944
#	93,055	1,532,188
	25,022	1,327,371
#	2,100	60,779
	15,785	494,853
	37,134	2,101,784

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	194,638	\$ 5,560,878
#*	11,062	57,958
#	64,748	658,100
*	5,385	26,649
	101,513	393,706
#*	90,127	172,292
#	65,909	3,403,590
	95,993	2,963,814
	7,002	164,756
*	1,400	6,806
	17,519	1,686,229
#	8,859	951,102
	119,343	122,052
	29,944	224,495
	5,875	597,645
*	36,072	353,583
	21,373	1,803,964
	98,869	7,913,086
*	20,525	110,121
#*	17,050	21,327
	108,339	3,862,584
#	169,433	1,838,084
	24,408	333,530
	48,608	806,851
#*	21,856	20,977
*	141,920	397,463
#	40,447	592,792
*	4,040	136,510
*	6,796	119,013
*	16,616	309,928
*	58,946	917,416
	2,000	23,192
	14,444	261,575
	5,006	624,137
*	50,400	433,365
	27,278	2,523,942
#	171,285	272,191
#	22,832	484,786
#	8,399	338,648
#	222,473	1,569,900
#*	32,791	77,905
	10,327	306,280
	12,365	1,648,796
#	352,832	1,457,200
#*	39,182	58,257
	7,290	82,354
TOTAL CANADA		<u>294,345,640</u>
CHILE — (0.1%)		
	419,596	100,879
	213,351	21,334
	4,715	94,627
	5,499	199,204
	4,829	96,966
	160,822	60,332
	23,985	269,529
	305,318	562,680
	32,368	38,267
	6,550,063	569,298

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHILE — (Continued)		
Colbun SA.....	1,072,013	\$ 88,694
Embotelladora Andina SA, ADR, Class B.....	1,917	23,963
Empresa Nacional de Telecomunicaciones SA.....	62,609	259,662
Empresas CMPC SA.....	139,125	255,430
Empresas COPEC SA.....	25,530	214,026
Empresas Hites SA.....	18,149	3,752
Enel Americas SA, ADR.....	52,803	311,538
Enel Americas SA.....	1,224,078	144,326
Enel Chile SA.....	1,250,267	48,925
Engie Energia Chile SA.....	105,813	85,913
Falabella SA.....	37,462	133,325
Forus SA.....	8,525	12,709
Grupo Security SA.....	399,250	61,281
Hortifrut SA.....	23,722	28,156
Inversiones Aguas Metropolitanas SA.....	206,127	118,654
Inversiones La Construccion SA.....	13,361	59,365
* Itau CorpBanca Chile SA.....	40,249,941	91,270
* Itau CorpBanca Chile SA, ADR.....	1,709	6,033
* Multiexport Foods SA.....	25,298	8,965
* Parque Arauco SA.....	94,350	109,190
PAZ Corp. SA.....	29,524	14,757
Plaza SA.....	23,849	27,883
Ripley Corp. SA.....	328,431	68,058
Salfacorp SA.....	149,065	62,454
Sigdo Koppers SA.....	12,552	12,854
SMU SA.....	280,593	33,144
Sociedad Matriz SAAM SA.....	1,440,321	98,015
Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	7,175	388,526
SONDA SA.....	190,611	81,974
Vina Concha y Toro SA.....	73,365	117,404
TOTAL CHILE.....		<u>4,983,362</u>
CHINA — (9.3%)		
* 21Vianet Group, Inc., ADR.....	32,709	324,473
360 DigiTech, Inc., ADR.....	26,335	521,170
* 360 Security Technology, Inc., Class A.....	45,700	75,589
* 361 Degrees International Ltd.....	364,000	210,644
*Ω 3SBio, Inc.....	439,500	347,993
* 51job, Inc., ADR.....	5,395	271,908
515J Holding Group Co. Ltd., Class A.....	67,400	32,123
AAC Technologies Holdings, Inc.....	275,000	835,003
Ω AAG Energy Holdings Ltd.....	70,000	12,975
Accelink Technologies Co. Ltd., Class A.....	10,710	33,981
ADAMA Ltd., Class A.....	18,100	22,217
Addsino Co. Ltd., Class A.....	14,100	33,020
Advanced Technology & Materials Co. Ltd., Class A.....	24,500	34,033
AECC Aero-Engine Control Co. Ltd., Class A.....	18,600	69,635
AECC Aviation Power Co. Ltd., Class A.....	16,200	123,497
* Aerospace Hi-Tech Holdings Grp Ltd., Class A.....	17,000	25,014
* Aesthetic Medical International Holdings Group Ltd., ADR.....	2,400	7,704
Agile Group Holdings Ltd.....	954,000	505,710
Agricultural Bank of China Ltd., Class H.....	3,201,000	1,217,899
Aier Eye Hospital Group Co. Ltd., Class A.....	12,823	65,720
* Air China Ltd., Class H.....	538,000	405,592
Aisino Corp., Class A.....	40,611	82,967
Ajisen China Holdings Ltd.....	255,000	41,910
Ω Ak Medical Holdings Ltd.....	148,000	104,141
AKM Industrial Co. Ltd.....	100,000	22,557
* Alibaba Group Holding Ltd., Sponsored ADR.....	44,024	5,537,779

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Alibaba Group Holding Ltd.....	133,700	\$2,095,555
* Alibaba Health Information Technology Ltd.....	222,000	167,332
* Alibaba Pictures Group Ltd.....	4,510,000	510,727
Ω A-Living Smart City Services Co. Ltd.....	222,500	433,174
All Winner Technology Co. Ltd., Class A.....	4,000	33,318
Allmed Medical Products Co. Ltd., Class A.....	9,000	19,302
* Alpha Group, Class A.....	43,800	39,834
* Aluminum Corp. of China Ltd., Class H.....	1,192,000	627,309
Amoy Diagnostics Co. Ltd., Class A.....	3,400	30,892
Angang Steel Co. Ltd., Class H.....	696,800	305,758
Angel Yeast Co. Ltd., Class A.....	8,672	78,508
Anhui Anke Biotechnology Group Co. Ltd., Class A.....	21,660	35,813
Anhui Conch Cement Co. Ltd., Class H.....	326,500	1,727,030
Anhui Construction Engineering Group Co. Ltd., Class A.....	62,100	44,790
Anhui Expressway Co. Ltd., Class H.....	114,000	96,574
Anhui Guangxin Agrochemical Co. Ltd., Class A.....	14,100	74,924
Anhui Gujing Distillery Co. Ltd., Class A.....	2,616	86,587
Anhui Hengyuan Coal Industry & Electricity Power Co. Ltd., Class A.....	29,900	29,256
Anhui Honglu Steel Construction Group Co. Ltd., Class A.....	6,400	49,943
Anhui Jiangnan Chemical Industry Co. Ltd., Class A.....	53,200	44,328
Anhui Jinhe Industrial Co. Ltd., Class A.....	10,500	68,006
Anhui Korrun Co. Ltd., Class A.....	2,300	6,745
Anhui Kouzi Distillery Co. Ltd., Class A.....	12,800	140,864
Anhui Sinonet & Xonglong Science & Technology Co. Ltd., Class A.....	19,122	20,190
* Anhui Tatfook Technology Co. Ltd., Class A.....	11,800	19,050
Anhui Transport Consulting & Design Institute Co. Ltd., Class A.....	10,000	16,956
Anhui Truchum Advanced Materials & Technology Co. Ltd., Class A.....	34,600	56,563
Anhui Xinhua Media Co. Ltd., Class A.....	19,800	14,892
Anhui Yingjia Distillery Co. Ltd., Class A.....	14,000	151,613
Anhui Zhongding Sealing Parts Co. Ltd., Class A.....	24,000	75,734
†† Animal Health Holdings, Inc.....	42,000	505
Anji Microelectronics Technology Shanghai Co. Ltd., Class A.....	522	18,524
Anjoy Foods Group Co. Ltd., Class A.....	2,600	54,905
ANTA Sports Products Ltd.....	169,000	2,537,581
* Anton Oilfield Services Group.....	980,000	60,209
Aoshikang Technology Co. Ltd., Class A.....	2,600	27,024
*†† Aowei Holdings Ltd.....	114,000	2,907
Aoyuan Healthy Life Group Co. Ltd.....	28,000	9,376
Apeloa Pharmaceutical Co. Ltd., Class A.....	16,800	74,778
APT Satellite Holdings Ltd.....	134,750	40,584
*Ω Asclepis Pharma, Inc.....	95,000	48,319
Asia Cement China Holdings Corp.....	255,500	177,357
Ω AsialInfo Technologies Ltd.....	56,000	103,469
Asymchem Laboratories Tianjin Co. Ltd., Class A.....	800	41,122
Ausnutria Dairy Corp. Ltd.....	234,000	296,665
* Austar Lifesciences Ltd.....	12,000	4,423
Autel Intelligent Technology Corp. Ltd., Class A.....	1,663	16,467
Autobio Diagnostics Co. Ltd., Class A.....	10,420	79,337
Avary Holding Shenzhen Co. Ltd., Class A.....	9,000	51,743
AVIC Electromechanical Systems Co. Ltd., Class A.....	37,700	72,303
AVIC Industry-Finance Holdings Co. Ltd., Class A.....	109,100	65,504
AviChina Industry & Technology Co. Ltd., Class H.....	779,000	439,630
AVICOPTER PLC, Class A.....	4,300	37,681
Ω BAIC Motor Corp. Ltd., Class H.....	710,500	260,705
* Baidu, Inc., Sponsored ADR.....	26,492	4,231,832
* Baidu, Inc., Class A.....	23,850	472,442
Ω BAIOO Family Interactive Ltd.....	416,000	30,023
Bank of Beijing Co. Ltd., Class A.....	130,000	92,026
Bank of Changsha Co. Ltd., Class A.....	60,500	74,993

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	98,400	\$ 218,699
	6,545,000	2,551,192
	235,000	139,025
	1,439,000	965,198
	89,300	91,871
	83,100	185,821
	192,400	200,221
	236,600	367,697
	74,470	460,928
	89,793	99,541
	79,559	85,349
#*Ω	189,969	42,555
	158,500	176,768
	38,000	31,514
*	78,000	44,342
#*	10,967	145,422
*	9,300	38,511
	767,000	120,326
	2,000	15,841
	48,200	50,850
	26,100	32,121
#*	8,800	159,342
	10,600	18,364
	4,600	63,127
	50,627	46,486
	167,830	83,862
*	786,000	524,754
	1,700	14,111
#*	22,500	34,165
	13,800	21,958
	40,600	58,857
	24,998	41,596
*	9,445,714	115,367
	196,000	668,158
*	316,000	22,063
	1,844,000	719,233
*††	2,136,000	5,972
	13,390	34,144
*	1,836,000	22,001
	516	31,229
*	70,230	70,384
	466,000	134,906
*	11,700	7,784
	2,500	11,447
	31,575	161,837
	286,000	43,017
*	64,300	27,551
*	27,900	50,882
	16,200	126,968
	77,800	81,135
*	58,600	71,922
	10,800	23,468
	13,300	66,476
	53,700	47,368
	11,200	48,275
	35,300	74,511
	24,950	38,453
	23,273	24,053

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	6,600	\$ 24,478
	19,159	35,155
	12,900	57,237
	40,000	62,844
	12,346	82,005
	4,100	17,888
*	22,000	18,631
Ω	98,000	26,331
*	36,800	21,236
	70,400	84,392
	16,500	34,799
*	6,400	16,221
#	180,000	50,684
	42,700	33,945
	3,900	48,010
	2,200	21,649
	22,300	23,141
	3,300	43,466
	11,700	44,446
	104,000	5,419
*	12,080	422,063
	23,500	69,122
	20,300	21,785
	25,500	60,483
*	41,200	19,887
	57,800	80,528
	28,400	54,311
*	316,800	243,161
	144,400	60,978
	1,184,000	577,124
	4,300	23,367
	22,800	45,966
	44,700	17,228
	3,634	17,174
*	1,032,000	485,040
	20,455	30,118
*	21,200	86,207
	48,000	1,419,699
	453,500	1,371,601
	22,300	88,274
#	758,499	178,728
	45,000	85,478
*	19,000	10,395
	29,600	69,527
*	173,000	5,567
	101,000	36,507
	35,900	55,317
	41,308	89,785
	30,400	30,987
	13,800	15,950
#*Ω	1,400	23,452
	166,000	84,951
*	1,420,000	30,017
	214,000	18,699
	7,500	19,046
	10,500	10,919
	18,700	21,174
	68,300	94,861

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* CECEP Techand Ecology & Environment Co. Ltd., Class A.....	52,800	\$ 22,290
CECEP Wind-Power Corp., Class A.....	92,400	74,286
Central China Management Co. Ltd.....	355,000	60,829
# Central China Real Estate Ltd.....	355,000	38,345
Central China Securities Co. Ltd., Class H.....	361,000	70,104
CETC Digital Technology Co. Ltd., Class A.....	10,600	55,184
CGN Mining Co. Ltd.....	475,000	50,208
# CGN New Energy Holdings Co. Ltd.....	866,000	656,434
CGN Nuclear Technology Development Co. Ltd., Class A.....	22,700	31,629
Ω CGN Power Co. Ltd., Class H.....	841,000	232,368
Chacha Food Co. Ltd., Class A.....	6,900	59,613
Changchun Faway Automobile Components Co. Ltd., Class A.....	14,500	24,261
Changchun High & New Technology Industry Group, Inc., Class A.....	5,300	147,490
Changjiang Securities Co. Ltd., Class A.....	53,700	59,461
*Ω Changsha Broad Homes Industrial Group Co. Ltd., Class H.....	6,000	9,100
Changzhou Tronly New Electronic Materials Co. Ltd., Class A.....	11,300	19,773
Changzhou Xingyu Automotive Lighting Systems Co. Ltd., Class A.....	1,200	32,288
Chaowei Power Holdings Ltd.....	302,000	85,708
Chaozhou Three-Circle Group Co. Ltd., Class A.....	7,400	44,408
* Cheetah Mobile, Inc., ADR.....	20,368	25,256
ChemPartner PharmaTech Co. Ltd., Class A.....	9,500	17,320
* Chengdu CORPRO Technology Co. Ltd., Class A.....	9,000	25,405
Chengdu Fusen Noble-House Industrial Co. Ltd., Class A.....	16,900	32,247
Chengdu Hongqi Chain Co. Ltd., Class A.....	29,400	22,947
Chengdu Jiifaantai Education Technology Co. Ltd., Class A.....	3,300	4,306
Chengdu Kanghong Pharmaceutical Group Co. Ltd., Class A.....	10,752	28,076
Chengdu Kanghua Biological Products Co. Ltd., Class A.....	1,700	60,944
Chengdu Wintrue Holding Co. Ltd., Class A.....	23,000	44,414
Chengdu Xingrong Environment Co. Ltd., Class A.....	33,500	29,964
* Chengzhi Co. Ltd., Class A.....	20,300	41,775
* Chifeng Jilong Gold Mining Co. Ltd., Class A.....	24,400	54,948
* Chiho Environmental Group Ltd.....	68,000	7,722
China Aerospace International Holdings Ltd.....	690,000	45,246
# China Aircraft Leasing Group Holdings Ltd.....	85,000	58,808
China Baoan Group Co. Ltd., Class A.....	48,800	100,221
China BlueChemical Ltd., Class H.....	924,000	252,950
* China Boton Group Co. Ltd.....	130,000	64,934
* China CAMC Engineering Co. Ltd., Class A.....	30,400	33,830
China Chengtong Development Group Ltd.....	788,000	16,184
China Cinda Asset Management Co. Ltd., Class H.....	3,007,000	549,945
China CITIC Bank Corp. Ltd., Class H.....	1,089,000	519,556
# China Coal Energy Co. Ltd., Class H.....	804,000	449,968
†† China Common Rich Renewable Energy Investments Ltd.....	190,000	22,845
China Communications Services Corp. Ltd., Class H.....	916,000	487,586
China Conch Venture Holdings Ltd.....	428,000	2,034,575
China Construction Bank Corp., Class H.....	10,898,000	8,362,562
China CSSC Holdings Ltd., Class A.....	14,000	45,076
* China CYTS Tours Holding Co. Ltd., Class A.....	8,700	15,471
China Datang Corp. Renewable Power Co. Ltd., Class H.....	865,000	350,998
#* China Daye Non-Ferrous Metals Mining Ltd.....	1,212,000	12,314
China Design Group Co. Ltd., Class A.....	19,400	27,143
Ω China Development Bank Financial Leasing Co. Ltd., Class H.....	236,000	34,563
#* China Dili Group.....	715,599	174,908
China Dongxiang Group Co. Ltd.....	1,499,000	124,754
* China Eastern Airlines Corp. Ltd., ADR.....	1,000	19,620
* China Eastern Airlines Corp. Ltd., Class H.....	736,000	286,762
# China Education Group Holdings Ltd.....	169,000	147,918
* China Electronics Huada Technology Co. Ltd.....	276,000	23,750
China Electronics Optics Valley Union Holding Co. Ltd.....	824,000	43,493

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* China Energy Engineering Corp Ltd.	439,823	\$ 183,202
# China Energy Engineering Corp. Ltd., Class H.	726,000	115,711
China Enterprise Co. Ltd., Class A.	69,300	32,706
China Everbright Bank Co. Ltd., Class H.	849,000	318,967
China Everbright Environment Group Ltd.	920,111	683,502
#Ω China Everbright Greentech Ltd.	282,000	95,651
China Everbright Ltd.	398,000	450,981
China Everbright Water Ltd.	52,712	12,087
China Express Airlines Co. Ltd., Class A.	13,700	28,182
Ω China Feihe Ltd.	763,000	1,058,099
* China Film Co. Ltd., Class A.	31,441	61,436
*†† China Financial Services Holdings Ltd.	19,600	801
China Foods Ltd.	576,000	238,552
China Galaxy Securities Co. Ltd., Class H.	954,500	565,995
China Gas Holdings Ltd.	944,800	1,605,198
China Glass Holdings Ltd.	312,000	67,382
* China Grand Automotive Services Group Co. Ltd., Class A.	77,200	30,657
China Great Wall Securities Co. Ltd., Class A.	28,400	51,222
China Greatwall Technology Group Co. Ltd., Class A.	11,800	23,745
* China Greenland Broad Greenstate Group Co. Ltd.	160,000	3,865
China Hanking Holdings Ltd.	274,000	52,936
China Harmony Auto Holding Ltd.	382,500	211,034
China Harzone Industry Corp. Ltd., Class A.	14,500	19,851
* China High Speed Railway Technology Co. Ltd., Class A.	90,100	36,079
#* China High Speed Transmission Equipment Group Co. Ltd.	167,000	116,185
China Hongqiao Group Ltd.	742,500	838,971
*††Ω China Huarong Asset Management Co. Ltd., Class H.	3,800,000	202,256
Ω China International Capital Corp. Ltd., Class H.	365,200	994,811
China International Marine Containers Group Co. Ltd., Class H.	217,800	392,913
China Isotope & Radiation Corp.	8,000	24,856
China Jinmao Holdings Group Ltd.	1,994,000	724,360
China Jushi Co. Ltd., Class A.	66,065	170,610
# China Kepei Education Group Ltd.	110,000	35,392
China Kings Resources Group Co. Ltd., Class A.	8,381	41,912
China Lesso Group Holdings Ltd.	742,000	1,289,971
# China Life Insurance Co. Ltd., ADR.	7,800	69,654
China Life Insurance Co. Ltd., Class H.	495,000	870,159
China Lilang Ltd.	281,000	159,867
*Ω China Literature Ltd.	64,200	388,819
*Ω China Logistics Property Holdings Co. Ltd.	162,000	91,541
China Longyuan Power Group Corp. Ltd., Class H.	728,000	1,485,330
* China Maple Leaf Educational Systems Ltd.	350,000	21,835
China Medical System Holdings Ltd.	746,000	1,249,199
China Meheco Co. Ltd., Class A.	29,100	49,517
China Meidong Auto Holdings Ltd.	226,000	1,061,078
China Mengniu Dairy Co. Ltd.	481,000	2,843,010
China Merchants Bank Co. Ltd., Class H.	620,500	5,186,214
China Merchants Energy Shipping Co. Ltd., Class A.	87,720	53,865
China Merchants Land Ltd.	654,000	68,175
China Merchants Port Holdings Co. Ltd.	546,675	1,010,347
China Merchants Property Operation & Service Co. Ltd., Class A.	23,100	63,949
Ω China Merchants Securities Co. Ltd., Class H.	51,220	72,117
China Merchants Shekou Industrial Zone Holdings Co. Ltd., Class A.	24,700	52,789
China Minmetals Rare Earth Co. Ltd., Class A.	2,900	14,120
# China Minsheng Banking Corp. Ltd., Class H.	958,900	382,180
China Modern Dairy Holdings Ltd.	922,000	157,090
China Molybdenum Co. Ltd., Class H.	738,000	379,239
China National Accord Medicines Corp. Ltd., Class A.	10,100	52,306
China National Building Material Co. Ltd., Class H.	1,810,350	2,351,377

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	18,400	\$ 80,824
	285,772	319,729
*		
	57,900	45,037
	20,900	124,369
*	1,074,000	18,323
*	2,268,000	119,468
	684,000	672,687
	540,000	158,879
	774,000	462,448
	1,374,000	4,055,329
	665,000	772,291
	814,800	2,480,411
	510	26,571
	2,528,000	1,323,635
	237,000	62,622
	1,000,999	495,407
*††	81,000	808
	24,900	20,456
	995,000	614,196
	34,600	45,319
Ω	549,000	194,276
	36,500	30,791
*	768,399	80,345
	2,090,000	204,484
Ω	28,000	49,253
	189,807	1,417,076
	1,088,000	937,560
	29,700	55,499
	400,000	2,003,698
	1,014,000	4,901,288
	337,000	190,265
Ω	552,500	270,180
	344,690	839,417
	25,580	139,547
	151,000	82,531
#	461,000	138,160
	1,173,000	262,074
	10,400	13,543
#*	204,000	53,175
*Ω	1,189,000	76,512
	1,060,500	2,608,456
	147,000	132,328
#	342,000	59,462
*	554,000	40,811
	1,822,000	145,582
	45,700	67,322
*	2,392	75,228
*	850,000	544,209
	270,029	221,385
	114,000	134,950
*	260,000	87,737
	395,000	240,697
	613,000	867,246
	11,620	31,778
*	21,000	9,353
*	28,000	22,754
*	79,700	64,681
	4,200	137,769

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Ω	China Tower Corp. Ltd., Class H.....	11,298,000 \$1,364,784
	China Traditional Chinese Medicine Holdings Co. Ltd.....	1,066,000 621,668
	China TransInfo Technology Co. Ltd., Class A.....	42,800 91,562
*	China Travel International Investment Hong Kong Ltd.....	966,000 199,248
*	China Tungsten & Hightech Materials Co. Ltd., Class A.....	10,500 21,866
	China Vanke Co. Ltd., Class H.....	456,884 1,181,158
#Ω	China Vast Industrial Urban Development Co. Ltd.....	191,000 36,392
*	China Vered Financial Holding Corp. Ltd.....	2,070,000 18,170
	China Water Affairs Group Ltd.....	244,000 285,326
	China West Construction Group Co. Ltd., Class A.....	32,100 40,214
*††	China Wood Optimization Holding Ltd.....	56,000 1,212
	China World Trade Center Co. Ltd., Class A.....	11,800 25,459
Ω	China Xinhua Education Group Ltd.....	71,000 12,159
	China XLX Fertiliser Ltd.....	218,000 154,086
	China Yangtze Power Co. Ltd., Class A.....	66,200 228,533
	China Yongda Automobiles Services Holdings Ltd.....	312,500 399,847
Ω	China Yuhua Education Corp. Ltd.....	338,000 73,545
*	China Yurun Food Group Ltd.....	120,000 13,261
#*	China ZhengTong Auto Services Holdings Ltd.....	650,500 53,395
	China Zhenhua Group Science & Technology Co. Ltd., Class A.....	7,200 128,608
	China Zhonghua Geotechnical Engineering Group Co. Ltd., Class A.....	40,900 17,612
*††	China Zhongwang Holdings Ltd.....	809,600 130,831
	China-Singapore Suzhou Industrial Park Development Group Co. Ltd., Class A.....	14,800 20,309
	Chinasoft International Ltd.....	758,000 758,509
	Chinese Universe Publishing & Media Group Co. Ltd., Class A.....	38,900 69,603
*	Chongqing Brewery Co. Ltd., Class A.....	2,500 52,594
	Chongqing Changan Automobile Co. Ltd., Class A.....	49,980 102,644
	Chongqing Department Store Co. Ltd., Class A.....	11,000 47,474
	Chongqing Dima Industry Co. Ltd., Class A.....	47,700 17,954
	Chongqing Fuling Electric Power Industrial Co. Ltd., Class A.....	16,268 41,461
	Chongqing Fuling Zhacai Group Co. Ltd., Class A.....	3,900 19,453
*	Chongqing Iron & Steel Co. Ltd., Class H.....	124,000 19,765
	Chongqing Machinery & Electric Co. Ltd., Class H.....	482,000 41,012
	Chongqing Rural Commercial Bank Co. Ltd., Class H.....	935,000 342,701
	Chongqing Zaisheng Technology Corp. Ltd., Class A.....	11,100 17,747
	Chongqing Zhifei Biological Products Co. Ltd., Class A.....	5,700 95,807
	Chongqing Zongshen Power Machinery Co. Ltd., Class A.....	17,900 18,089
	Chow Tai Seng Jewellery Co. Ltd., Class A.....	10,800 29,544
	Chu Kong Shipping Enterprises Group Co. Ltd.....	160,000 20,166
	CIFI Ever Sunshine Services Group Ltd.....	150,000 270,693
	CIFI Holdings Group Co. Ltd.....	1,278,170 835,019
	CIMC Enric Holdings Ltd.....	294,000 360,706
*	Cinda Real Estate Co. Ltd., Class A.....	61,100 36,422
	Cisen Pharmaceutical Co. Ltd., Class A.....	14,900 28,742
*	CITIC Guoan Information Industry Co. Ltd., Class A.....	118,600 45,678
	CITIC Ltd.....	771,000 865,914
	CITIC Press Corp., Class A.....	5,300 22,289
*	CITIC Resources Holdings Ltd.....	1,542,000 99,399
	CITIC Securities Co. Ltd., Class H.....	226,500 606,526
*	Citychamp Watch & Jewellery Group Ltd.....	758,000 137,293
	CMGE Technology Group Ltd.....	138,000 53,677
	CMST Development Co. Ltd., Class A.....	63,900 57,282
	CNHTC Jinan Truck Co. Ltd., Class A.....	20,440 44,485
	CNNC Hua Yuan Titanium Dioxide Co. Ltd., Class A.....	45,500 72,556
	CNOOC Energy Technology & Services Ltd., Class A.....	53,200 22,581
	COFCO Biotechnology Co. Ltd., Class A.....	60,100 92,505
	COFCO Joycome Foods Ltd.....	781,000 321,989
	COFCO Sugar Holding Co. Ltd., Class A.....	34,300 45,106

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
#*Ω Cogobuy Group.....	206,000	\$ 64,940
* Comba Telecom Systems Holdings Ltd.....	506,000	117,206
Concord New Energy Group Ltd.....	2,470,000	238,771
* Confidence Intelligence Holdings Ltd.....	4,000	13,761
Consun Pharmaceutical Group Ltd.....	207,000	101,228
Contec Medical Systems Co. Ltd., Class A.....	3,300	17,474
Contemporary Amperex Technology Co. Ltd., Class A.....	9,300	898,261
* Continental Aerospace Technologies Holding Ltd.....	1,270,866	19,233
* Coolpad Group Ltd.....	858,900	34,851
COSCO SHIPPING Development Co. Ltd., Class H.....	1,204,000	222,453
# COSCO SHIPPING Energy Transportation Co. Ltd., Class H.....	470,000	177,959
#* COSCO SHIPPING Holdings Co. Ltd., Class H.....	1,210,300	2,201,813
COSCO SHIPPING International Hong Kong Co. Ltd.....	224,000	70,783
COSCO SHIPPING Ports Ltd.....	782,182	623,088
*Ω Cosmo Lady China Holdings Co. Ltd.....	196,000	12,297
# Country Garden Holdings Co. Ltd.....	2,858,439	2,347,796
Country Garden Services Holdings Co. Ltd.....	158,712	937,545
CPMC Holdings Ltd.....	299,000	171,293
CQ Pharmaceutical Holding Co. Ltd., Class A.....	26,700	19,971
#* Crazy Sports Group Ltd.....	846,000	33,845
Crystal Clear Electronic Material Co. Ltd., Class A.....	3,000	15,942
Ω CSC Financial Co. Ltd., Class H.....	101,000	113,838
CSG Holding Co. Ltd., Class A.....	62,295	88,214
CSPC Innovation Pharmaceutical Co. Ltd., Class A.....	7,900	18,810
CSPC Pharmaceutical Group Ltd.....	3,244,800	3,943,695
CSSC Hong Kong Shipping Co. Ltd.....	150,000	21,628
CSSC Science & Technology Co. Ltd., Class A.....	10,000	24,240
CTS International Logistics Corp. Ltd., Class A.....	45,970	89,750
* CWT International Ltd.....	1,480,000	15,803
* Cybernaut International Holdings Co. Ltd.....	316,000	5,996
D&O Home Collection Group Co. Ltd., Class A.....	6,500	13,469
Da Ming International Holdings Ltd.....	36,000	12,822
Daan Gene Co. Ltd., Class A.....	6,400	17,896
# DaFa Properties Group Ltd.....	15,000	8,764
Ω Dali Foods Group Co. Ltd.....	752,500	434,925
Dalian Huarui Heavy Industry Group Co. Ltd., Class A.....	60,800	35,939
Daqin Railway Co. Ltd., Class A.....	167,965	174,873
Dare Power Dekor Home Co. Ltd., Class A.....	17,700	34,511
Dashang Co. Ltd., Class A.....	5,700	17,586
DaShenLin Pharmaceutical Group Co. Ltd., Class A.....	12,924	75,593
Datang International Power Generation Co. Ltd., Class H.....	592,000	110,906
Dawnrays Pharmaceutical Holdings Ltd.....	141,000	26,268
* Dazhong Transportation Group Co. Ltd., Class A.....	59,100	31,296
Dazzle Fashion Co. Ltd., Class A.....	12,500	34,522
DBG Technology Co. Ltd., Class A.....	14,100	27,662
DeHua TB New Decoration Materials Co. Ltd., Class A.....	15,800	29,598
Dexin China Holdings Co. Ltd.....	189,000	64,103
DHC Software Co. Ltd., Class A.....	76,700	86,717
Dian Diagnostics Group Co. Ltd., Class A.....	9,800	45,284
# Differ Group Holding Co. Ltd.....	904,000	262,495
Digital China Group Co. Ltd., Class A.....	15,500	36,910
Digital China Holdings Ltd.....	344,000	195,038
Digital China Information Service Co. Ltd., Class A.....	29,600	65,888
Dong-E-E-Jiao Co. Ltd., Class A.....	13,500	80,764
Dongfang Electric Corp. Ltd., Class H.....	168,400	228,529
* Dongfang Electronics Co. Ltd., Class A.....	26,700	30,512
Dongfeng Motor Group Co. Ltd., Class H.....	952,000	839,516
Dongguan Development Holdings Co. Ltd., Class A.....	26,300	40,685
Dongjiang Environmental Co. Ltd., Class H.....	104,400	50,269

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	27,600	\$ 46,168
	803,000	982,802
#*	47,088	98,885
*	51,200	8,262
	88,000	41,509
	21,700	29,061
	11,880	59,386
	948,000	147,565
	2,500	53,368
	10,600	18,702
	23,100	39,318
	18,000	7,747
	17,000	27,228
	2,500	20,236
	40,170	29,474
	101,900	1,622,275
	40,000	109,560
	122,000	80,141
	55,800	46,106
*	1,140,000	11,847
	414,000	77,744
	3,611	54,407
*	35,500	16,907
Ω	80,600	60,557
*	335,000	7,942
*	930	3,758
	52,700	80,704
	69,640	84,811
#	13,109	90,845
	1,030,000	880,372
	37,700	37,449
	26,200	67,649
	6,500	46,424
*	1,512,000	232,040
	69,000	61,549
	3,400	13,430
	45,400	46,659
	102,000	49,738
	116,000	465,698
	130,500	157,782
	5,000	19,059
	13,650	209,107
	16,500	23,925
	685,072	777,313
*	214,000	21,957
	80,100	92,903
	138,000	23,536
	374,000	293,519
	23,900	16,037
	815,000	298,685
	37,997	0
	13,300	26,659
	12,800	17,111
	33,901	43,012
	9,800	34,004
	23,000	76,666
*	2,525,000	45,527
	4,400	8,685
Ω	196,400	1,063,546

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	2,900	\$ 27,288
Ω	13,400	212,930
	69,800	38,049
	23,800	37,405
	19,900	62,127
	2,800	18,764
	1,100	61,130
*	1,916,000	42,719
#*	4,837,000	1,474,270
#*	4,561	200,137
*	76,000	396,887
	1,669,000	3,612,979
	43,800	61,483
	55,500	113,131
	1,916,000	213,938
Ω	474,000	343,414
*	34,000	35,895
*	50,000	159,271
	5,740	16,882
	338,800	587,252
	60,700	93,696
	980	21,849
	700	26,402
	11,900	28,849
*	1,282,000	38,738
*	348,000	8,237
	24,800	187,030
	9,300	16,646
	273,000	202,795
Ω	79,000	14,797
	3,640	18,844
	9,000	16,639
	120,000	32,694
#*	2,956,000	202,476
*	422,000	59,781
*	16,800	11,979
*	10,360	66,196
*	386,164	31,775
#	344,000	244,163
	4,400	14,081
*	63,200	37,349
	315,500	855,979
	69,200	39,125
	481,000	184,779
	30,779	184,680
*	23,800	22,802
	116,970	80,775
	549,000	108,114
	317,500	524,210
#	408,000	449,152
	25,300	45,250
*	30,400	22,085
	6,600	22,380
*	30,000	24,380
	11,500	12,670
	6,100	20,301
	11,700	133,369
*	74,100	86,035
	7,300	30,288

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	25,000	\$ 19,485
	4,788	20,653
	396,000	565,660
	2,000	50,554
	136,000	14,147
	12,000	13,873
*	13,100	12,839
	15,300	13,105
	3,300	19,330
	2,800	21,305
	34,600	55,507
	9,000	19,235
	18,700	60,832
	9,900	15,233
*	184,000	169,670
*	702,000	123,624
	43,100	49,072
	12,200	31,643
	95,300	47,060
	577,200	566,974
	44,100	95,319
	66,000	168,531
*	2,300	14,421
*	10,300	37,956
	58,800	86,189
	3,900	16,263
	7,300	89,837
#	740,800	329,735
	6,720	23,793
	7,000	41,159
	7,800	93,673
	3,190	48,080
	6,240	35,869
	18,495	23,672
	36,400	47,869
*	16,400	16,611
*	15,700	18,158
	21,400	30,740
	42,371	44,130
*	48,300	42,224
	9,900	19,255
#	130,000	69,593
	32,100	29,801
	9,100	15,766
*	32,300	44,191
*Ω	65,400	99,355
	80,730	91,461
*Ω	628,000	232,273
	47,100	207,721
	743,999	2,982,722
*	3,061	32,140
	5,740	22,361
*	16,800	29,223
*	50,000	133,232
	7,100	53,276
	20,250	18,184
	270,000	702,449
	488,400	439,518
Ω	230,000	26,029

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	15,900	\$ 20,376
*	24,500	97,966
	11,640	29,298
	11,100	59,618
	35,100	22,052
	64,700	60,531
	9,100	40,099
	31,200	30,778
	2,520	45,647
	21,100	102,746
	16,100	88,031
	10,900	88,598
Ω	7,600	79,616
	18,100	135,940
Ω	210,000	432,896
#*Ω	359,000	36,970
	13,300	24,272
	312,000	103,513
*	28,000	11,186
††	99,000	4,857
	12,100	30,705
#*	226,000	21,623
	108,500	182,331
	17,700	25,638
	79,000	14,259
	21,100	77,425
	13,800	73,249
	19,600	25,285
	35,000	73,164
	58,742	571,560
	6,200	12,545
	37,500	49,382
*	28,300	12,926
	53,200	92,260
	37,500	176,593
	6,600	22,954
*	22,500	16,986
	20,400	17,428
	51,100	25,395
	129,000	6,124
	270,000	1,319,844
*	1,112,000	38,426
	31,100	78,279
	60,700	229,941
	37,500	83,476
	74,250	118,875
	335,900	126,465
	15,400	30,317
*	819,000	107,897
	108,000	141,593
	3,500	70,010
*	95,400	53,331
*	54,000	11,243
	56,700	46,629
	10,900	109,769
*	1,432,000	45,304
*	8,800	17,500
*††Ω	72,000	5,315
Ω	514,000	66,279

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	347,600	\$ 724,281
*Ω	132,000	642,574
	94,120	74,524
#	134,000	82,678
	402,000	146,947
	28,080	162,288
	44,900	44,930
	60,500	90,580
*	44,600	32,622
	26,800	19,585
	5,700	22,125
	39,200	69,674
	9,569	38,258
	646,000	340,057
*	20,000	3,690
	52,000	50,850
Ω	221,600	393,919
*	59,000	23,626
	42,000	10,896
	51,300	73,366
	75,900	67,421
	33,600	98,400
	52,551	229,627
#	286,000	110,261
#*	13,028	514,867
	96,300	47,993
	31,500	21,852
	4,000	35,424
	16,900	63,789
	28,300	133,967
	36,000	8,902
*	268,400	87,701
	6,200	19,022
	5,600	30,036
*	43,400	71,119
*	44,800	40,764
	202,040	176,285
	4,300	21,880
	2,520	23,342
*	11,534	76,355
Ω	40,000	181,345
	36,400	27,189
*	21,900	26,913
*	24,000	9,380
*Ω	142,800	93,209
	4,800	33,228
	5,600	16,405
Ω	41,400	59,099
	202	14,147
	8,614,000	5,218,750
	147,900	489,795
	64,400	87,891
	49,800	48,100
*	452,400	168,794
	62,200	145,276
	15,000	52,759
	143,500	111,813
	61,600	30,694

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Inner Mongolia Xingye Mining Co. Ltd., Class A.....	17,200	\$ 20,947
Inner Mongolia Yili Industrial Group Co. Ltd., Class A.....	35,700	215,366
Inner Mongolia Yitai Coal Co. Ltd., Class H.....	52,800	48,296
* Inner Mongolia Yuan Xing Energy Co. Ltd., Class A.....	78,600	108,020
*Ω Innovent Biologics, Inc.....	64,000	271,028
Inspur Electronic Information Industry Co. Ltd., Class A.....	8,000	42,944
* Inspur International Ltd.....	132,000	70,206
* Inspur Software Co. Ltd., Class A.....	8,000	19,422
*Ω International Alliance Financial Leasing Co. Ltd.....	204,000	66,506
#* iQIYI, Inc., ADR.....	86,363	352,361
* IRICO Group New Energy Co. Ltd., Class H.....	8,500	20,273
IVD Medical Holding Ltd.....	51,000	21,230
Jafron Biomedical Co. Ltd., Class A.....	10,500	78,128
Jason Furniture Hangzhou Co. Ltd., Class A.....	3,300	38,233
* JC Finance & Tax Interconnect Holdings Ltd., Class A.....	24,200	38,621
JCET Group Co. Ltd., Class A.....	27,900	119,825
* JD.com, Inc., ADR.....	3,494	261,631
* JD.com, Inc., Class A.....	46,807	1,774,050
Jenkem Technology Co. Ltd., Class A.....	200	6,613
JH Educational Technology, Inc.....	62,000	23,978
Jiajiayue Group Co. Ltd., Class A.....	10,300	23,218
Jiangling Motors Corp. Ltd., Class A.....	9,800	24,391
* Jiangnan Group Ltd.....	756,000	28,895
Jiangsu Changshu Rural Commercial Bank Co. Ltd., Class A.....	65,800	77,095
* Jiangsu Dingsheng New Energy Materials Co. Ltd., Class A.....	5,700	31,918
Jiangsu Eastern Shenghong Co. Ltd., Class A.....	6,600	17,600
* Jiangsu Etern Co. Ltd., Class A.....	25,300	16,899
Jiangsu Expressway Co. Ltd., Class H.....	216,000	225,688
Jiangsu Guomao Reducer Co. Ltd., Class A.....	3,300	17,883
Jiangsu Guotai International Group Co. Ltd., Class A.....	47,900	86,042
Jiangsu Hengli Hydraulic Co. Ltd., Class A.....	6,596	80,402
Jiangsu Hengrui Medicine Co. Ltd., Class A.....	19,333	124,818
Jiangsu Hengshun Vinegar Industry Co. Ltd., Class A.....	16,004	33,662
Jiangsu Huaxicun Co. Ltd., Class A.....	24,200	22,138
Jiangsu Jiangyin Rural Commercial Bank Co. Ltd., Class A.....	38,583	23,968
* Jiangsu Kanion Pharmaceutical Co. Ltd., Class A.....	14,200	24,221
Jiangsu King's Luck Brewery JSC Ltd., Class A.....	7,987	64,566
* Jiangsu Leike Defense Technology Co. Ltd., Class A.....	26,000	25,139
Jiangsu Lihua Animal Husbandry Stock Co. Ltd., Class A.....	5,875	32,710
Jiangsu Linyang Energy Co. Ltd., Class A.....	45,100	68,045
Jiangsu Nhwa Pharmaceutical Co. Ltd., Class A.....	18,500	40,023
Jiangsu Provincial Agricultural Reclamation & Development Corp.....	23,100	38,734
Jiangsu Shagang Co. Ltd., Class A.....	51,900	46,117
Jiangsu Yanghe Brewery Joint-Stock Co. Ltd., Class A.....	14,000	347,728
Jiangsu Yangnong Chemical Co. Ltd., Class A.....	7,600	141,278
Jiangsu Yoke Technology Co. Ltd., Class A.....	2,500	26,184
Jiangsu Yuyue Medical Equipment & Supply Co. Ltd., Class A.....	11,100	52,259
Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.....	40,600	39,858
Jiangsu Zhongnan Construction Group Co. Ltd., Class A.....	54,300	37,071
Jiangsu Zhongtian Technology Co. Ltd., Class A.....	37,700	99,747
Jiangsu Zijin Rural Commercial Bank Co. Ltd., Class A.....	78,200	39,004
Jiangxi Copper Co. Ltd., Class H.....	345,000	565,717
Jiangxi Huangshanghuang Group Food Co. Ltd., Class A.....	3,300	6,684
Jiangxi Wannianqing Cement Co. Ltd., Class A.....	16,700	31,755
Jiangxi Zhengbang Technology Co. Ltd., Class A.....	74,100	103,911
Jiangzhong Pharmaceutical Co. Ltd., Class A.....	16,900	31,433
Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.....	15,400	16,432
* Jiayin Group, Inc., ADR.....	2,700	5,508
Jiayou International Logistics Co. Ltd., Class A.....	6,700	20,308

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	510,471	\$ 177,374
	29,800	77,803
*	38,300	18,214
	366,000	65,386
	61,600	61,758
#	262,000	69,000
	17,144	22,013
	8,000	39,628
	71,600	50,756
#*	15,168	669,364
*	41,400	68,856
	22,700	50,554
	9,900	22,278
	18,500	38,516
	3,100	80,590
#Ω	184,000	397,364
	27,700	39,215
*	62,000	7,061
	110,900	88,909
	5,920	33,274
	135,500	200,396
	39,300	72,307
	2,380	36,375
	49,600	104,046
	13,100	66,381
	1,858,000	90,721
	17,316	61,478
	20,495	1,036,227
	30,744	30,102
	328,000	66,835
	7,000	58,254
	46,500	131,762
	8,000	856
	98,000	32,378
	1,247,142	141,019
	12,750	17,465
	31,000	35,040
	13,200	31,913
*Ω	244,000	23,861
#*	310,000	29,495
	6,700	23,324
	6,000	29,596
	273,500	1,320,382
	697,000	1,195,393
	3,500	13,889
*	69,000	158,103
	60,200	108,087
	342,200	1,537,802
*	432,000	18,011
	3,000	24,711
	49,000	45,241
	24,300	36,485
	1,904,000	1,974,538
	22,900	67,912
	42,400	22,782
*	12,100	20,205
*	4,100	11,878
	5,138	1,536,020
	651,500	356,231

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	325,750	\$ 143,302
	12,800	52,542
*	25,500	23,633
	6,800	48,823
	8,777	58,911
*	1,500	667
	37,300	143,968
	50,000	44,062
	696,000	476,663
	116,500	44,947
Ω	198,500	276,188
	3,464,000	3,753,964
	48,000	130,027
	145,700	53,292
	12,700	41,533
	6,500	28,735
*	38,480	137,758
	75,300	108,984
	417,500	4,073,965
	10,500	28,442
*	64,000	5,779
	20,500	53,774
	11,200	51,026
*	232,000	34,624
*	892,000	370,114
*	57,600	31,959
*	80,300	78,029
*	31,632	0
	14,000	18,152
	40,271	143,648
	67,250	102,915
	634,000	394,690
	55,897	43,319
	40,000	34,417
Ω	475,000	2,849,442
	10,400	14,944
	43,460	487,189
	1,099,000	320,585
	19,608	25,292
	9,300	21,132
*	14,100	14,855
#*	64,000	113,835
	800	21,446
	10,900	18,774
	47,000	105,161
	24,909	186,803
#*Ω	724,000	316,238
	9,000	309,473
*	376,000	70,951
	80,000	31,384
	8,600	33,878
*	40,600	20,531
	31,602	176,433
*Ω	130,600	168,455
*	446,000	13,280
*	50,200	27,423
	6,400	21,896
*	444,000	25,874
*	35,100	39,740

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
*Ω Meitu, Inc.....	603,000	\$ 119,555
*Ω Meituan, Class B.....	22,600	674,256
Metallurgical Corp. of China Ltd., Class H.....	834,000	223,666
Microport Scientific Corp.....	3,900	11,241
Midea Group Co. Ltd., Class A.....	52,200	606,919
#Ω Midea Real Estate Holding Ltd.....	30,000	44,322
Min Xin Holdings Ltd.....	48,000	21,980
Ming Yang Smart Energy Group Ltd., Class A.....	31,800	129,546
* Mingfa Group International Co. Ltd.....	299,000	17,645
Minmetals Land Ltd.....	846,000	92,428
Ω Minsheng Education Group Co. Ltd.....	92,000	9,726
Minth Group Ltd.....	494,000	2,284,485
MLS Co. Ltd., Class A.....	32,700	67,781
* MMG Ltd.....	1,556,000	505,210
Modern Land China Co. Ltd.....	351,000	6,763
Monalisa Group Co. Ltd., Class A.....	4,900	18,800
* Montnets Cloud Technology Group Co. Ltd., Class A.....	7,500	16,667
Muyuan Foods Co. Ltd., Class A.....	38,867	338,350
* Myhome Real Estate Development Group Co. Ltd., Class A.....	43,700	11,801
MYS Group Co. Ltd., Class A.....	47,900	26,316
* Nan Hai Corp. Ltd.....	7,550,000	37,724
NanJi E-Commerce Co. Ltd., Class A.....	47,100	43,556
Nanjing Hanrui Cobalt Co. Ltd., Class A.....	2,300	25,884
Nanjing Iron & Steel Co. Ltd., Class A.....	119,200	68,515
* Nanjing Sample Technology Co. Ltd., Class H.....	45,500	36,734
Nanjing Securities Co. Ltd., Class A.....	25,800	36,651
Nanjing Xinjiekou Department Store Co. Ltd., Class A.....	30,600	50,907
Nanjing Yunhai Special Metals Co. Ltd., Class A.....	9,400	27,888
Nantong Jianghai Capacitor Co. Ltd., Class A.....	11,800	44,803
NARI Technology Co. Ltd., Class A.....	17,420	97,454
Natural Food International Holding Ltd.....	98,000	6,276
* NavInfo Co. Ltd., Class A.....	11,300	28,494
NetDragon Websoft Holdings Ltd.....	78,000	196,880
NetEase, Inc., ADR.....	43,660	4,512,698
New China Life Insurance Co. Ltd., Class H.....	290,300	828,003
New Hope Dairy Co. Ltd., Class A.....	9,600	20,778
* New Hope Liuhe Co. Ltd., Class A.....	39,700	101,115
* New Oriental Education & Technology Group, Inc., Sponsored ADR.....	88,360	126,355
* New Oriental Education & Technology Group, Inc.....	17,200	24,102
* New Sparkle Roll International Group Ltd.....	648,000	14,754
* New World Department Store China Ltd.....	182,000	28,528
* Newborn Town, Inc.....	138,000	73,299
Newland Digital Technology Co. Ltd., Class A.....	17,900	46,414
Nexteer Automotive Group Ltd.....	346,000	380,852
Nine Dragons Paper Holdings Ltd.....	946,000	944,932
Ninestar Corp., Class A.....	14,400	111,269
Ningbo BaoSi Energy Equipment Co. Ltd., Class A.....	13,900	19,846
Ningbo Construction Co. Ltd., Class A.....	28,900	18,710
Ningbo Huaxiang Electronic Co. Ltd., Class A.....	14,300	44,798
Ningbo Joyson Electronic Corp., Class A.....	33,700	98,179
Ningbo Orient Wires & Cables Co. Ltd., Class A.....	12,900	120,792
Ningbo Sanxing Medical Electric Co. Ltd., Class A.....	30,922	70,759
Ningbo Tuopu Group Co. Ltd., Class A.....	6,800	59,702
Ningbo Xusheng Auto Technology Co. Ltd., Class A.....	2,800	19,176
Ningbo Yunsheng Co. Ltd., Class A.....	34,900	62,576
Ningbo Zhoushan Port Co. Ltd., Class A.....	111,900	69,730
Ningxia Baofeng Energy Group Co. Ltd., Class A.....	44,100	111,957
Ningxia Jiaze New Energy Co. Ltd., Class A.....	51,600	35,530
* NIO, Inc., ADR.....	14,014	343,483

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
#*	Niu Technologies, Sponsored ADR.....	4,436 \$ 62,326
*	Noah Holdings Ltd., Sponsored ADR.....	3,563 111,843
	Norinco International Cooperation Ltd., Class A.....	27,600 33,956
	North Huajin Chemical Industries Co. Ltd., Class A.....	47,400 52,654
*	North Industries Group Red Arrow Co. Ltd., Class A.....	10,600 30,901
	Northeast Pharmaceutical Group Co. Ltd., Class A.....	13,074 11,420
	Northeast Securities Co. Ltd., Class A.....	59,500 79,692
	NSFOCUS Technologies Group Co. Ltd., Class A.....	14,100 31,066
#*	NVC International Holdings Ltd.....	1,091,000 23,770
*	Oceanwide Holdings Co. Ltd., Class A.....	82,800 23,668
*	Offcn Education Technology Co. Ltd., Class A.....	4,700 4,930
	Offshore Oil Engineering Co. Ltd., Class A.....	83,400 58,910
*	OFILM Group Co. Ltd., Class A.....	46,000 58,103
	Olympic Circuit Technology Co. Ltd.....	6,400 22,297
	Oppein Home Group, Inc., Class A.....	2,400 52,140
	Opple Lighting Co. Ltd., Class A.....	10,400 31,222
	ORG Technology Co. Ltd., Class A.....	67,184 63,083
*	Orient Group, Inc., Class A.....	113,200 51,373
#Ω	Orient Securities Co. Ltd., Class H.....	192,400 150,797
	Oriental Pearl Group Co. Ltd., Class A.....	69,700 91,869
*	Ourpalm Co. Ltd., Class A.....	51,000 29,986
	Ovctek China, Inc., Class A.....	5,180 31,169
*	Overseas Chinese Town Asia Holdings Ltd.....	120,000 19,788
	Pacific Online Ltd.....	129,000 21,290
*	Pacific Securities Co. Ltd., Class A.....	130,500 65,272
*	Pangang Group Vanadium Titanium & Resources Co. Ltd., Class A.....	210,400 123,295
	PAX Global Technology Ltd.....	334,000 241,922
	PCI Technology Group Co. Ltd., Class A.....	48,840 66,177
*Ω	Peijia Medical Ltd.....	9,000 12,797
*	Pengdu Agriculture & Animal Husbandry Co. Ltd., Class A.....	113,300 58,163
	People's Insurance Co. Group of China Ltd., Class H.....	1,098,000 347,462
#	Perennial Energy Holdings Ltd.....	80,000 17,448
	Perfect World Co. Ltd., Class A.....	17,000 36,995
	PetroChina Co. Ltd., Class H.....	3,612,000 1,791,161
Ω	Pharmaron Beijing Co. Ltd., Class H.....	10,800 137,397
	PhiChem Corp., Class A.....	7,100 26,000
*	Phoenix Media Investment Holdings Ltd.....	556,000 32,921
	PICC Property & Casualty Co. Ltd., Class H.....	1,308,000 1,218,732
*	Pinduoduo, Inc., ADR.....	1,330 79,587
	Ping An Bank Co. Ltd., Class A.....	129,800 325,655
#*Ω	Ping An Healthcare & Technology Co. Ltd.....	84,600 269,936
	Ping An Insurance Group Co. of China Ltd., Class H.....	908,000 7,205,724
	Pingdingshan Tianan Coal Mining Co. Ltd., Class A.....	70,500 100,376
*	Polaris Bay Group Co. Ltd., Class A.....	35,100 51,055
	Poly Developments & Holdings Group Co. Ltd., Class A.....	31,800 78,443
	Poly Property Group Co. Ltd.....	982,000 258,208
	Poly Property Services Co. Ltd., Class H.....	27,600 206,047
Ω	Postal Savings Bank of China Co. Ltd., Class H.....	1,149,000 957,289
*	Pou Sheng International Holdings Ltd.....	921,000 147,908
	Power Construction Corp. of China Ltd., Class A.....	153,500 210,287
	Powerlong Commercial Management Holdings Ltd.....	44,000 93,187
	Powerlong Real Estate Holdings Ltd.....	818,000 456,587
	Proya Cosmetics Co. Ltd., Class A.....	1,200 32,089
	Pujiang International Group Ltd.....	26,000 10,710
	Q Technology Group Co. Ltd.....	154,000 167,455
*Ω	Qeeka Home Cayman, Inc.....	41,000 3,037
	Qianhe Condiment & Food Co. Ltd., Class A.....	5,160 15,478
	Qingdao East Steel Tower Stock Co. Ltd., Class A.....	17,100 23,928
	Qingdao Gon Technology Co. Ltd., Class A.....	4,700 18,739

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	1,716	\$ 19,483
	53,333	38,016
	3,100	18,760
Ω	81,000	43,956
	141,300	83,478
	14,200	45,988
	24,300	28,156
	330,000	65,744
	125,500	20,220
*	72,373	66,504
	65,000	36,552
	31,800	35,002
	5,700	6,761
	39,100	22,234
	3,690	36,667
	39,500	23,606
#*	54,000	63,289
	9,900	20,120
*Ω	145,068	80,037
#Ω	656,000	225,685
#	279,000	94,901
	37,500	43,368
	4,800,000	2,401
	4,200	28,813
	14,500	50,216
	117,500	82,696
	83,000	78,769
	57,100	21,661
	73,050	209,316
#	254,500	105,274
	5,100	27,295
	11,900	40,044
	38,465	114,382
	71,500	131,231
	12,000	53,792
*	30,204	19,142
	900	22,072
	14,960	37,607
	51,200	56,082
	370,000	388,002
	102,600	327,642
	41,160	274,266
*	42,600	18,840
	35,400	55,940
	118,519	72,962
	1,160,761	785,258
	52,300	273,739
	85,000	152,224
	13,600	136,572
	57,100	39,964
	227,700	452,691
	18,800	30,515
	89,700	148,173
	31,342	97,672
#	114,250	52,407
	8,200	18,157
	18,200	48,542
Ω	165,250	278,884
*	6,900	56,011

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	15,300	\$ 59,576
	12,100	10,128
	33,930	163,625
	22,300	39,058
	4,800	22,732
	20,800	100,731
	13,500	18,959
	6,300	14,980
*	24,400	12,893
	227,335	156,216
	15,500	20,834
	9,400	51,291
	46,300	43,231
	64,200	113,286
	705,600	869,576
	21,200	28,676
	116,200	63,141
*	18,900	29,187
*	167,900	65,299
	28,600	29,202
	3,900	21,205
	41,500	77,307
	10,800	74,664
	7,930	67,836
	8,800	29,077
	167,228	86,699
	5,075	15,285
	1,000	215
	694,000	190,973
	16,600	31,484
	24,600	45,148
	11,165	51,891
	111,000	445,101
#*	62,000	166,694
	93,000	45,983
	3,400	22,162
	21,500	11,938
	10,700	38,676
Ω	3,300	19,506
	38,400	22,895
	218,000	321,605
	1,013,600	97,930
*	5,000	39,927
	38,600	34,598
	6,400	40,858
	702,000	262,347
	7,500	66,738
	10,600	19,489
*Ω	3,600	20,005
	6,915	14,029
	11,000	23,659
	16,600	41,361
	17,400	39,693
	21,300	35,458
	7,700	66,708
	27,800	32,547
	19,900	45,180
	285,300	557,040
	21,500	20,652

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Shanghai Pudong Development Bank Co. Ltd., Class A.....	192,834	\$256,013
Shanghai Putailai New Energy Technology Co. Ltd., Class A.....	4,130	93,458
Shanghai RAAS Blood Products Co. Ltd., Class A.....	96,000	101,725
Shanghai Rongtai Health Technology Corp. Ltd., Class A.....	2,200	10,351
Shanghai Runda Medical Technology Co. Ltd., Class A.....	12,100	21,621
* Shanghai Shenda Co. Ltd., Class A.....	26,200	15,114
Shanghai Shimao Co. Ltd., Class A.....	73,800	38,050
Shanghai Shyndec Pharmaceutical Co. Ltd., Class A.....	26,000	36,218
Shanghai Sinyang Semiconductor Materials Co. Ltd., Class A.....	6,500	37,666
Shanghai Tongji Science & Technology Industrial Co. Ltd., Class A.....	17,300	20,997
Shanghai Tunnel Engineering Co. Ltd., Class A.....	82,200	69,388
Shanghai Waigaoqiao Free Trade Zone Group Co. Ltd., Class A.....	19,200	38,701
Shanghai Wanye Enterprises Co. Ltd., Class A.....	8,160	32,269
Shanghai Weaver Network Co. Ltd., Class A.....	2,160	24,357
Shanghai Yaoji Technology Co. Ltd., Class A.....	9,800	35,510
Shanghai Yuyuan Tourist Mart Group Co. Ltd., Class A.....	47,970	69,847
Shanghai Zhangjiang High-Tech Park Development Co. Ltd., Class A.....	25,500	55,153
Shanghai Zijiang Enterprise Group Co. Ltd., Class A.....	28,700	31,057
Shanxi Blue Flame Holding Co. Ltd., Class A.....	30,100	38,721
Shanxi Coking Co. Ltd., Class A.....	56,160	46,392
Shanxi Coking Coal Energy Group Co. Ltd., Class A.....	131,500	162,583
Shanxi Lanhua Sci-Tech Venture Co. Ltd., Class A.....	32,700	48,578
Shanxi Lu'an Environmental Energy Development Co. Ltd., Class A.....	70,500	134,727
* Shanxi Meijin Energy Co. Ltd., Class A.....	103,500	218,781
Shanxi Securities Co. Ltd., Class A.....	61,360	57,230
Shanxi Taigang Stainless Steel Co. Ltd., Class A.....	159,000	171,383
Shanxi Xinghuacun Fen Wine Factory Co. Ltd., Class A.....	5,040	219,652
Shanying International Holding Co. Ltd., Class A.....	140,300	69,621
Shede Spirits Co. Ltd., Class A.....	6,500	191,429
Shenergy Co. Ltd., Class A.....	31,800	32,411
* Shengda Resources Co. Ltd., Class A.....	12,200	23,729
Shenghe Resources Holding Co. Ltd., Class A.....	19,700	51,362
*Ω Shengjing Bank Co. Ltd., Class H.....	152,500	132,243
Shengyi Technology Co. Ltd., Class A.....	18,531	57,683
Shennan Circuits Co. Ltd., Class A.....	4,085	76,703
Ω Shenwan Hongyuan Group Co. Ltd., Class H.....	277,600	68,503
Shenyang Xingqi Pharmaceutical Co. Ltd., Class A.....	1,000	15,850
Shenzhen Agricultural Products Group Co. Ltd., Class A.....	41,200	37,049
* Shenzhen Airport Co. Ltd., Class A.....	46,800	55,343
Shenzhen Aisidi Co. Ltd., Class A.....	36,600	57,559
Shenzhen Anche Technologies Co. Ltd., Class A.....	2,200	8,948
Shenzhen Bauing Construction Holding Group Co. Ltd., Class A.....	29,100	16,864
Shenzhen Capchem Technology Co. Ltd., Class A.....	1,700	25,550
Shenzhen Center Power Tech Co. Ltd., Class A.....	5,700	15,692
Shenzhen Cereals Holdings Co. Ltd., Class A.....	21,100	22,154
Shenzhen Changhong Technology Co. Ltd., Class A.....	4,600	23,244
Shenzhen Comix Group Co. Ltd., Class A.....	8,600	9,630
Shenzhen Das Intellitech Co. Ltd., Class A.....	35,900	22,035
Shenzhen Desay Battery Technology Co., Class A.....	5,075	38,788
Shenzhen Ellassay Fashion Co. Ltd., Class A.....	7,000	13,662
Shenzhen Energy Group Co. Ltd., Class A.....	33,500	36,852
Shenzhen Envicool Technology Co. Ltd., Class A.....	3,000	15,579
Shenzhen Everwin Precision Technology Co. Ltd., Class A.....	23,280	51,652
Shenzhen Expressway Corp. Ltd., Class H.....	178,000	176,281
Shenzhen Fastprint Circuit Tech Co. Ltd., Class A.....	21,100	40,001
Shenzhen Gas Corp. Ltd., Class A.....	35,600	43,634
Shenzhen Gongjin Electronics Co. Ltd., Class A.....	24,700	32,720
Shenzhen Goodix Technology Co. Ltd., Class A.....	2,700	37,876
* Shenzhen Grandland Group Co. Ltd., Class A.....	32,000	12,435

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	10,900	\$ 39,169
	16,400	40,049
Ω	43,000	40,600
	67,300	21,886
	16,100	37,902
	6,600	63,193
	653,639	663,265
#	1,293,262	303,765
	35,900	96,810
	34,200	72,158
	1,700	21,619
	1,100	27,165
	7,700	23,901
	14,300	76,562
	6,400	21,635
	11,200	17,859
	8,600	40,619
	3,821	194,988
*	98,600	66,995
*	82,000	40,890
	50,400	32,243
	112,906	138,275
	13,500	23,344
*	9,700	35,906
	3,400	44,118
*	17,200	16,631
	23,000	21,589
	2,880	12,693
	16,859	38,747
	9,800	52,173
	16,600	35,078
	17,700	59,868
	50,500	48,781
	20,900	47,967
	1,900	8,536
	34,383	37,948
	22,800	12,721
	36,700	29,639
	5,100	20,955
	16,700	86,174
	20,300	13,745
	78,200	56,941
	117,900	2,187,628
*	48,550	46,727
	15,540	51,175
#	319,500	235,470
*	1,100	3,817
	10,200	34,968
#	676,800	124,527
	925,525	283,986
*	58,700	33,016
	1,562,500	220,892
*	18,400	29,471
	16,200	28,296
*	16,200	28,702
	138,000	36,324
*	10,800	19,535
*	207,700	115,078
	2,700	9,691

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	26,919	\$ 74,915
* Sichuan Kelun Pharmaceutical Co. Ltd., Class A.....	83,260	26,057
* Sichuan Languang Development Co. Ltd., Class A.....	30,400	24,906
* Sichuan Lutianhua Co. Ltd., Class A.....	11,400	39,881
Sichuan Shuangma Cement Co. Ltd., Class A.....	4,400	69,053
Sichuan Swellfun Co. Ltd., Class A.....	5,900	19,480
Sichuan Tianyi Comheart Telecom Co. Ltd., Class A.....	15,200	55,993
Sichuan Yahua Industrial Group Co. Ltd., Class A.....	11,000	79,214
# Sieyuan Electric Co. Ltd., Class A.....	1,583,000	296,768
* Sihuan Pharmaceutical Holdings Group Ltd.....	676,000	42,018
Ω Simcere Pharmaceutical Group Ltd.....	90,000	88,823
Sino Biopharmaceutical Ltd.....	2,270,250	1,565,685
Sino Wealth Electronic Ltd., Class A.....	5,720	49,670
Sinocare, Inc., Class A.....	5,900	21,908
Sinochem International Corp., Class A.....	74,300	89,416
Sinofert Holdings Ltd.....	910,000	121,945
Sinofibers Technology Co. Ltd., Class A.....	3,900	29,409
Sinolink Securities Co. Ltd., Class A.....	39,100	64,067
* Sinolink Worldwide Holdings Ltd.....	1,173,600	34,873
Sinoma International Engineering Co., Class A.....	54,000	87,274
Sinoma Science & Technology Co. Ltd., Class A.....	32,600	152,289
Sinomach Automobile Co. Ltd., Class A.....	14,500	16,849
Sino-Ocean Group Holding Ltd.....	1,280,000	314,362
Sinopec Engineering Group Co. Ltd., Class H.....	659,000	321,473
Sinopec Kantons Holdings Ltd.....	530,000	202,519
* Sinopec Oilfield Service Corp., Class H.....	954,000	83,896
Sinopec Shanghai Petrochemical Co. Ltd., Class H.....	1,240,000	273,638
Sinopharm Group Co. Ltd., Class H.....	524,400	1,172,975
Sino-Platinum Metals Co. Ltd., Class A.....	6,630	24,408
Sinosoft Co. Ltd., Class A.....	9,900	44,556
Sinosoft Technology Group Ltd.....	234,400	23,667
Sinotrans Ltd., Class H.....	858,000	279,316
Sinotruk Hong Kong Ltd.....	435,500	647,788
Skshu Paint Co. Ltd., Class A.....	2,548	42,692
Skyfame Realty Holdings Ltd.....	1,586,000	170,989
Skyworth Digital Co. Ltd., Class A.....	21,087	41,739
* Skyworth Group Ltd.....	478,239	282,545
* SOHO China Ltd.....	1,005,000	219,556
* Sohu.com Ltd., ADR.....	5,397	98,225
* Solargiga Energy Holdings Ltd.....	314,000	14,226
Songcheng Performance Development Co. Ltd., Class A.....	24,800	60,004
SooChow Securities Co. Ltd., Class A.....	22,620	27,979
* Sou Yu Te Group Co. Ltd., Class A.....	52,900	12,640
* South Manganese Investment Ltd.....	460,000	54,587
Southwest Securities Co. Ltd., Class A.....	65,000	49,043
* Spring Airlines Co. Ltd., Class A.....	6,800	61,242
* SPT Energy Group, Inc.....	558,000	20,181
SSY Group Ltd.....	897,026	398,753
* Starrise Media Holdings Ltd.....	122,000	2,554
State Grid Information & Communication Co. Ltd., Class A.....	12,300	38,581
* STO Express Co. Ltd., Class A.....	36,700	51,409
* Sumavision Technologies Co. Ltd., Class A.....	15,900	19,449
Sun Art Retail Group Ltd.....	503,000	183,686
Sun King Technology Group Ltd.....	206,000	85,660
Sunac China Holdings Ltd.....	869,000	1,070,887
*Ω Sunac Services Holdings Ltd.....	1,055	1,200
Sun-Create Electronics Co. Ltd., Class A.....	900	6,621
Sunflower Pharmaceutical Group Co. Ltd., Class A.....	9,900	21,592
Sunfly Intelligent Technology Co. Ltd., Class A.....	10,400	18,382

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	4,400	\$ 79,882
	63,500	40,582
*	152,307	93,811
	111,200	2,870,913
	5,540	83,614
*Ω	272,000	13,780
	35,600	47,742
	12,682	71,516
	5,000	17,210
	14,500	32,431
*	20,500	12,968
	32,800	128,659
	62,300	56,895
	1,440	113,119
	3,500	12,884
	2,160	11,563
#	49,500	47,080
	680,000	95,047
*	8,100	18,903
*	28,500	9,911
	5,319	20,306
*	14,800	16,308
	222,000	21,745
	20,000	25,873
	37,308	67,475
	160,437	68,819
	53,000	65,913
*	4,680,000	18,652
	66,500	199,078
	327,666	166,839
	243,300	216,835
	31,360	30,708
††	1,538,000	2,525
	9,300	20,138
	116,000	31,436
	442,200	27,709,258
*	177,587	1,097,488
††	224,000	2,048
	195,000	252,092
	7,300	39,016
	700	20,845
	1,190	26,411
	148,000	78,099
	122,500	73,783
*Ω	239,000	26,351
	73,500	87,332
#	390,000	193,579
	5,700	32,230
	120,000	57,916
	78,900	76,475
	32,600	108,344
	1,154,000	94,839
	34,500	22,053
	8,100	55,241
	15,500	62,692
	145,000	35,520
	37,800	71,215
#	346,000	356,900
	47,600	86,408

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Tianyun International Holdings Ltd.....	138,000	\$ 25,873
Tibet Rhodiola Pharmaceutical Holding Co., Class A.....	3,300	21,568
Tibet Summit Resources Co. Ltd., Class A.....	8,600	39,221
Tibet Tianlu Co. Ltd., Class A.....	16,348	15,813
* Tibet Water Resources Ltd.....	405,000	29,990
Times China Holdings Ltd.....	104,000	40,309
Tingyi Cayman Islands Holding Corp.....	810,000	1,678,146
Titan Wind Energy Suzhou Co. Ltd., Class A.....	59,400	188,417
TK Group Holdings Ltd.....	96,000	31,940
Tofflon Science & Technology Group Co. Ltd., Class A.....	10,300	60,968
Toly Bread Co. Ltd., Class A.....	11,040	45,278
Tomson Group Ltd.....	220,196	57,606
Tong Ren Tang Technologies Co. Ltd., Class H.....	231,000	216,723
* Tongcheng Travel Holdings Ltd.....	275,600	567,120
* Tongda Group Holdings Ltd.....	2,489,999	65,156
* Tongdao Liepin Group.....	11,200	27,140
* Tongding Interconnection Information Co. Ltd., Class A.....	13,900	10,659
TongFu Microelectronics Co. Ltd., Class A.....	30,100	83,196
Tonghua Dongbao Pharmaceutical Co. Ltd., Class A.....	38,825	62,121
* Tonghua Golden-Horse Pharmaceutical Industry Co. Ltd., Class A.....	29,700	20,870
Tongkun Group Co. Ltd., Class A.....	47,200	155,314
Tongling Jingda Special Magnet Wire Co. Ltd., Class A.....	43,400	43,293
Tongling Nonferrous Metals Group Co. Ltd., Class A.....	247,850	133,888
Tongwei Co. Ltd., Class A.....	42,537	253,982
Tongyu Heavy Industry Co. Ltd., Class A.....	80,400	41,113
# Top Spring International Holdings Ltd.....	91,000	12,016
* Topchoice Medical Corp., Class A.....	1,200	28,256
Topsec Technologies Group, Inc., Class A.....	23,500	56,663
Ω Topsports International Holdings Ltd.....	411,000	371,363
Towngas Smart Energy Co. Ltd.....	231,928	170,977
Transfar Zhilian Co. Ltd., Class A.....	55,900	68,340
TravelSky Technology Ltd., Class H.....	335,000	627,804
* Trigiant Group Ltd.....	330,000	23,007
* Trip.com Group Ltd., ADR.....	76,161	2,026,644
* Trip.com Group Ltd.....	23,500	625,340
Truly International Holdings Ltd.....	594,000	239,981
#Ω Tsaker Chemical Group Ltd.....	108,500	18,143
Tsingtao Brewery Co. Ltd., Class H.....	86,000	773,996
* Tunghsu Optoelectronic Technology Co. Ltd., Class A.....	141,300	45,832
* Tuniu Corp., Sponsored ADR.....	18,660	24,631
* Tus Environmental Science & Technology Development Co. Ltd., Class A....	34,100	22,069
Unigroup Guoxin Microelectronics Co. Ltd., Class A.....	2,000	68,259
Unilumin Group Co. Ltd., Class A.....	33,796	42,224
Uni-President China Holdings Ltd.....	628,000	593,541
Unisplendour Corp. Ltd., Class A.....	21,300	70,563
United Energy Group Ltd.....	3,974,000	588,507
United Strength Power Holdings Ltd.....	14,000	22,342
Universal Scientific Industrial Shanghai Co. Ltd., Class A.....	23,800	51,826
† Untrade.CTEG.....	1,228,000	10,048
Valiant Co. Ltd., Class A.....	15,700	53,294
Vats Liquor Chain Store Management JSC Ltd.,Class A.....	8,000	56,254
Vatti Corp. Ltd., Class A.....	27,300	25,202
Ω VCredit Holdings Ltd.....	23,000	11,569
Victory Giant Technology Huizhou Co. Ltd., Class A.....	19,700	81,071
* Village Farms International, Inc.....	3,103	16,105
# Vinda International Holdings Ltd.....	110,000	296,023
* Viomi Technology Co. Ltd., ADR.....	5,324	10,914
* Vipshop Holdings Ltd., ADR.....	161,481	1,503,388
* Wanda Film Holding Co. Ltd., Class A.....	7,300	16,937

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	14,800	\$ 63,713
	12,800	37,528
	58,700	54,002
	37,900	547,147
	1,659,000	1,627,672
	70,300	62,561
	254,000	103,576
	33,200	40,075
#*	17,425	603,776
	787,000	1,428,114
	15,900	52,458
	2,800	31,878
	176,000	54,307
	19,600	33,384
*	74,840	238,331
	1,502,000	252,986
	63,600	76,611
	1,617	20,874
	1,500	60,939
	1,500	25,578
#	282,000	19,361
	27,800	65,529
	121,200	101,221
*	18,500	18,567
	15,200	25,908
	1,000	38,089
	12,800	18,416
	8,680	28,800
*	45,100	44,221
	8,900	70,591
	37,100	146,965
	56,700	92,469
	22,600	711,465
	35,423	97,296
Ω	13,039	187,022
*Ω	67,500	676,537
	2,810	56,414
	58,300	67,323
	3,000	19,274
	82,300	73,714
Ω	253,000	159,751
	68,600	101,512
	12,045	21,610
	2,600	80,958
	5,200	13,729
	488,000	53,396
	15,720	74,393
	48,620	53,396
	7,423	32,526
	31,500	98,051
	52,100	65,830
	6,000	41,652
	58,000	36,862
	10,700	59,377
*Ω	2,270,400	4,816,355
	4,500	25,476
*	170,000	15,372
	40,600	85,283

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	462,938	\$ 101,685
	55,000	61,808
	168,300	78,518
	129,000	97,446
	12,500	22,404
#	197,747	344,747
	24,600	53,569
	5,280	19,137
*	169,000	26,853
	51,100	85,737
#	97,600	181,183
	103,000	75,432
	33,700	85,368
	382,000	191,664
	1,590,273	2,551,220
	95,802	84,585
*	29,300	20,970
	385,131	691,687
	31,400	118,849
*	27,524	49,818
Ω	600,000	854,394
*	23,100	29,129
	100,000	45,309
Ω	36,500	52,416
	5,800	57,203
	1,500	15,597
#	1,010,000	2,139,835
	6,900	33,178
	12,900	27,807
	11,100	52,474
	19,600	129,956
	9,700	11,888
	10,200	29,844
*	408,000	28,852
	5,000	61,726
	76,000	27,531
	15,800	21,357
#*Ω	120,800	110,209
*	84,000	12,892
	27,300	74,025
	8,780	68,792
	139,000	593,388
	2,884	29,156
	70,000	27,983
	61,060	79,997
	4,112	18,066
	84,000	46,442
*	18,856	46,386
*Ω	94,500	15,346
	8,200	38,999
	72,800	44,595
	4,300	23,892
	69,200	34,936
	88,720	93,063
*	11,700	22,324
	27,900	70,989
*	236,000	17,251
*	6,900	20,204
	670,800	681,597

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Yuexiu Transport Infrastructure Ltd.....	238,000	\$ 144,262
Yum China Holdings, Inc.....	59,601	2,869,344
Yunda Holding Co. Ltd., Class A.....	48,610	151,385
* Yunnan Aluminium Co. Ltd., Class A.....	64,800	113,573
Yunnan Baiyao Group Co. Ltd., Class A.....	3,500	49,861
Yunnan Copper Co. Ltd., Class A.....	41,200	79,328
Yunnan Energy New Material Co. Ltd., Class A.....	3,100	124,676
* Yunnan Tin Co. Ltd., Class A.....	46,900	149,646
Yunnan Water Investment Co. Ltd., Class H.....	54,000	6,021
Yusys Technologies Co. Ltd., Class A.....	6,900	25,779
Yutong Bus Co. Ltd., Class A.....	43,440	68,929
# Yuzhou Group Holdings Co. Ltd.....	1,033,126	83,446
ZBOM Home Collection Co. Ltd., Class A.....	5,040	20,738
* Zepp Health Corp., ADR.....	8,136	40,517
Zhangzhou Pientzhuang Pharmaceutical Co. Ltd., Class A.....	1,000	56,688
Zhaojin Mining Industry Co. Ltd., Class H.....	321,000	257,537
Zhefu Holding Group Co. Ltd., Class A.....	31,900	30,184
* Zhejiang Century Huatong Group Co. Ltd., Class A.....	88,780	94,950
Zhejiang China Commodities City Group Co. Ltd., Class A.....	122,600	86,941
Zhejiang Chint Electrics Co. Ltd., Class A.....	36,602	276,192
Zhejiang Communications Technology Co. Ltd.....	23,300	20,346
* Zhejiang Conba Pharmaceutical Co. Ltd., Class A.....	25,400	17,686
Zhejiang Crystal-Optech Co. Ltd., Class A.....	17,700	38,465
Zhejiang Dahua Technology Co. Ltd., Class A.....	36,344	109,979
ZheJiang Dali Technology Co. Ltd., Class A.....	6,600	16,273
Zhejiang Dingli Machinery Co. Ltd., Class A.....	5,480	63,288
Zhejiang Expressway Co. Ltd., Class H.....	400,000	343,351
Zhejiang Garden Bio-Chemical High-tech Co. Ltd., Class A.....	8,900	18,586
Zhejiang Hailiang Co. Ltd., Class A.....	63,100	114,059
Zhejiang Hangmin Co. Ltd., Class A.....	18,000	15,630
Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A.....	35,400	41,672
Zhejiang Huace Film & Television Co. Ltd., Class A.....	40,800	38,557
Zhejiang Huahai Pharmaceutical Co. Ltd., Class A.....	25,600	84,638
Zhejiang Huayou Cobalt Co. Ltd., Class A.....	4,600	72,345
Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.....	38,900	63,572
Zhejiang Jianfeng Group Co. Ltd., Class A.....	9,500	26,133
Zhejiang Jiemei Electronic & Technology Co. Ltd., Class A.....	5,800	30,023
Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A.....	6,300	57,676
* Zhejiang Jingu Co. Ltd., Class A.....	27,500	32,150
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	25,160	32,668
* Zhejiang Jinke Tom Culture Industry Co. Ltd., Class A.....	65,900	49,999
Zhejiang JIULI Hi-tech Metals Co. Ltd., Class A.....	18,400	49,539
Zhejiang Juhua Co. Ltd., Class A.....	44,800	91,825
Zhejiang Longsheng Group Co. Ltd., Class A.....	72,600	142,838
Zhejiang Medicine Co. Ltd., Class A.....	26,043	62,472
Zhejiang Meida Industrial Co. Ltd., Class A.....	14,800	39,153
Zhejiang Narada Power Source Co. Ltd., Class A.....	25,000	43,565
Zhejiang NHU Co. Ltd., Class A.....	32,230	153,307
Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.....	62,690	39,529
* Zhejiang Qianjiang Motorcycle Co. Ltd., Class A.....	9,600	20,047
Zhejiang Runtu Co. Ltd., Class A.....	37,200	53,150
Zhejiang Sanhua Intelligent Controls Co. Ltd., Class A.....	28,370	86,037
Zhejiang Semir Garment Co. Ltd., Class A.....	67,100	74,105
* Zhejiang Shibao Co. Ltd., Class H.....	90,000	22,448
Zhejiang Southeast Space Frame Co. Ltd., Class A.....	20,100	32,252
Zhejiang Starry Pharmaceutical Co. Ltd., Class A.....	3,300	27,808
Zhejiang Supor Co. Ltd., Class A.....	5,150	42,141
Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A.....	7,380	56,024
Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	41,400	31,831

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Zhejiang Wanliyang Co. Ltd., Class A.....	40,300	\$ 68,578
Zhejiang Wanma Co. Ltd., Class A.....	18,100	21,445
Zhejiang Wansheng Co. Ltd., Class A.....	6,200	21,390
Zhejiang Weiming Environment Protection Co. Ltd., Class A.....	13,290	64,360
Zhejiang Weixing New Building Materials Co. Ltd., Class A.....	37,700	134,652
Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd., Class A.....	4,100	29,894
Zhejiang Xianju Pharmaceutical Co. Ltd., Class A.....	17,400	30,856
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.....	15,800	54,315
Zhejiang Yankon Group Co. Ltd., Class A.....	40,200	24,371
Zhejiang Yasha Decoration Co. Ltd., Class A.....	25,400	25,405
Zhejiang Yinlun Machinery Co. Ltd., Class A.....	23,500	38,946
Zhende Medical Co. Ltd., Class A.....	3,200	20,911
# Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	99,800	104,755
Zhenro Properties Group Ltd.....	292,000	138,689
Zheshang Securities Co. Ltd., Class A.....	34,300	66,890
* Zhong An Group Ltd.....	1,185,000	45,883
*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.....	92,100	317,173
Zhongji Innolight Co. Ltd., Class A.....	6,100	34,647
Zhongjin Gold Corp. Ltd., Class A.....	30,000	37,873
Zhongliang Holdings Group Co. Ltd.....	22,500	10,576
Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	52,500	55,036
Zhongshan Public Utilities Group Co. Ltd., Class A.....	20,300	26,051
Zhongsheng Group Holdings Ltd.....	183,500	1,409,668
* Zhongtian Financial Group Co. Ltd., Class A.....	133,355	52,221
Zhongyu Energy Holdings Ltd.....	189,477	197,527
Zhongyuan Environment-Protection Co. Ltd., Class A.....	18,500	17,598
#Ω Zhou Hei Ya International Holdings Co. Ltd.....	229,500	161,271
Zhuguang Holdings Group Co. Ltd.....	206,000	44,504
Zuhai Bojay Electronics Co. Ltd., Class A.....	2,300	19,989
* Zuhai Orbita Aerospace Science & Technology Co. Ltd., Class A.....	13,600	18,702
Zhuzhou CRRC Times Electric Co.....	205,500	1,085,387
Zhuzhou Hongda Electronics Corp. Ltd., Class A.....	2,900	38,470
Zhuzhou Kibing Group Co. Ltd., Class A.....	73,800	185,893
Zibo Qixiang Tengda Chemical Co. Ltd., Class A.....	65,380	95,823
Zijin Mining Group Co. Ltd., Class H.....	1,470,000	1,908,369
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	406,800	266,437
ZTE Corp., Class H.....	160,360	433,331
ZTO Express Cayman, Inc., ADR.....	54,444	1,635,498
TOTAL CHINA.....		377,446,604
COLOMBIA — (0.0%)		
Banco de Bogota SA.....	4,188	81,473
Bancolombia SA, Sponsored ADR.....	5,146	183,095
Bancolombia SA.....	11,677	116,836
Celsia SA ESP.....	133,798	148,684
Cementos Argos SA.....	60,870	99,374
* CEMEX Latam Holdings SA.....	45,944	37,241
* Corp. Financiera Colombiana SA.....	31,755	239,463
Ecopetrol SA.....	314,022	231,075
Grupo Argos SA.....	74,124	303,046
Grupo Aval Acciones y Valores SA, ADR.....	15,916	90,721
Grupo Energia Bogota SA ESP.....	61,864	41,057
Interconexion Electrica SA ESP.....	56,031	334,955
Mineros SA.....	11,167	10,608
Promigas SA ESP.....	11,599	21,624
TOTAL COLOMBIA.....		1,939,252

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CZECH REPUBLIC — (0.0%)		
CEZ AS.....	19,780	\$ 733,905
Komerčni Banka AS.....	9,088	402,992
O2 Czech Republic AS.....	13,360	165,329
Philip Morris CR AS.....	107	81,521
TOTAL CZECH REPUBLIC.....		1,383,747
DENMARK — (1.5%)		
* ALK-Abello AS.....	1,854	782,888
Alm Brand AS.....	295,280	559,819
# Ambu AS, Class B.....	5,839	123,722
AP Moller - Maersk AS, Class A.....	218	730,355
AP Moller - Maersk AS, Class B.....	228	819,009
#* Bang & Olufsen AS.....	38,004	132,778
BankNordik P/F.....	1,133	25,524
#* Bavarian Nordic AS.....	21,834	642,647
* Brodrene Hartmann AS.....	1,589	81,304
Carlsberg AS, Class B.....	13,795	2,233,833
Chemometec AS.....	1,894	196,369
Chr Hansen Holding AS.....	16,177	1,297,321
Coloplast AS, Class B.....	6,569	955,279
Columbus AS.....	29,642	42,721
D/S Norden AS.....	14,223	323,739
Danske Bank AS.....	82,240	1,596,380
* Demant AS.....	19,799	875,974
* Dfds AS.....	14,528	709,204
* Drilling Co. of 1972 AS.....	4,096	159,770
DSV AS.....	9,916	2,014,765
# FLSmith & Co. AS.....	16,862	568,420
* Genmab AS.....	6,427	2,188,583
# GN Store Nord AS.....	44,914	2,717,924
H Lundbeck AS.....	21,573	548,903
* H+H International AS, Class B.....	9,383	289,968
* ISS AS.....	48,840	920,158
Jeudan AS.....	1,225	46,593
* Jyske Bank AS.....	23,137	1,362,821
Matas AS.....	11,391	190,459
Ω Netcompany Group AS.....	4,599	337,862
* Nilfisk Holding AS.....	11,981	422,055
* NKT AS.....	13,785	580,343
Ω NNIT AS.....	5,091	74,685
North Media AS.....	2,639	39,242
Novo Nordisk AS, Class B.....	144,089	14,332,280
Novozymes AS, Class B.....	21,272	1,460,268
Ω Orsted AS.....	6,113	651,310
Pandora AS.....	38,224	4,156,467
* Parken Sport & Entertainment AS.....	2,257	29,463
Per Aarsleff Holding AS.....	8,213	370,064
Ringkjoebing Landbobank AS.....	9,915	1,305,206
Rockwool International AS, Class A.....	1,772	576,234
Rockwool International AS, Class B.....	2,203	843,771
Royal Unibrew AS.....	19,787	2,274,819
#* RTX AS.....	3,370	84,597
Ω Scandinavian Tobacco Group AS, Class A.....	23,976	516,855
Schouw & Co. AS.....	5,347	452,207
SimCorp AS.....	15,314	1,427,880
Solar AS, Class B.....	2,972	318,671
SP Group AS.....	427	23,644
Spar Nord Bank AS.....	38,522	553,962
Sydbank AS.....	27,804	981,412

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
* Tivoli AS.....	652	\$ 79,918
Topdanmark AS.....	16,733	957,015
#* TORM PLC, Class A.....	14,637	104,682
Tryg AS.....	47,378	1,122,660
UIE PLC.....	639	175,571
Vestas Wind Systems AS.....	84,310	2,281,462
#* Zealand Pharma AS.....	7,652	149,072
TOTAL DENMARK.....		<u>59,820,907</u>
EGYPT — (0.0%)		
* Commercial International Bank Egypt SAE,GDR.....	80,444	260,411
* Egyptian Financial Group-Hermes Holding Co., GDR.....	6,886	11,705
TOTAL EGYPT.....		<u>272,116</u>
FINLAND — (1.1%)		
Aktia Bank Oyj.....	18,893	245,103
Alma Media Oyj.....	7,872	90,106
Anora Group Oyj.....	1,614	18,324
Atria Oyj.....	5,381	68,067
* BasWare Oyj.....	560	16,441
# Bittium Oyj.....	6,855	38,009
Cargotec Oyj, Class B.....	11,454	571,864
Caverion Oyj.....	20,214	139,826
Citycon Oyj.....	15,706	125,708
Digia Oyj.....	4,257	34,626
Elisa Oyj.....	23,629	1,388,010
Ω Enento Group Oyj.....	1,242	45,126
#* Finnair Oyj.....	388,234	287,284
Fiskars Oyj Abp.....	9,074	225,761
Fortum Oyj.....	76,058	2,070,278
F-Secure Oyj.....	26,483	130,348
Harvia Oyj.....	1,425	75,318
HKScan Oyj, Class A.....	13,829	25,081
Huhtamaki Oyj.....	43,186	1,702,552
Kemira Oyj.....	76,521	1,124,790
Kesko Oyj, Class A.....	25,288	727,176
Kesko Oyj, Class B.....	85,416	2,697,709
Kojamo Oyj.....	23,302	534,219
# Kone Oyj, Class B.....	24,211	1,568,005
Konecranes Oyj.....	23,775	956,340
Lassila & Tikanoja Oyj.....	17,978	248,405
Marimekko Oyj.....	145	11,942
Metsa Board Oyj, Class A.....	945	10,439
Metsa Board Oyj, Class B.....	51,016	549,982
Metso Outotec Oyj.....	171,696	1,841,372
Neles Oyj.....	31,139	437,649
Neste Oyj.....	25,732	1,160,501
* Nokia Oyj.....	423,577	2,526,428
* Nokia Oyj, Sponsored ADR.....	2,727	16,089
Nokian Renkaat Oyj.....	52,616	1,778,945
Nordea Bank Abp.....	204,982	2,434,885
Olvi Oyj, Class A.....	5,575	302,513
Oriola Oyj, Class B.....	71,422	175,610
Orion Oyj, Class A.....	8,341	336,438
Orion Oyj, Class B.....	38,175	1,552,299
* Outokumpu Oyj.....	140,430	909,833
Pihlajalinna Oyj.....	890	12,551
Ponsse Oyj.....	3,929	177,308

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
	13,212	\$ 47,756
*	4,345	39,884
	7,382	385,405
	42,505	2,109,643
	54,111	817,293
	2,546	22,411
	132,759	2,702,581
	754	4,626
Ω	5,298	69,160
	23,143	688,655
	24,258	507,581
	78,731	2,869,469
	16,645	369,337
	4,331	231,100
	77,800	2,971,518
	1,289	9,999
	94,983	1,172,699
#	51,764	257,149
TOTAL FINLAND.....		<u>44,665,526</u>
FRANCE — (5.4%)		
	9,004	71,949
*	32,700	1,201,769
#*	3,577	485,402
	33,223	5,683,101
*	46,119	5,889,084
*	5,906	322,676
	4,438	109,979
	14,179	553,963
	15,576	504,970
	3,906	109,909
	9,932	1,619,970
Ω	7,669	596,160
	34,993	5,174,348
	2,373	101,482
#*	17,547	6,308
	33,872	1,214,208
	3,407	202,594
	141,282	4,474,542
	3,324	65,221
#	1,878	91,920
*	17,013	283,665
#	6,565	134,653
	7,006	821,544
	75,527	5,391,826
	3,519	159,995
	192,166	1,035,814
	9,646	226,895
	4,401	0
	71,560	2,523,711
	57,848	1,655,166
	16	11,394
	18,925	4,254,650
	182,950	3,481,829
#*	18,513	409,489
*	4,899	44,188
	9,164	37,861
*	2,736	68,360
*	315,177	262,360

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	6,064	\$ 152,738
	85,407	5,779,275
*	11,970	199,932
	36,581	6,120,872
	32,863	764,370
#*	4,482	27,180
	34,280	843,808
*	41,198	545,047
	65,620	987,216
	930	11,644
	53,856	3,357,979
	2,660	316,121
	13,035	630,351
	100	9,627
*	50,289	632,424
	23,642	1,015,480
	35,461	3,726,000
	67,749	651,624
	236	29,750
*Ω	42,103	253,970
*	68,675	1,254,532
	223,971	3,445,078
*	4,210	436,364
*	300	25,660
	11,553	2,185,659
*	16,254	48,314
	5,672	450,688
	32,600	3,273,133
Ω	26,067	2,513,179
	78,756	976,558
*	664	57,041
	47,991	2,083,655
	9,670	573,936
	7,924	726,962
	34,722	547,735
*	2,338	45,855
	1,957	142,821
#	782	13,557
	4,015	149,936
*	4,122	23,974
	2,765	4,151,423
	1,748	75,507
*	1,050	381,248
	14,116	648,706
	460	27,400
	1,229	93,383
	8,694	845,933
	18,653	852,314
	7,037	173,243
*	31,152	852,758
	9,388	372,634
	5,623	4,199,058
	31,391	688,186
Ω	5,522	228,631
*	27,324	743,859
	280	31,833
	12,530	537,956
	33,168	3,375,608
	2,487	111,902

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	10,273	\$ 322,791
	2,659	123,042
	5,558	2,374,081
	21,810	17,914,237
Ω	7,981	182,226
	3,915	145,862
	283	24,975
	7,475	311,754
#*	6,209	42,229
	18,765	366,094
	10,687	965,723
	19,250	806,031
#*	5,711	14,740
	7,862	52,377
#	10,332	162,591
*	7,499	16,969
	535,579	6,291,689
	11,147	489,400
	5,241	1,121,046
	247	22,317
	5,908	45,297
*	1,173	3,836
	1,868	31,588
	73,620	4,988,555
	14,778	301,995
#*	5,019	24,461
#*††	5,631	2,192
#	1,832	382,033
*	49,492	1,966,932
	90,924	2,026,660
	144	141,210
	11,162	484,331
	18,143	587,340
	10,916	1,321,592
	41,889	4,379,998
	3,221	1,412,444
	1,851	133,677
	20,270	3,433,638
	58,438	1,993,471
	9,099	1,380,955
	808	57,859
	161,593	1,243,301
*Ω	5,952	48,958
	9,439	537,447
	96,106	3,567,487
	433	14,009
	3,659	171,393
	12,901	1,199,840
*	4,487	819,164
#*	29,165	47,466
	3,652	672,393
	7,112	1,250,382
	40,989	950,721
	2,121	247,485
	49,318	2,318,968
	9,590	450,155
	2,456	113,172
	3,392	128,843
*	35,489	543,035

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
Teleperformance.....	9,074	\$ 3,417,170
Television Francaise 1.....	34,570	330,439
Thales SA.....	17,041	1,571,988
Thermador Groupe.....	1,268	138,199
Tikehau Capital SCA.....	1,897	50,468
Total Gabon.....	398	66,224
TotalEnergies SE.....	176,070	10,012,647
Trigano SA.....	4,185	792,902
#* Ubisoft Entertainment SA.....	25,742	1,477,191
Union Financiere de France BQE SA.....	1,562	29,051
Valeo.....	106,552	2,982,242
* Vallourec SA.....	25,569	227,451
Veolia Environnement SA, ADR.....	1,217	43,897
Veolia Environnement SA.....	46,913	1,694,721
Ω Verallia SA.....	3,092	96,980
Vetoquinol SA.....	997	146,407
Vicat SA.....	8,127	336,785
Vilmorin & Cie SA.....	2,607	147,374
Vinci SA.....	66,251	7,261,542
Virbac SA.....	783	314,996
Vivendi SE.....	29,844	391,117
* Vranken-Pommery Monopole SA.....	1,450	29,900
Wavestone.....	1,031	56,461
*Ω Worldline SA.....	37,439	1,814,662
* Xilam Animation SA.....	206	9,078
TOTAL FRANCE.....		217,318,931
GERMANY — (4.4%)		
1&1 AG.....	16,400	436,517
7C Solarparken AG.....	12,717	59,240
Aareal Bank AG.....	24,766	798,531
Adidas AG.....	13,360	3,666,214
ADVA Optical Networking SE.....	25,606	385,479
All for One Group SE.....	816	63,605
Allgeier SE.....	1,536	80,941
Allianz SE.....	22,732	5,836,498
Allianz SE, Sponsored ADR.....	14,883	381,302
Amadeus Fire AG.....	1,040	193,858
Aroundtown SA.....	150,025	926,632
Atoss Software AG.....	1,346	269,872
Aurubis AG.....	15,226	1,587,207
BASF SE.....	38,903	2,979,537
Basler AG.....	1,428	191,843
* Bauer AG.....	7,011	77,561
Bayer AG, Sponsored ADR.....	1,092	16,456
Bayer AG.....	87,779	5,332,913
Bayerische Motoren Werke AG.....	72,976	7,723,991
BayWa AG.....	6,370	268,266
Bechtle AG.....	28,641	1,719,674
Ω Befesa SA.....	1,351	95,377
Beiersdorf AG.....	3,430	341,160
Bertrandt AG.....	2,454	143,616
# bet-at-home.com AG.....	1,209	21,564
* Bijou Brigitte AG.....	671	17,234
Bilfinger SE.....	13,078	455,395
#* Borussia Dortmund GmbH & Co. KGaA.....	16,959	82,223
Brenntag SE.....	45,305	3,881,563
CANCOM SE.....	4,355	264,336
Carl Zeiss Meditec AG.....	2,808	451,583

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
* CECONOMY AG.....	68,480	\$ 304,748
CENIT AG.....	3,712	57,648
Cewe Stiftung & Co. KGAA.....	4,089	502,484
* Commerzbank AG.....	371,066	3,204,267
CompuGroup Medical SE & Co. KgaA.....	9,159	607,081
* Continental AG.....	18,987	1,840,792
#* Corestate Capital Holding SA.....	6,754	89,947
Ω Covestro AG.....	58,134	3,487,632
CropEnergies AG.....	12,538	172,690
* CTS Eventim AG & Co. KGaA.....	17,129	1,217,654
Daimler AG.....	116,609	9,304,667
* Daimler Truck Holding AG.....	58,304	2,055,442
*Ω Delivery Hero SE.....	2,514	194,056
Dermapharm Holding SE.....	594	48,036
* Deutsche Bank AG.....	255,428	3,555,697
Deutsche Beteiligungs AG.....	7,006	290,741
Deutsche Boerse AG.....	21,374	3,799,280
Deutsche EuroShop AG.....	11,503	216,138
#* Deutsche Lufthansa AG.....	125,694	977,373
Ω Deutsche Pfandbriefbank AG.....	56,777	700,624
Deutsche Post AG.....	93,242	5,611,358
Deutsche Telekom AG.....	371,759	7,018,429
* Deutz AG.....	57,564	394,407
DIC Asset AG.....	13,392	230,371
DMG Mori AG.....	3,732	176,418
# Dr Hoenle AG.....	1,020	41,465
Draegerwerk AG & Co. KGaA.....	1,349	74,499
Duerr AG.....	23,694	1,048,586
E.ON SE.....	221,703	3,057,832
Eckert & Ziegler Strahlen- und Medizintechnik AG.....	4,696	409,363
* EDAG Engineering Group AG.....	4,778	58,580
Elmos Semiconductor SE.....	1,692	105,225
* ElringKlinger AG.....	12,064	143,532
Encavis AG.....	15,885	250,243
Energiekontor AG.....	4,020	284,359
Evonik Industries AG.....	37,426	1,220,974
* Evotec SE.....	3,054	123,579
Fielmann AG.....	8,958	571,313
First Sensor AG.....	2,116	110,758
#* flatexDEGIRO AG.....	7,288	141,029
FORTEC Elektronik AG.....	461	10,471
* Francotyp-Postalia Holding AG, Class A.....	4,794	15,756
* Fraport AG Frankfurt Airport Services Worldwide.....	14,456	987,442
Freenet AG.....	53,644	1,461,023
Fresenius Medical Care AG & Co. KGaA.....	35,908	2,441,506
Fresenius SE & Co. KGaA.....	61,375	2,533,582
Fuchs Petrolub SE.....	8,587	288,181
GEA Group AG.....	19,001	897,705
# Gerresheimer AG.....	14,689	1,318,199
* Gesco AG.....	3,358	91,103
GFT Technologies SE.....	10,615	526,110
* Grammer AG.....	1,202	24,641
Grand City Properties SA.....	22,662	500,145
# GRENKE AG.....	1,343	42,420
* H&R GmbH & Co. KGaA.....	5,091	42,444
Hamburger Hafen und Logistik AG.....	12,923	277,616
Hannover Rueck SE.....	5,621	1,133,992
#Ω Hapag-Lloyd AG.....	6,124	1,828,152
Hawesko Holding AG.....	778	46,730

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	20,218	\$1,406,942
* HeidelbergCement AG.....	124,613	390,982
* Heidelberger Druckmaschinen AG.....	8,231	548,026
* HelloFresh SE.....	4,534	358,236
Henkel AG & Co. KGaA.....	878	11,963
* Hensoldt AG.....	2,448	10,306
Highlight Communications AG.....	4,042	216,644
Hornbach Baumarkt AG.....	3,557	544,928
Hornbach Holding AG & Co. KGaA.....	21,212	1,343,749
* Hugo Boss AG.....	949	419,372
Hypoport SE.....	9,144	350,865
Indus Holding AG.....	28,146	1,168,840
Infineon Technologies AG.....	2,548	105,029
Infineon Technologies AG, ADR.....	5,878	104,596
Ω Instone Real Estate Group SE.....	3,385	76,671
IVU Traffic Technologies AG.....	10,649	389,736
Ω Jenoptik AG.....	3,836	192,662
* JOST Werke AG.....	81,739	1,560,523
K+S AG.....	37,408	3,458,492
* KION Group AG.....	35,562	401,645
* Kloeckner & Co. SE.....	1,565	158,675
* Knorr-Bremse AG.....	6,842	213,343
Koenig & Bauer AG.....	3,585	356,025
* Kroner AG.....	2,729	212,059
KWS Saat SE & Co. KGaA.....	30,625	1,864,609
Lanxess AG.....	12,767	1,693,654
LEG Immobilien SE.....	2,142	72,209
Leifheit AG.....	8,992	97,586
#* Leoni AG.....	584	30,560
* Manz AG.....	1,354	3,475
* Medigene AG.....	4,934	1,082,018
Merck KGaA.....	84,932	866,965
METRO AG.....	21,650	201,927
MLP SE.....	4,373	930,527
MTU Aero Engines AG.....	7,135	2,258,833
* Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen.....	1,536	267,042
Nagarro SE.....	16,893	1,561,456
Nemetschek SE.....	996	219,682
New Work SE.....	2,162	153,264
Nexus AG.....	22,130	355,124
#* Nordex SE.....	10,494	381,116
Norma Group SE.....	2,856	117,391
OHB SE.....	13,156	286,012
Patrizia AG.....	1,648	324,530
Pfeiffer Vacuum Technology AG.....	25,311	240,459
* PNE AG.....	638	21,724
Progress-Werk Oberkirch AG.....	84,797	1,326,304
ProSiebenSat.1 Media SE.....	1,986	87,477
PSI Software AG.....	6,361	680,325
* Puma SE.....	47,394	92,071
* q.beyond AG.....	18,190	899,411
* QIAGEN NV.....	995	834,125
Rational AG.....	20,377	2,130,411
Rheinmetall AG.....	14,468	818,968
RTL Group SA.....	80,928	3,413,726
RWE AG.....	11,418	209,696
# S&T AG.....	20,283	255,768
* SAF-Holland SE.....	18,233	623,795
* Salzgitter AG.....	505	63,231
SAP SE, Sponsored ADR.....		

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	27,602	\$ 3,462,980
	576	12,921
Ω	9,200	549,649
	408	145,274
*	3,031	21,157
	25,310	4,018,497
*	37,441	842,155
Ω	1,725	110,852
#	9,824	1,282,860
*	6,009	976,865
	1,185	42,207
	1,374	10,870
	15,029	578,699
	7,794	524,860
	1,048	141,858
	12,131	908,322
	25,300	354,220
*	6,740	145,354
	3,208	117,959
	14,502	1,732,980
	32,978	870,894
	13,964	236,410
*	14,201	679,677
*Ω	5,811	87,804
	2,550	75,713
	442,048	1,269,018
*	98,157	1,010,201
	789	29,165
	21,982	994,681
	53,458	2,096,443
#	551	60,037
	10,179	648,818
*	3,797	187,992
	4,817	1,394,898
	35,311	2,011,153
	3,070	148,003
	8,087	1,180,218
	13,053	327,914
	4,170	234,559
*	222	5,330
	11,256	237,597
*Ω	8,078	641,134
	2,653	113,312
TOTAL GERMANY.....		<u>175,904,013</u>
GREECE — (0.1%)		
*	214,461	324,554
	990	8,591
	3,700	39,957
	4,789	102,516
*	34,683	48,911
*	271,450	307,011
*††	1,384	1,399
*	4,698	22,712
*	10,043	104,286
	100	16,244
	7,508	33,064
	9,650	71,712
	19,115	371,545

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GREECE — (Continued)		
	19,838	\$ 56,047
	14,712	218,830
*	8,468	66,884
	8,706	139,421
	8,200	140,274
*	48,124	189,411
	7,623	113,224
*	7,219	12,148
*	4,356	42,402
	2,316	22,976
	274	11,340
	12,421	181,162
	2,126	33,246
		<hr/>
TOTAL GREECE		2,679,867
HONG KONG — (1.5%)		
*	500,500	12,324
	96,000	62,595
	608,200	6,349,493
	26,000	9,576
	146,000	19,763
*	415,000	5,496
	72,000	31,972
	326,000	35,947
	63,900	4,361
	56,100	561,278
#	30,443	440,206
	254,690	434,682
#*	1,960,000	65,537
	40,000	8,324
Ω	83,000	697,796
	305,500	1,179,639
	215,000	35,367
	270,000	307,730
††	789,000	28,465
Ω	16,000	42,265
	90,000	10,622
	164,000	278,459
*	439,454	367,102
*	320,000	15,602
	76,000	23,862
*	371,998	24,767
*	254,000	19,272
*	400,000	24,672
*	1,658,000	30,799
††	324,500	14,591
	2,400	29,126
Ω	196,000	67,792
#*	940,000	101,557
*	5,605,000	29,703
	189,000	64,427
	48,000	9,955
	134,000	177,533
	269,600	473,680
	440,000	24,387
	444,000	50,590
	1,036,000	377,209
	187,177	1,249,483
	183,200	1,302,062

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	72,500	\$ 446,772
#	596,000	55,151
	75,500	755,566
#	16,000	10,998
	55,000	4,684
	92,000	8,872
*	44,000	50,128
	2,250,000	60,535
*	62,000	11,322
	130,000	123,252
	66,400	215,291
*	52,000	21,115
	75,000	40,503
	12,000	15,285
	128,000	77,611
	56,000	64,398
	50,000	11,502
*	2,052,000	19,588
	220,000	22,373
	598,000	69,762
	1,680,000	43,812
*	360,000	31,468
*	977,200	91,759
*Ω	194,800	660,508
	31,500	62,995
	476,572	172,550
	962,000	370,501
*	392,000	9,862
	350,000	61,534
*Ω	58,000	28,011
	6,000	4,490
*	24,000	138,990
*	188,000	10,006
	596,000	124,342
	152,000	9,982
*††	630,000	1,285
*	186,000	24,778
	93,015	261,316
*	132,950	45,330
	2,000	22,330
	1,273,000	172,468
	1,043,770	238,944
	328,000	729,973
	380,000	812,980
	38,300	758,256
	60,757	9,973
	22,000	11,436
	188,909	826,136
	260,000	258,859
	247,000	310,200
	302,560	121,533
	843,000	1,150,354
	22,000	7,957
	279,168	430,270
	68,746	3,923,726
	18,000	18,035
	102,000	94,521
*	161,683	156,040
Ω	53,500	23,363

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
†† Hsin Chong Group Holdings Ltd.....	620,000	\$ 5,216
†† Hua Han Health Industry Holdings Ltd.....	1,174,000	8,477
Hung Hing Printing Group Ltd.....	74,000	12,321
Hutchison Telecommunications Hong Kong Holdings Ltd.....	746,000	121,840
Hysan Development Co. Ltd.....	115,000	353,005
IGG, Inc.....	348,000	217,745
* Imagi International Holdings Ltd.....	90,300	7,237
International Housewares Retail Co. Ltd.....	113,000	38,618
* IPE Group Ltd.....	180,000	21,249
* IRC Ltd.....	1,928,000	66,276
ITC Properties Group Ltd.....	201,073	27,772
Jacobson Pharma Corp. Ltd.....	54,000	4,792
Johnson Electric Holdings Ltd.....	185,913	316,218
Ω JS Global Lifestyle Co. Ltd.....	99,500	159,006
K Wah International Holdings Ltd.....	499,072	195,395
Karrie International Holdings Ltd.....	338,000	67,033
Kerry Logistics Network Ltd.....	283,500	708,804
Kerry Properties Ltd.....	209,000	590,397
Kingmaker Footwear Holdings Ltd.....	158,000	21,248
* Kingston Financial Group Ltd.....	962,000	52,536
Kowloon Development Co. Ltd.....	150,000	201,660
* Kwoon Chung Bus Holdings Ltd.....	22,000	5,524
* Lai Sun Development Co. Ltd.....	142,770	74,602
* Landing International Development Ltd.....	679,800	19,536
* Langham Hospitality Investments & Langham Hospitality Investments Ltd....	505,500	54,664
* Lifestyle International Holdings Ltd.....	190,000	103,638
Lippo China Resources Ltd.....	810,000	13,052
Lippo Ltd.....	58,000	18,909
Liu Chong Hing Investment Ltd.....	84,000	84,715
L'Occitane International SA.....	183,750	724,653
Luk Fook Holdings International Ltd.....	144,000	379,549
Lung Kee Bermuda Holdings.....	74,000	36,848
Man Wah Holdings Ltd.....	668,000	1,032,718
#* Mason Group Holdings Ltd.....	9,010,798	23,928
* Melco International Development Ltd.....	218,000	254,541
* Melco Resorts & Entertainment Ltd., ADR.....	3,081	32,535
* Midland Holdings Ltd.....	154,854	18,550
Ming Fai International Holdings Ltd.....	139,000	7,143
Miramar Hotel & Investment.....	79,000	133,332
Modern Dental Group Ltd.....	140,000	84,068
* Mongolian Mining Corp.....	147,000	27,682
MTR Corp. Ltd.....	106,333	575,562
NagaCorp Ltd.....	632,000	503,240
Nameson Holdings Ltd.....	354,000	22,194
New World Development Co. Ltd.....	271,952	1,110,192
* NewOcean Energy Holdings Ltd.....	370,000	2,796
Nissin Foods Co. Ltd.....	65,000	47,718
NWS Holdings Ltd.....	485,116	483,520
Orient Overseas International Ltd.....	25,000	619,232
Oriental Watch Holdings.....	155,596	87,177
* Oshidori International Holdings Ltd.....	1,594,198	106,922
Pacific Basin Shipping Ltd.....	1,992,000	850,297
* Pacific Century Premium Developments Ltd.....	218,483	16,305
Pacific Textiles Holdings Ltd.....	508,000	258,124
Palace Banquet Holdings Ltd.....	85,000	9,269
* Paliburg Holdings Ltd.....	128,000	35,861
* Paradise Entertainment Ltd.....	132,000	17,293
PC Partner Group Ltd.....	122,000	184,506
PCCW Ltd.....	1,832,658	965,109

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	90,000	\$ 12,775
	124,000	77,731
	324,000	53,776
	260,000	26,353
	122,000	749,642
	110,200	673,856
	22,500	19,273
*	454,000	14,892
	156,000	50,380
*Ω	446,000	131,374
#*	120,000	49,699
Ω	81,000	64,342
	24,000	9,900
*Ω	173,100	361,785
*	20,400	56,884
	88,000	63,294
	60,582	40,328
*	422,000	330,085
*	648,000	171,780
*	224,000	48,799
	146,000	9,592
	444,000	65,999
	646,390	837,523
	491,000	1,871,485
*	686,000	441,493
	218,000	121,601
††	336,796	4,052
	292,000	29,055
	41,000	39,142
	163,000	181,380
	211,000	113,212
	70,500	860,136
	118,000	103,706
	110,500	669,418
	187,500	185,872
	90,000	239,915
	164,000	102,851
	168,000	19,482
	118,500	1,955,261
*	138,200	85,721
*	332,000	64,604
	24,000	2,778
	290,000	43,526
	83,646	139,782
*	136,000	17,666
	452,000	257,067
††	1,758,000	7,057
	193,500	0
	184,000	0
	197,847	1,238
††	24,000	669
	239,000	0
	310,000	0
††	882,000	1,504
	219,000	108,007
	124,000	10,656
	262,000	511,587
#Ω	156,742	24,084
	350,000	346,716

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
VTech Holdings Ltd.....	58,600	\$ 463,457
Wai Kee Holdings Ltd.....	62,000	30,438
Wang On Group Ltd.....	4,680,000	47,512
* Wealthking Investments Ltd.....	148,000	13,588
Ω WH Group Ltd.....	2,436,632	1,630,130
Wharf Holdings Ltd.....	417,000	1,425,123
Wharf Real Estate Investment Co. Ltd.....	97,000	461,335
# Wing Tai Properties Ltd.....	52,000	29,158
* Xingye Alloy Materials Group Ltd.....	86,000	12,362
Xinyi Glass Holdings Ltd.....	632,000	1,675,410
YTO Express Holdings Ltd.....	52,000	18,533
* Yue Yuen Industrial Holdings Ltd.....	333,500	563,127
Zensun Enterprises Ltd.....	142,000	80,376
* Zhaobangji Properties Holdings Ltd.....	136,000	7,901
TOTAL HONG KONG.....		<u>60,577,233</u>
HUNGARY — (0.1%)		
Magyar Telekom Telecommunications PLC.....	174,917	231,888
MOL Hungarian Oil & Gas PLC.....	176,173	1,536,312
* Opus Global Nyrt.....	47,307	30,318
* OTP Bank Nyrt.....	19,097	1,108,144
Richter Gedeon Nyrt.....	8,273	218,353
TOTAL HUNGARY.....		<u>3,125,015</u>
INDIA — (4.6%)		
* Aarti Drugs Ltd.....	15,517	104,234
Aarti Industries Ltd.....	40,532	538,831
Abbott India Ltd.....	863	186,480
ACC Ltd.....	14,848	456,882
Action Construction Equipment Ltd.....	3,703	11,202
Adani Enterprises Ltd.....	22,857	529,127
* Adani Green Energy Ltd.....	57,339	1,450,338
Adani Ports & Special Economic Zone Ltd.....	82,442	799,285
* Adani Power Ltd.....	442,716	643,728
Adani Total Gas Ltd.....	36,002	892,442
* Adani Transmission Ltd.....	103,737	2,782,516
ADF Foods Ltd.....	874	10,242
* Aditya Birla Capital Ltd.....	190,334	304,724
Advanced Enzyme Technologies Ltd.....	14,719	62,464
Aegis Logistics Ltd.....	20,608	56,129
Agro Tech Foods Ltd.....	1,165	14,910
* Ahluwalia Contracts India Ltd.....	5,679	31,053
AIA Engineering Ltd.....	6,681	169,735
Ajanta Pharma Ltd.....	12,007	363,184
Akzo Nobel India Ltd.....	2,300	59,568
Alembic Ltd.....	28,091	37,589
Alembic Pharmaceuticals Ltd.....	25,708	262,965
Alkem Laboratories Ltd.....	211	10,037
Alkyl Amines Chemicals.....	2,520	113,810
Allcargo Logistics Ltd.....	31,372	138,981
* Alok Industries Ltd.....	193,828	81,023
Amara Raja Batteries Ltd.....	20,590	171,437
Ambuja Cements Ltd.....	178,272	877,266
Amrutanjan Health Care Ltd.....	863	9,600
*†† Amtek Auto Ltd.....	25,857	179
Andhra Sugars Ltd.....	21,680	44,404
Apar Industries Ltd.....	4,455	41,301
Apcotex Industries Ltd.....	1,520	7,695

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* APL Apollo Tubes Ltd.....	37,580	\$ 435,472
Apollo Hospitals Enterprise Ltd.....	11,573	694,785
Apollo Tyres Ltd.....	127,582	372,685
* Arvind Fashions Ltd.....	12,904	53,780
* Arvind Ltd.....	36,714	71,962
Asahi India Glass Ltd.....	12,128	91,262
Ashok Leyland Ltd.....	188,375	338,095
* Ashoka Buildcon Ltd.....	35,046	46,862
Asian Paints Ltd.....	22,199	943,018
Astec Lifesciences Ltd.....	460	10,393
*Ω Aster DM Healthcare Ltd.....	42,764	106,692
Astra Microwave Products Ltd.....	16,150	47,430
Astral Ltd.....	14,119	412,068
Atul Ltd.....	3,254	416,697
*Ω AU Small Finance Bank Ltd.....	11,450	202,554
Aurobindo Pharma Ltd.....	130,293	1,112,181
Automotive Axles Ltd.....	3,296	64,398
Avanti Feeds Ltd.....	16,178	130,407
*Ω Avenue Supermarts Ltd.....	1,757	97,296
* Axis Bank Ltd.....	161,824	1,690,224
* Axis Bank Ltd., GDR.....	1,036	54,183
Bajaj Auto Ltd.....	5,912	282,415
Bajaj Consumer Care Ltd.....	18,382	45,221
* Bajaj Electricals Ltd.....	6,321	101,999
Bajaj Finance Ltd.....	7,049	667,965
Bajaj Finserv Ltd.....	2,341	496,692
* Bajaj Hindusthan Sugar Ltd.....	202,052	46,002
Bajaj Holdings & Investment Ltd.....	8,383	582,082
Balaji Amines Ltd.....	4,219	185,258
Balkrishna Industries Ltd.....	23,789	748,658
Balmer Lawrie & Co. Ltd.....	31,203	53,442
Balrampur Chini Mills Ltd.....	73,082	417,772
* Bank of Baroda.....	293,975	428,189
* Bank of India.....	10,762	7,903
* Bank of Maharashtra.....	390,782	110,946
Bannari Amman Sugars Ltd.....	553	21,429
BASF India Ltd.....	2,387	98,680
Bayer CropScience Ltd.....	384	26,835
BEML Ltd.....	5,370	131,012
Berger Paints India Ltd.....	33,662	327,424
Bhansali Engineering Polymers Ltd.....	4,216	7,879
Bharat Bijlee Ltd.....	463	12,490
Bharat Dynamics Ltd.....	8,414	56,741
Bharat Electronics Ltd.....	280,383	794,491
Bharat Forge Ltd.....	43,847	435,062
* Bharat Heavy Electricals Ltd.....	279,457	217,822
Bharat Petroleum Corp. Ltd.....	60,550	324,071
Bharat Rasayan Ltd.....	275	45,995
* Bharti Airtel Ltd.....	311,794	3,063,460
* Bharti Airtel Ltd.....	938	4,802
* Biocon Ltd.....	24,159	119,406
Birla Corp. Ltd.....	9,881	181,791
Birlasoft Ltd.....	76,048	492,983
Bliss Gvs Pharma Ltd.....	16,236	20,773
Blue Dart Express Ltd.....	1,564	144,171
Blue Star Ltd.....	6,502	76,268
Bodal Chemicals Ltd.....	20,599	30,212
* Bombay Dyeing & Manufacturing Co. Ltd.....	6,926	10,239
* Borosil Renewables Ltd.....	2,386	20,785

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Bosch Ltd.....	1,298	\$289,068
Brigade Enterprises Ltd.....	23,168	158,446
Britannia Industries Ltd.....	7,461	355,652
BSE Ltd.....	5,728	151,113
Cadila Healthcare Ltd.....	66,448	363,915
* Camlin Fine Sciences Ltd.....	4,683	9,539
Can Fin Homes Ltd.....	23,250	193,840
* Canara Bank.....	96,339	329,102
* Capacit'e Infraprojects Ltd.....	8,742	17,794
Caplin Point Laboratories Ltd.....	5,976	63,947
Carborundum Universal Ltd.....	21,129	253,993
Care Ratings Ltd.....	4,806	37,060
Castrol India Ltd.....	102,916	172,501
CCL Products India Ltd.....	36,778	234,432
Ceat Ltd.....	8,354	123,125
* Central Bank of India Ltd.....	268,110	79,320
Central Depository Services India Ltd.....	5,637	114,765
Century Enka Ltd.....	2,098	15,172
Century Plyboards India Ltd.....	21,503	172,429
Century Textiles & Industries Ltd.....	16,178	189,077
Cera Sanitaryware Ltd.....	2,216	144,489
CESC Ltd.....	157,900	180,212
* CG Power & Industrial Solutions Ltd.....	8,745	20,732
Chambal Fertilisers & Chemicals Ltd.....	67,533	394,976
* Chennai Petroleum Corp. Ltd.....	7,722	11,541
†† Chennai Super Kings Cricket Ltd.....	52,326	296
Cholamandalam Financial Holdings Ltd.....	25,504	239,310
Cholamandalam Investment & Finance Co. Ltd.....	100,903	865,023
Cigniti Technologies Ltd.....	1,499	10,207
Cipla Ltd.....	61,055	775,083
City Union Bank Ltd.....	79,426	154,183
Clariant Chemicals India Ltd.....	1,031	6,743
Coal India Ltd.....	125,372	269,212
Ω Cochin Shipyard Ltd.....	16,230	74,975
Coforge Ltd.....	3,028	197,674
Colgate-Palmolive India Ltd.....	14,777	282,654
Computer Age Management Services Ltd.....	581	21,201
Container Corp. of India Ltd.....	45,196	393,582
Coromandel International Ltd.....	43,719	465,196
Cosmo Films Ltd.....	2,335	53,774
* CreditAccess Grameen Ltd.....	3,366	28,377
CRISIL Ltd.....	5,681	212,908
Crompton Greaves Consumer Electricals Ltd.....	118,788	679,399
* CSB Bank Ltd.....	4,343	14,707
Cummins India Ltd.....	11,712	148,544
Cyient Ltd.....	15,957	202,758
Dabur India Ltd.....	53,464	386,758
Dalmia Bharat Ltd.....	24,001	573,265
Dalmia Bharat Sugar & Industries Ltd.....	3,814	22,942
DB Corp. Ltd.....	24,605	29,351
* DCB Bank Ltd.....	84,198	97,232
DCM Shriram Ltd.....	20,669	315,286
* DCW Ltd.....	49,031	29,303
Deepak Fertilisers & Petrochemicals Corp. Ltd.....	19,971	153,834
Deepak Nitrite Ltd.....	7,234	217,994
Delta Corp. Ltd.....	32,285	120,910
* DEN Networks Ltd.....	14,544	8,227
Dhampur Sugar Mills Ltd.....	11,915	60,993
* Dhani Services Ltd.....	83,065	147,833

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	5,690	\$ 58,662
Ω	15,884	78,230
*	236,515	52,101
*	27,694	73,390
	18,399	997,837
	5,584	333,184
	130,737	694,101
	1,204	10,160
Ω	7,275	290,779
	1,487	85,502
	8,129	469,271
*	206	1,079
*	1,813	7,833
	22,777	29,149
	10,246	325,415
	141,455	133,402
	14,370	511,911
	27,575	180,815
*	48,193	91,417
	87,886	47,367
	16,609	74,421
	33,996	226,447
Ω	5,716	123,308
	68,802	64,461
	13,454	34,141
*Ω	12,980	9,673
Ω	3,716	35,019
	21,460	534,082
*	2,916	10,639
	1,449	11,815
	5,483	17,838
	767	9,160
	116,201	271,563
	494	13,164
*	13,235	51,791
	595,372	809,918
	706	10,864
	19,717	30,671
	725	37,603
	22,825	153,043
	72,005	163,175
	78,315	169,142
	3,168	51,525
*	183,158	666,776
*	53,466	5,298
	18,231	32,738
	436,269	848,944
	1,273	53,775
	3,243	10,582
	4,218	180,346
	96,744	90,865
*	17,181	48,031
*	23,648	38,891
*Ω	16,865	32,366
	11,616	10,755
*	10,933	10,074
	20,303	119,133
	1,460	103,413
	5,761	121,799

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Glenmark Pharmaceuticals Ltd.....	58,036	\$ 379,164
Godawari Power & Ispat Ltd.....	11,773	47,762
Godfrey Phillips India Ltd.....	5,565	83,515
* Godrej Consumer Products Ltd.....	33,599	402,305
* Godrej Industries Ltd.....	28,932	237,962
* Godrej Properties Ltd.....	4,862	112,596
Goodyear India Ltd.....	813	10,408
Granules India Ltd.....	57,964	236,993
Graphite India Ltd.....	7,343	48,128
Grasim Industries Ltd.....	71,066	1,654,154
Great Eastern Shipping Co. Ltd.....	27,663	117,548
Greaves Cotton Ltd.....	16,861	47,296
Greenlam Industries Ltd.....	568	14,136
* Greenpanel Industries Ltd.....	3,306	23,302
Greenply Industries Ltd.....	11,914	33,305
Grindwell Norton Ltd.....	6,276	159,651
Gujarat Alkalies & Chemicals Ltd.....	13,663	126,862
Gujarat Ambuja Exports Ltd.....	36,412	105,821
* Gujarat Fluorochemicals Ltd.....	10,933	411,178
Gujarat Gas Ltd.....	49,860	452,425
Gujarat Industries Power Co. Ltd.....	5,497	6,447
Gujarat Mineral Development Corp. Ltd.....	43,682	67,113
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	30,533	193,076
Gujarat Pipavav Port Ltd.....	89,581	118,088
Gujarat State Fertilizers & Chemicals Ltd.....	53,986	93,961
Gujarat State Petronet Ltd.....	100,344	406,940
Gulf Oil Lubricants India Ltd.....	3,107	18,975
Hatsun Agro Product Ltd.....	11,996	165,747
Havells India Ltd.....	37,085	594,330
HBL Power Systems Ltd.....	24,997	23,626
HCL Technologies Ltd.....	143,035	2,123,324
Ω HDFC Asset Management Co. Ltd.....	3,587	106,484
Ω HDFC Bank Ltd.....	182,588	3,669,201
Ω HDFC Life Insurance Co. Ltd.....	14,627	122,747
* HealthCare Global Enterprises Ltd.....	2,300	7,691
HEG Ltd.....	3,340	68,488
HeidelbergCement India Ltd.....	34,643	104,983
* Hemisphere Properties India Ltd.....	14,869	27,603
Heritage Foods Ltd.....	7,562	38,826
Hero MotoCorp Ltd.....	36,123	1,322,200
Hester Biosciences Ltd.....	789	26,586
HFCL Ltd.....	235,479	252,515
HG Infra Engineering Ltd.....	3,854	29,466
Hikal Ltd.....	22,547	128,433
HIL Ltd.....	1,370	78,865
Himadri Speciality Chemical Ltd.....	96,129	73,289
Himatsingka Seide Ltd.....	16,762	52,309
Hindalco Industries Ltd.....	342,785	2,274,961
Hinduja Global Solutions Ltd.....	3,563	122,819
Hindustan Aeronautics Ltd.....	6,411	124,845
* Hindustan Construction Co. Ltd.....	161,631	32,606
Hindustan Copper Ltd.....	22,215	37,439
* Hindustan Oil Exploration Co. Ltd.....	11,080	32,795
Hindustan Petroleum Corp. Ltd.....	107,239	454,498
Hindustan Unilever Ltd.....	36,054	1,103,974
Hitachi Energy India Ltd.....	229	9,649
Honda India Power Products Ltd.....	538	10,311
Honeywell Automation India Ltd.....	113	64,352
Housing Development Finance Corp. Ltd.....	71,710	2,443,886

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	3,695	\$ 15,321
	7,123	19,481
	3,954	39,754
	87,297	1,896,964
	115,986	1,246,371
Ω	11,357	209,296
Ω	17,268	130,370
Ω	18,452	179,204
	373	18,351
*	965,670	612,423
*	434,035	379,920
*	1,075	15,057
*	305,817	62,421
	55,498	237,326
	28,342	37,695
	8,077	174,170
	86,812	261,005
	4,576	54,933
	107,599	308,176
*	108,361	211,505
	59,005	124,844
Ω	80,968	258,129
	134,422	392,586
	6,838	19,950
	183,460	310,376
*	508,726	148,099
	29,913	98,381
	3,978	20,857
	42,275	223,821
	124,548	425,091
	35,507	419,064
	169,398	100,824
	2,130	141,250
	57,600	1,357,632
	347,300	8,178,936
	565	10,469
*	26,126	146,774
*	1,093	10,938
*	12,334	20,877
*	1,105	10,648
*	4,799	49,843
*Ω	4,018	100,693
	8,855	52,548
	21,212	295,296
*	46,610	160,236
Ω	78,591	48,200
	482,305	1,431,110
	22,260	22,538
*	10,682	16,645
	11,676	26,437
*	25,239	23,277
	15,986	28,320
*	417,732	58,114
*	239,763	29,509
*	65,230	36,496
	27,803	40,356
	8,492	198,820
	724	14,910
	7,687	108,770

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Jindal Saw Ltd.....	68,205	\$ 92,869
* Jindal Stainless Hisar Ltd.....	46,805	255,246
* Jindal Stainless Ltd.....	80,513	221,218
* Jindal Steel & Power Ltd.....	127,168	666,494
JK Cement Ltd.....	9,251	410,630
JK Lakshmi Cement Ltd.....	16,149	122,368
JK Paper Ltd.....	39,899	117,900
JK Tyre & Industries Ltd.....	33,904	61,709
JM Financial Ltd.....	126,883	126,290
* Johnson Controls-Hitachi Air Conditioning India Ltd.....	1,702	42,469
JSW Energy Ltd.....	153,003	627,573
JSW Steel Ltd.....	336,504	2,873,447
JTEKT India Ltd.....	27,645	33,539
Jubilant Foodworks Ltd.....	20,141	922,939
Jubilant Ingrevia Ltd.....	47,407	369,441
Jubilant Pharmova Ltd.....	47,407	331,270
* Just Dial Ltd.....	1,571	19,198
Jyothy Labs Ltd.....	16,716	31,724
Kajaria Ceramics Ltd.....	35,331	637,358
Kalpataru Power Transmission Ltd.....	20,554	110,462
Kalyani Steels Ltd.....	8,932	37,859
Kansai Nerolac Paints Ltd.....	12,596	96,340
Karnataka Bank Ltd.....	34,564	29,896
Karur Vysya Bank Ltd.....	162,946	110,875
Kaveri Seed Co. Ltd.....	10,833	80,425
KCP Ltd.....	18,420	33,560
KEC International Ltd.....	37,781	255,017
KEI Industries Ltd.....	27,752	402,148
Kennametal India Ltd.....	397	10,125
* Kiri Industries Ltd.....	5,697	38,114
Kirloskar Brothers Ltd.....	4,402	21,051
Kirloskar Ferrous Industries Ltd.....	3,203	9,198
Kirloskar Oil Engines Ltd.....	11,218	25,891
KNR Constructions Ltd.....	32,056	137,480
* Kolte-Patil Developers Ltd.....	2,628	11,281
Kotak Mahindra Bank Ltd.....	31,361	786,167
KPIT Technologies Ltd.....	58,305	511,735
KPR Mill Ltd.....	54,210	489,548
KRBL Ltd.....	25,487	79,873
KSB Ltd.....	3,391	56,584
* L&T Finance Holdings Ltd.....	328,652	331,768
Ω L&T Technology Services Ltd.....	4,029	255,659
LA Opala RG Ltd.....	1,909	10,036
Lakshmi Machine Works Ltd.....	1,159	170,061
Ω Larsen & Toubro Infotech Ltd.....	7,341	622,452
Larsen & Toubro Ltd.....	49,554	1,278,906
Ω Laurus Labs Ltd.....	42,298	286,956
*Ω Lemon Tree Hotels Ltd.....	17,735	12,535
LG Balakrishnan & Bros Ltd.....	5,550	51,118
LIC Housing Finance Ltd.....	108,368	564,156
Linde India Ltd.....	3,102	113,827
LT Foods Ltd.....	41,256	39,529
Lumax Auto Technologies Ltd.....	10,082	26,254
Lumax Industries Ltd.....	1,052	15,557
Lupin Ltd.....	62,163	760,825
LUX Industries Ltd.....	1,387	50,454
Mahanagar Gas Ltd.....	9,680	106,468
Maharashtra Scooters Ltd.....	1,426	69,989
Maharashtra Seamless Ltd.....	9,479	68,679

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Mahindra & Mahindra Financial Services Ltd.....	298,747	\$ 654,337
Mahindra & Mahindra Ltd.....	145,183	1,732,982
* Mahindra CIE Automotive Ltd.....	39,842	114,758
* Mahindra Holidays & Resorts India Ltd.....	34,822	99,753
* Mahindra Lifespace Developers Ltd.....	32,223	108,379
Ω Mahindra Logistics Ltd.....	3,838	30,413
Maithan Alloys Ltd.....	2,030	26,765
Man Infraconstruction Ltd.....	8,462	13,306
Manappuram Finance Ltd.....	235,523	501,553
Mangalam Cement Ltd.....	4,271	22,933
* Mangalore Refinery & Petrochemicals Ltd.....	40,362	24,885
Marico Ltd.....	102,266	665,766
Marksans Pharma Ltd.....	74,161	56,226
Maruti Suzuki India Ltd.....	5,648	653,403
Ω MAS Financial Services Ltd.....	4,593	30,245
Mastek Ltd.....	4,519	165,768
* Max Financial Services Ltd.....	11,671	148,441
* Max Healthcare Institute Ltd.....	38,891	192,781
* Max India Ltd.....	3,243	3,368
* Max Ventures & Industries Ltd.....	6,858	10,724
Mayur Uniquoters Ltd.....	8,509	57,534
Mazagon Dock Shipbuilders Ltd.....	7,400	27,123
* Meghmani Finechem Ltd.....	3,103	36,511
Meghmani Organics Ltd.....	33,015	48,683
Ω Metropolis Healthcare Ltd.....	3,184	107,887
Minda Corp. Ltd.....	7,622	20,485
Minda Industries Ltd.....	28,189	425,232
Mindtree Ltd.....	10,231	558,923
Ω Mishra Dhatu Nigam Ltd.....	14,607	36,408
MM Forgings Ltd.....	2,636	23,614
MOIL Ltd.....	25,672	59,423
Monte Carlo Fashions Ltd.....	1,357	11,242
* Morepen Laboratories Ltd.....	25,505	17,670
Motherson Sumi Systems Ltd.....	309,322	752,272
Motherson Sumi Wiring India.....	309,322	165,185
Motilal Oswal Financial Services Ltd.....	12,488	148,589
Mphasis Ltd.....	33,803	1,417,484
MRF Ltd.....	550	532,741
MSTC Ltd.....	2,341	11,241
Multi Commodity Exchange of India Ltd.....	2,793	57,837
Muthoot Finance Ltd.....	66,141	1,299,655
Nahar Spinning Mills Ltd.....	1,243	10,164
Natco Pharma Ltd.....	28,761	352,033
National Aluminium Co. Ltd.....	305,167	451,345
* National Fertilizers Ltd.....	20,989	16,373
Nava Bharat Ventures Ltd.....	42,413	75,941
Navin Fluorine International Ltd.....	1,007	53,340
Navneet Education Ltd.....	39,220	51,489
NBCC India Ltd.....	25,870	16,402
NCC Ltd.....	133,271	134,935
NCL Industries Ltd.....	8,249	23,078
NELCO Ltd.....	1,048	10,991
NESCO Ltd.....	8,606	66,952
Nestle India Ltd.....	2,994	744,933
* Network18 Media & Investments Ltd.....	10,960	12,132
Neuland Laboratories Ltd.....	461	9,127
NHPC Ltd.....	332,705	134,183
NIIT Ltd.....	25,172	146,253
Nilkamal Ltd.....	2,650	86,043

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
NLC India Ltd.....	66,590	\$ 60,147
NMDC Ltd.....	262,907	496,761
NOCIL Ltd.....	39,174	122,728
Novartis India Ltd.....	1,579	15,702
NRB Bearings Ltd.....	20,512	45,417
NTPC Ltd.....	195,148	373,577
* Oberoi Realty Ltd.....	36,793	453,222
Oil & Natural Gas Corp. Ltd.....	129,321	302,216
Oil India Ltd.....	48,664	157,810
* Olectra Greentech Ltd.....	3,467	39,516
* Omaxe Ltd.....	19,919	24,320
Oracle Financial Services Software Ltd.....	3,772	178,349
Orient Cement Ltd.....	38,546	87,642
Orient Electric Ltd.....	12,332	55,180
Orient Paper & Industries Ltd.....	25,012	10,581
Oriental Aromatics Ltd.....	1,033	9,717
Oriental Carbon & Chemicals Ltd.....	1,440	18,759
Page Industries Ltd.....	938	535,828
Paisalo Digital Ltd.....	5,849	54,913
Panama Petrochem Ltd.....	5,121	20,510
Ω Parag Milk Foods Ltd.....	11,590	17,205
* Patel Engineering Ltd.....	25,763	10,468
* PC Jeweller Ltd.....	28,041	9,981
PCBL Ltd.....	30,584	98,210
Persistent Systems Ltd.....	16,947	1,009,197
Petronet LNG Ltd.....	293,933	846,377
Pfizer Ltd.....	2,126	129,544
Phoenix Mills Ltd.....	14,465	193,756
PI Industries Ltd.....	21,542	708,878
Pidilite Industries Ltd.....	13,377	441,358
Piramal Enterprises Ltd.....	31,460	1,013,936
*Ω PNB Housing Finance Ltd.....	5,256	30,857
PNC Infratech Ltd.....	30,500	121,968
Poly Medicure Ltd.....	3,192	38,929
Polyplex Corp. Ltd.....	6,105	151,737
Power Finance Corp. Ltd.....	337,298	552,858
Power Grid Corp. of India Ltd.....	216,823	628,854
* Power Mech Projects Ltd.....	1,652	21,272
Praj Industries Ltd.....	10,798	61,622
* Prakash Industries Ltd.....	18,009	14,755
Ω Prataap Snacks Ltd.....	2,707	29,897
Prestige Estates Projects Ltd.....	51,311	338,219
* Pricol Ltd.....	13,073	22,171
Prince Pipes & Fittings Ltd.....	2,411	22,060
* Prism Johnson Ltd.....	43,150	81,489
Privi Speciality Chemicals Ltd.....	1,483	40,304
Procter & Gamble Health Ltd.....	1,195	81,056
Procter & Gamble Hygiene & Health Care Ltd.....	1,703	335,539
PSP Projects Ltd.....	3,112	25,785
* PTC India Financial Services Ltd.....	58,589	15,021
PTC India Ltd.....	99,145	127,371
* Punjab National Bank.....	439,236	246,148
* PVR Ltd.....	11,746	252,707
Ω Quess Corp. Ltd.....	19,671	190,695
Radico Khaitan Ltd.....	16,295	235,708
Rain Industries Ltd.....	61,259	177,909
Rajesh Exports Ltd.....	33,725	380,494
Rallis India Ltd.....	11,377	39,747
Ramco Cements Ltd.....	27,322	318,276

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	13,704	\$ 45,308
	1,712	22,172
*	1,110	9,043
	55,235	59,583
	3,945	100,766
*	13,712	140,178
*Ω	157,218	317,677
	345,075	645,177
	209,436	458,802
	12,843	212,388
	2,215	26,421
	235,961	7,596,230
*	7,975	10,918
*	610,904	123,579
	10,088	35,865
	10,208	60,169
	11,174	6,566
	11,438	42,303
*	2,272	21,082
*	2,253	14,608
	2,855	19,474
	7,450	23,989
	3,136	10,644
	3,905	19,519
	2,330	236,908
	2,811	31,277
	184	11,623
	583	8,041
	298	4,761
Ω	8,998	150,016
	912	109,903
	248	3,590
	78,910	10,446
	6,658	14,592
Ω	13,228	28,625
	10,452	81,575
	473	5,008
*	909	39,798
	7,390	50,403
	59,327	98,233
*	2,532	12,103
	734	239,723
*	34,859	15,406
	7,575	181,153
	56,073	934,066
	3,071	96,197
*	131,299	16,326
*	6,922	46,707
	3,555	23,420
	3,000	146,624
	19,594	227,624
	6,105	191,473
	3,320	41,938
	347	4,122
	8,539	43,680
	20,977	230,213
*	332,336	40,386
*	21,747	17,866
	31,640	1,021,798

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Srikalahasthi Pipes Ltd.....	2,877	\$ 9,042
* Star Cement Ltd.....	7,399	9,510
State Bank of India.....	114,695	834,734
State Bank of India, GDR.....	1,026	73,872
Steel Authority of India Ltd.....	302,732	404,348
Sterlite Technologies Ltd.....	52,825	145,300
Strides Pharma Science Ltd.....	21,638	115,208
Subros Ltd.....	10,122	50,043
Sudarshan Chemical Industries.....	11,301	87,147
Sun Pharmaceutical Industries Ltd.....	90,163	1,012,334
Sun TV Network Ltd.....	29,483	197,908
Sundaram Finance Holdings Ltd.....	7,208	8,010
Sundaram Finance Ltd.....	9,849	298,255
Sundaram-Clayton Ltd.....	1,299	66,042
Sundram Fasteners Ltd.....	16,124	184,808
Sunteck Realty Ltd.....	26,148	179,561
Suprajit Engineering Ltd.....	15,006	81,996
Supreme Industries Ltd.....	13,018	365,805
Supreme Petrochem Ltd.....	11,031	104,012
Surya Roshni Ltd.....	2,875	18,389
Sutlej Textiles & Industries Ltd.....	34,509	45,129
Suven Pharmaceuticals Ltd.....	55,204	397,484
* Suzlon Energy Ltd.....	788,965	127,910
Swaraj Engines Ltd.....	1,242	23,630
Symphony Ltd.....	1,873	25,285
*Ω Syngene International Ltd.....	19,425	148,969
Tamilnadu Petroproducts Ltd.....	21,605	29,945
Tanla Platforms Ltd.....	4,410	104,124
* TARC Ltd.....	44,042	28,715
Tata Chemicals Ltd.....	54,499	688,132
Tata Coffee Ltd.....	25,162	73,734
Tata Communications Ltd.....	14,869	257,552
Tata Consultancy Services Ltd.....	68,829	3,474,011
Tata Consumer Products Ltd.....	127,023	1,243,193
Tata Elxsi Ltd.....	4,794	491,166
Tata Metaliks Ltd.....	5,683	63,908
* Tata Motors Ltd.....	667,548	4,603,189
Tata Power Co. Ltd.....	176,417	587,516
Tata Steel Long Products Ltd.....	7,583	76,830
Tata Steel Ltd.....	162,770	2,398,917
TCl Express Ltd.....	3,754	98,755
TD Power Systems Ltd.....	4,576	26,449
Tech Mahindra Ltd.....	113,369	2,269,083
Techno Electric & Engineering Co. Ltd.....	15,018	50,308
Texmaco Rail & Engineering Ltd.....	31,382	17,685
Thermax Ltd.....	5,791	160,526
Thirumalai Chemicals Ltd.....	17,134	60,960
* Thomas Cook India Ltd.....	36,462	32,816
Ω Thyrocare Technologies Ltd.....	4,402	57,332
Tide Water Oil Co. India Ltd.....	1,030	19,648
Time Technoplast Ltd.....	58,614	66,814
Timken India Ltd.....	3,329	86,380
Tinplate Co. of India Ltd.....	10,194	50,818
* Titagarh Wagons Ltd.....	9,019	13,672
Titan Co. Ltd.....	37,363	1,188,737
Torrent Pharmaceuticals Ltd.....	12,854	460,260
Torrent Power Ltd.....	39,877	291,952
Transport Corp. of India Ltd.....	10,050	94,830
Trident Ltd.....	564,080	468,417

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Triveni Engineering & Industries Ltd.....	40,732	\$ 146,288
Triveni Turbine Ltd.....	9,284	25,341
TTK Prestige Ltd.....	10,200	131,861
Tube Investments of India Ltd.....	36,180	825,230
TV Today Network Ltd.....	13,324	70,809
* TV18 Broadcast Ltd.....	207,389	164,917
TVS Motor Co. Ltd.....	12,715	104,179
TVS Srichakra Ltd.....	1,447	39,159
* UCO Bank.....	262,100	48,389
Uflex Ltd.....	11,771	80,605
Ugro Capital Ltd.....	3,949	11,873
UltraTech Cement Ltd.....	11,251	1,093,699
Unichem Laboratories Ltd.....	12,905	46,588
* Union Bank of India Ltd.....	277,818	178,043
United Breweries Ltd.....	2,372	51,685
* United Spirits Ltd.....	47,033	548,390
UPL Ltd.....	258,990	2,726,034
* Usha Martin Ltd.....	48,729	56,467
* VA Tech Wabag Ltd.....	12,652	53,753
Vaibhav Global Ltd.....	17,605	109,207
Vakrangee Ltd.....	221,710	117,541
Vardhman Textiles Ltd.....	7,051	229,212
*Ω Varroc Engineering Ltd.....	8,908	48,108
Varun Beverages Ltd.....	15,003	182,828
Vedanta Ltd.....	91,451	399,042
Venky's India Ltd.....	636	22,008
Vesuvius India Ltd.....	3,868	56,557
V-Guard Industries Ltd.....	29,973	86,990
Vinati Organics Ltd.....	9,924	262,993
Vindhya Telelinks Ltd.....	1,308	21,484
* V-Mart Retail Ltd.....	1,571	79,717
* Vodafone Idea Ltd.....	1,576,710	229,014
Voltamp Transformers Ltd.....	1,363	38,307
VRL Logistics Ltd.....	13,256	79,273
VST Industries Ltd.....	1,677	71,606
VST Tillers Tractors Ltd.....	509	21,095
Welspun Corp. Ltd.....	34,836	87,067
Welspun Enterprises Ltd.....	21,331	28,733
Welspun India Ltd.....	149,156	285,429
West Coast Paper Mills Ltd.....	14,627	47,535
Wheels India Ltd.....	1,952	18,737
Whirlpool of India Ltd.....	4,402	109,622
Wipro Ltd.....	135,883	1,049,868
* Wockhardt Ltd.....	14,169	74,939
* Yes Bank Ltd.....	644,005	115,435
Zee Entertainment Enterprises Ltd.....	268,611	1,050,251
* Zee Media Corp. Ltd.....	69,035	13,921
Zensar Technologies Ltd.....	22,420	126,351
Zydus Wellness Ltd.....	1,476	34,745
TOTAL INDIA.....		185,515,511
INDONESIA — (0.5%)		
Ace Hardware Indonesia Tbk PT.....	2,023,900	174,286
Adaro Energy Tbk PT.....	4,921,100	770,555
* Adhi Karya Persero Tbk PT.....	754,695	43,741
* Adi Sarana Armada Tbk PT.....	314,400	60,534
* Agung Semesta Sejahtera Tbk PT.....	379,600	1,319
AKR Corporindo Tbk PT.....	2,688,500	137,035
* Alam Sutera Realty Tbk PT.....	5,422,500	55,582

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
	1,586,546	\$ 197,934
*†† Aneka Tambang Tbk		
*†† Armidian Karyatama Tbk PT.....	544,900	355
Arwana Citramulia Tbk PT.....	174,600	10,321
Ashmore Asset Management Indonesia Tbk PT.....	75,400	9,180
Astra Agro Lestari Tbk PT.....	132,800	91,630
Astra International Tbk PT.....	2,213,700	847,243
Astra Otoparts Tbk PT.....	109,700	7,863
Bank BTPN Syariah Tbk PT.....	441,200	107,368
* Bank Bukopin Tbk PT.....	6,036,756	117,313
* Bank Capital Indonesia Tbk PT.....	2,329,900	34,816
Bank Central Asia Tbk PT.....	2,258,500	1,201,289
* Bank China Construction Bank Indonesia Tbk PT.....	1,367,400	9,780
Bank Mandiri Persero Tbk PT.....	1,155,600	605,544
* Bank Mayapada International Tbk PT.....	759,400	26,385
Bank Maybank Indonesia Tbk PT.....	971,000	20,675
* Bank Nationalnobu Tbk PT.....	65,200	2,713
Bank Negara Indonesia Persero Tbk PT.....	1,009,600	518,172
* Bank Pan Indonesia Tbk PT.....	1,172,500	60,855
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT.....	960,500	88,220
Bank Pembangunan Daerah Jawa Timur Tbk PT.....	1,628,900	84,594
Bank Rakyat Indonesia Persero Tbk PT.....	3,182,834	905,947
* Bank Syariah Indonesia Tbk PT.....	561,000	60,344
* Bank Tabungan Negara Persero Tbk PT.....	1,366,600	161,608
* Barito Pacific Tbk PT.....	4,801,400	298,326
* Bekasi Fajar Industrial Estate Tbk PT.....	2,015,100	14,758
BFI Finance Indonesia Tbk PT.....	1,814,400	165,235
* Bintang Oto Global Tbk PT.....	230,100	22,261
Blue Bird Tbk PT.....	168,500	16,786
* Buana Lintas Lautan Tbk PT.....	3,163,100	32,126
Bukit Asam Tbk PT.....	1,380,500	274,908
* Bumi Serpong Damai Tbk PT.....	2,039,100	129,396
* Bumi Teknokultura Unggul Tbk PT.....	2,403,200	7,519
* Capital Financial Indonesia Tbk PT.....	924,300	35,098
Charoen Pokphand Indonesia Tbk PT.....	1,500,000	659,104
Ω Cikarang Listrindo Tbk PT.....	409,000	17,799
Ciputra Development Tbk PT.....	4,754,247	290,536
* Citra Marga Nusaphala Persada Tbk PT.....	166,518	19,660
* Delta Dunia Makmur Tbk PT.....	2,924,600	51,387
Dharma Satya Nusantara Tbk PT.....	1,024,000	42,775
* Eagle High Plantations Tbk PT.....	4,013,600	20,322
* Elang Mahkota Teknologi Tbk PT.....	1,536,600	192,671
Elnusa Tbk PT.....	1,799,200	34,677
Erajaya Swasembada Tbk PT.....	3,182,500	122,562
* FKS Food Sejahtera Tbk PT.....	1,200,700	14,611
Gajah Tunggal Tbk PT.....	847,000	36,563
*†† Garuda Indonesia Persero Tbk PT.....	2,201,200	12,742
Garudafood Putra Putri Jaya Tbk PT.....	1,426,800	49,626
Gudang Garam Tbk PT.....	138,300	295,160
* Hanson International Tbk PT.....	36,338,700	0
Harum Energy Tbk PT.....	128,600	95,566
Impack Pratama Industri Tbk PT.....	109,200	20,591
Indah Kiat Pulp & Paper Tbk PT.....	830,400	441,611
* Indika Energy Tbk PT.....	744,800	108,538
Indo Tambangraya Megah Tbk PT.....	156,500	235,859
Indocement Tunggal Prakarsa Tbk PT.....	274,100	209,981
Indofood CBP Sukses Makmur Tbk PT.....	387,300	235,459
Indofood Sukses Makmur Tbk PT.....	1,595,300	703,524
Indomobil Sukses Internasional Tbk PT.....	162,600	8,351
Indosat Tbk PT.....	340,300	135,939

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
	1,438,876	\$ 93,206
	388,200	21,095
*††	532,800	347
*	2,720,500	27,847
	2,060,300	239,678
*	334,204	76,646
	1,298,300	44,777
	4,324,400	494,022
*	1,002,500	6,283
*	3,773,910	42,089
*	513,700	9,800
*	1,204,811	29,955
*	1,585,300	8,572
	322,400	99,113
	725,340	64,283
*	10,772,700	99,056
*	521,400	23,819
*	120,300	19,941
	232,800	61,540
	981,400	127,958
*	5,409,600	210,519
	2,123,400	126,026
	1,206,100	91,948
*	404,800	13,156
*	223,300	57,085
*	883,300	32,588
	1,934,000	90,859
*	3,535,200	192,560
	492,500	86,532
	324,700	22,493
*	9,154,600	57,957
*	1,196,200	11,216
*	626,200	9,203
	326,544	30,566
	358,800	176,045
*	445,200	32,664
*	6,004,200	180,477
*	5,284,100	63,533
*	1,577,700	152,706
	1,391,200	122,338
*††	107,000	70
*	1,316,763	86,035
	2,101,200	27,340
*	717,500	32,269
*††	17,222,700	11,227
	1,294,900	41,132
	161,400	10,446
	2,832,900	202,475
	530,300	15,631
	1,734,600	121,565
	253,200	0
	538,800	49,527
*	339,600	13,026
	793,000	373,481
	95,646	55,050
*	5,742,200	32,439
*††	5,584,400	21,259
	871,300	21,966
	277,000	22,491

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* Summarecon Agung Tbk PT.....	3,451,323	\$ 164,105
* Surya Citra Media Tbk PT.....	7,115,000	145,042
* Surya Esa Perkasa Tbk PT.....	1,460,200	60,595
* Surya Semesta Internusa Tbk PT.....	2,170,500	61,158
Telkom Indonesia Persero Tbk PT.....	1,328,300	389,027
Telkom Indonesia Persero Tbk PT, Sponsored ADR.....	6,000	178,380
* Timah Tbk PT.....	691,000	66,839
*†† Tiphone Mobile Indonesia Tbk PT.....	985,400	1,554
Tower Bersama Infrastructure Tbk PT.....	2,037,500	410,332
*†† Trada Alam Minera Tbk PT.....	8,033,600	5,237
Tunas Baru Lampung Tbk PT.....	1,230,000	66,939
Unilever Indonesia Tbk PT.....	523,000	147,094
United Tractors Tbk PT.....	558,300	902,682
Vale Indonesia Tbk PT.....	444,800	147,139
* Waskita Beton Precast Tbk PT.....	2,948,500	19,476
* Waskita Karya Persero Tbk PT.....	3,327,686	136,005
Wijaya Karya Beton Tbk PT.....	1,250,300	19,523
* Wijaya Karya Persero Tbk PT.....	1,387,034	100,624
XL Axiata Tbk PT.....	1,891,000	439,035
TOTAL INDONESIA.....		<u>19,413,941</u>
IRELAND — (0.6%)		
* AIB Group PLC.....	242,041	639,301
* Bank of Ireland Group PLC.....	337,989	2,278,005
Cairn Homes PLC.....	233,312	326,597
CRH PLC, Sponsored ADR.....	191,724	9,664,807
* Dalata Hotel Group PLC.....	19,505	93,038
* FBD Holdings PLC.....	12,798	148,064
* Flutter Entertainment PLC.....	10,298	1,569,120
Glanbia PLC.....	34,235	470,222
*Ω Glenveagh Properties PLC.....	140,109	192,324
* Irish Continental Group PLC.....	44,851	223,146
Kerry Group PLC, Class A.....	5,661	713,272
Kingspan Group PLC.....	37,303	3,590,676
* Permanent TSB Group Holdings PLC.....	27,099	51,269
Smurfit Kappa Group PLC.....	85,945	4,529,785
TOTAL IRELAND.....		<u>24,489,626</u>
ISRAEL — (0.7%)		
Adgar Investment & Development Ltd.....	12,310	29,714
Afcon Holdings Ltd.....	747	51,150
AFI Properties Ltd.....	4,496	287,742
Africa Israel Residences Ltd.....	1,148	81,065
* Airport City Ltd.....	22,503	548,556
* Allot Ltd.....	4,114	37,819
Alony Hetz Properties & Investments Ltd.....	21,217	396,351
* Alrov Properties & Lodgings Ltd.....	2,314	142,427
Amot Investments Ltd.....	32,080	272,189
Arad Ltd.....	2,793	44,167
Ashtrom Group Ltd.....	7,341	205,651
Atreyu Capital Markets Ltd.....	1	20
AudioCodes Ltd.....	3,940	116,703
Aura Investments Ltd.....	11,985	30,684
Automatic Bank Services Ltd.....	1,458	12,284
* Avgol Industries 1953 Ltd.....	27,468	23,550
* Azorim-Investment Development & Construction Co. Ltd.....	31,669	195,187
Azrieli Group Ltd.....	2,640	238,696
Bank Hapoalim BM.....	56,267	583,924

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	142,963	\$1,533,277
	1,218	26,430
*	185,859	319,944
	1,233	198,132
*	86,003	10,854
	1,087	98,466
#*	732	121,568
*	7,144	256,503
	9,001	61,452
*	312	10,828
*	34,646	204,256
*	10,169	23,389
*	13,829	324,812
*	2,509	8,823
	1,378	328,709
	11,971	183,544
*	2,785	314,537
	6,471	404,770
	1,754	53,741
	333	24,377
#	3,277	544,572
#	5,498	346,174
	739	538,780
	4,747	103,951
	18,849	75,216
*	70,874	159,945
*	10,355	455,618
*	341	41,062
	16,458	685,210
	1,064	32,417
	5,016	564,460
	4,827	937,877
	28,800	366,321
	6,757	52,247
	1,607	112,402
	45,066	523,691
	4,774	307,697
	77,014	696,477
	2,187	79,896
	386	40,919
	1,150	61,636
	18,124	89,609
	45,780	253,719
	18,128	112,763
	151,789	1,017,874
	4,029	67,777
	320	83,125
*	500	16,445
*	4,981	30,201
	14,765	28,964
	4,298	241,628
	1,856	52,529
	492	47,225
	621	26,724
	1,237	93,596
	5,702	109,476
	2,210	74,455
	10,705	299,255
	16,769	359,363

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	17,620	\$ 54,364
	4,172	189,900
*	232	13,567
	8,052	41,536
*	3,680	324,201
	12,951	318,337
	113	15,429
	135,296	239,615
	60,197	257,395
	2,452	84,799
	33,547	1,296,825
*	22,374	178,992
	5,014	47,823
*	1,911	76,839
	612	36,132
#*	1,982	507,348
#*	305	78,098
*	7,775	909,928
	59,987	59,653
*	830,008	274,346
	11,900	208,104
#*	14,572	171,188
*	84,067	748,989
*	3,147	447,639
	11,780	11,309
*	4,398	87,023
	43,266	516,557
	1,820	136,263
	1,523	69,161
*	2,831	90,479
	2,199	176,479
	3,658	153,436
	38,800	374,354
#*	112,999	730,275
	36,792	346,055
	8,386	278,205
*	15,262	378,258
	31,041	15,695
	1,079	161,198
	2,128	13,758
	290	14,956
*	12,951	31,468
*	148,623	1,252,892
	13,551	46,542
*	29,264	1,005,218
	1,508	32,790
#	1,561	15,308
	757	79,044
TOTAL ISRAEL		<u>30,135,357</u>
ITALY — (1.7%)		
	601,238	1,142,102
	30,050	607,325
	40,539	1,723,154
Ω	103,681	524,404
*	66,336	152,770
	27,198	111,100
	111,193	2,340,028
*	68,315	1,267,604

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	137	\$ 4,134
	4,330	51,582
	45,235	1,216,778
	27,309	1,099,885
	10,751	215,766
	42,158	409,814
#*	520	537
	183,166	770,438
	46,449	11,022
#Ω	18,647	43,111
	643,041	2,004,718
	16,694	56,457
	35,768	101,508
	2,936	11,908
Ω	47,549	363,557
*	1,288	33,417
	354,637	746,591
	37,656	500,640
*	11,657	676,959
	24,375	508,981
	27,066	58,259
Ω	4,807	115,733
	15,517	136,809
*	117,371	55,785
	156,507	2,385,494
	35,737	246,507
	14,987	268,459
	7,008	190,619
	499	6,265
	9,270	319,458
	39,122	59,125
	6,986	1,076,971
*	3,965	15,209
	23,116	51,624
	435,419	3,351,247
	201,834	3,031,787
	22,428	654,000
	9,068	124,319
#*	8,670	48,811
	9,208	2,122,238
#*	173,288	110,944
	74,370	1,250,328
#*	63,935	42,481
*	1,777	9,777
	1,857	22,387
	9,721	462,699
	303,423	1,261,443
*	14,149	207,030
*	88,096	41,977
#Ω	39,588	426,854
*	29,824	15,539
	15,584	962,368
	1,170,618	3,478,888
	159,197	478,929
	133,957	888,725
	5,062	181,095
*	31,301	333,018
*	3,130	20,400
*	314,600	134,480

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	7,923	\$ 146,891
*	136,003	982,320
	50,309	240,268
	168,269	1,927,793
*	217,571	180,390
	217,571	277,628
#	27,682	1,776,618
*	3,045	25,168
#*Ω	6,243	91,319
	1,392	17,618
*Ω	69,768	193,847
	643	47,720
	94,601	302,831
Ω	122,285	864,585
Ω	85,475	1,147,297
*	1,946	41,368
	29,394	991,210
Ω	37,554	213,386
	21,696	1,215,421
	5,731	963,098
	58,201	56,747
	2,401	66,728
#	565	15,620
	706	13,517
#*	192,213	294,010
#*	206,603	129,580
	2,079	376,022
	1,852	19,809
	113,397	635,440
*	29,462	39,805
	12,728	272,258
	59,198	1,143,046
	29,116	296,444
Ω	34,456	294,064
	1,752,440	825,889
	1,355,110	605,147
	8,643	40,622
	46,891	572,394
	28,235	688,369
	137,860	1,083,223
	6,776	240,707
*	2,352	126,765
	1,853	18,504
	271,509	4,315,205
#Ω	3,863	82,716
	170,742	960,549
	160,496	468,600
#	76,708	160,681
	5,034	23,214
	7,898	136,773
TOTAL ITALY.....		<u>66,993,595</u>
JAPAN — (13.9%)		
	20,800	275,277
	1,900	14,812
	11,800	100,968
	1,300	59,357
	700	17,641
*	7,900	39,651

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,100	\$ 65,716
	82,300	230,983
	13,910	16,726
#	11,700	175,301
	37,900	822,314
	1,600	22,012
	6,600	55,249
	3,600	32,665
	2,200	14,943
	17,400	1,480,958
#	600	33,406
	65,024	1,481,711
#	9,500	257,120
	1,800	30,198
	40,600	426,112
#	9,900	92,261
	17,800	257,325
	8,000	25,340
	4,100	26,403
	36,100	1,656,823
	1,800	19,476
#	9,600	31,821
	5,200	80,590
*	400	15,551
	4,600	126,734
	3,300	138,528
	12,600	89,283
	4,600	103,495
	3,600	57,480
	21,800	199,443
#	103,400	310,568
	10,200	524,288
	800	7,047
	4,500	85,407
	64,700	986,186
	10,500	49,923
	22,700	136,411
	32,200	1,169,278
	12,600	99,892
	32,900	917,959
	2,100	47,842
	4,600	14,157
	2,400	55,958
*	43,900	65,415
	5,900	88,824
	2,900	54,937
	11,500	134,490
	38,800	553,244
	8,800	73,059
#	4,100	38,349
	7,200	125,227
	3,000	28,283
	1,600	50,503
	71,844	783,564
	1,900	16,501
#	6,710	105,434
	80,000	774,520
	16,400	328,974
	1,600	39,782

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	800	\$ 14,104
*	9,900	209,066
	1,900	31,933
	8,600	58,131
	4,600	29,209
#	11,800	162,945
	2,000	38,589
	19,000	96,997
#	8,200	136,432
*	17,800	105,176
	4,000	44,588
	29,600	665,494
	3,200	13,026
	6,700	67,547
	4,400	153,701
#	4,000	75,920
	19,100	359,028
	5,300	67,137
	3,400	92,837
	10,600	92,151
	3,300	39,100
	9,700	59,132
#	16,000	99,800
#*	12,900	129,399
	1,000	49,547
	4,500	27,491
#	6,500	79,423
	23,700	125,647
	39,800	1,624,664
	36,200	701,386
	8,800	150,137
	296,500	2,928,804
#	1,500	37,286
#	3,700	19,404
	7,200	111,932
	1,900	27,068
	4,000	189,149
*	1,900	15,495
	14,000	53,865
	9,800	190,273
	5,100	43,740
	9,400	114,724
	55,300	892,573
#	11,000	37,054
	1,300	19,802
*	1,300	22,351
*	9,100	42,970
	2,400	31,743
	21,000	254,654
	2,400	53,321
	5,000	44,344
	4,700	33,899
	17,500	196,163
	12,800	252,016
	2,300	22,841
	8,500	241,916
	6,400	251,377
	20,300	1,426,849
	14,200	107,965

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Bank of Iwate Ltd.....	6,900	\$ 114,194
Bank of Kochi Ltd.....	4,100	27,583
Bank of Kyoto Ltd.....	14,600	680,691
Bank of Nagoya Ltd.....	5,100	132,410
Bank of Saga Ltd.....	6,800	89,818
Bank of the Ryukyus Ltd.....	14,500	101,072
Bank of Toyama Ltd.....	700	11,954
Baroque Japan Ltd.....	7,100	55,500
Base Co. Ltd.....	400	14,293
BayCurrent Consulting, Inc.....	2,700	1,024,700
Beauty Garage, Inc.....	500	12,461
Beenos, Inc.....	2,100	33,315
Belc Co. Ltd.....	5,500	258,251
Bell System24 Holdings, Inc.....	17,200	212,417
Belluna Co. Ltd.....	24,700	156,297
Benefit One, Inc.....	15,300	465,324
Benesse Holdings, Inc.....	12,500	243,778
BeNext-Yumeshin Group Co.....	16,091	219,505
#* Bengo4.com, Inc.....	900	37,846
# Bic Camera, Inc.....	19,900	173,822
# B-Lot Co. Ltd.....	2,200	9,045
BML, Inc.....	8,000	243,148
Bookoff Group Holdings Ltd.....	3,100	27,656
Bourbon Corp.....	700	13,821
BP Castrol KK.....	2,900	32,959
# Br Holdings Corp.....	10,200	32,171
* BrainPad, Inc.....	1,100	10,739
Bridgestone Corp.....	46,800	2,049,429
Broadleaf Co. Ltd.....	32,400	98,895
#* Broadmedia Corp.....	2,119	16,040
# Broccoli Co. Ltd.....	1,000	9,821
Brother Industries Ltd.....	62,300	1,147,321
Bull-Dog Sauce Co. Ltd.....	3,500	59,810
Bunka Shutter Co. Ltd.....	24,700	225,905
BuySell Technologies Co. Ltd.....	900	19,793
C Uyemura & Co. Ltd.....	800	39,518
CAC Holdings Corp.....	2,100	24,169
Calbee, Inc.....	17,200	395,905
# Can Do Co. Ltd.....	190	3,259
Canare Electric Co. Ltd.....	700	9,227
Canon Electronics, Inc.....	8,800	124,452
Canon Marketing Japan, Inc.....	14,100	287,979
# Canon, Inc., Sponsored ADR.....	1,500	35,580
Canon, Inc.....	45,900	1,085,568
Capcom Co. Ltd.....	32,100	774,918
Careerlink Co. Ltd.....	1,800	25,566
Carenet, Inc.....	3,500	24,256
Carlit Holdings Co. Ltd.....	8,400	49,604
# Casa, Inc.....	2,200	15,885
Casio Computer Co. Ltd.....	19,300	241,383
Cawachi Ltd.....	7,300	146,816
# CDS Co. Ltd.....	1,800	24,999
Central Automotive Products Ltd.....	3,900	85,127
Central Glass Co. Ltd.....	15,900	294,997
Central Japan Railway Co.....	4,300	564,206
Central Security Patrols Co. Ltd.....	2,100	42,086
Central Sports Co. Ltd.....	2,600	55,127
Ceres, Inc.....	1,500	24,685
Charm Care Corp. KK.....	3,200	32,033

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	63,300	\$ 409,214
	17,300	41,382
	7,000	83,921
#	3,100	44,439
	7,300	48,806
*	25,900	76,456
	5,600	89,560
	9,200	157,710
	5,000	77,095
	35,500	355,564
	10,900	96,868
	11,500	212,416
	3,200	27,315
	9,600	311,806
	2,300	32,339
	56,500	460,747
	31,600	248,364
	12,500	100,294
	5,000	72,769
	8,000	52,444
	19,100	91,648
	101,600	434,891
	1,500	51,938
	10,500	48,845
	8,000	103,534
*	19,100	94,558
	37,525	440,182
	2,500	13,766
	8,400	78,529
	18,805	447,450
	7,800	190,315
	247,117	1,015,491
	10,700	129,156
*	2,900	6,219
	1,800	23,916
#	5,700	44,049
	8,100	57,901
	22,400	450,325
	5,600	20,849
	2,800	349,677
	1,903	26,038
#	1,100	16,209
	3,600	30,451
	24,400	156,397
	12,000	323,870
	66,600	743,409
	4,300	67,208
	3,000	46,579
	4,900	102,319
	8,900	60,181
#	1,400	11,334
	7,200	43,943
	56,000	652,972
	1,500	8,374
	7,100	88,075
	28,800	691,348
	9,200	64,577
	8,600	165,193
	64,700	477,252

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,800	\$ 114,111
	4,700	37,542
	19,800	108,339
	10,500	405,755
	5,500	381,836
	7,700	35,998
	6,800	243,014
	7,800	248,817
	5,000	60,646
	3,600	131,302
	1,800	27,836
#	5,300	50,585
	55,500	1,249,275
	10,900	244,923
	6,100	172,850
	5,500	101,435
	4,500	20,576
	18,800	257,944
	3,000	17,721
	13,500	2,834,245
	4,300	45,261
	3,200	125,669
	19,900	102,867
	4,700	29,543
	5,100	100,777
	32,500	528,770
*	1,300	11,288
	7,920	317,279
	1,200	12,357
	14,450	335,058
#	10,400	114,693
	3,800	43,108
#	4,300	27,781
	7,350	178,282
	11,100	1,272,799
	3,300	57,234
	102,600	2,994,192
	11,800	116,192
	183,100	1,103,305
	43,000	614,795
	700	8,635
	49,200	466,958
	11,300	51,711
	22,800	354,543
	36,500	1,285,466
#	3,700	83,803
	16,700	1,246,382
	22,200	768,825
	6,100	89,749
	29,700	816,681
	38,800	995,425
	3,900	229,779
	7,100	251,182
	4,100	61,770
*	5,700	64,335
	1,400	14,459
	10,400	329,258
	1,200	329,944
	3,400	68,994

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,900	\$ 14,958
	4,500	115,831
	43,000	682,315
	6,800	90,049
	1,200	25,370
#	14,300	199,190
	21,395	927,554
*	4,400	15,990
	16,400	349,961
	9,800	235,510
	3,100	27,550
#	4,400	181,789
	3,300	20,564
	12,100	116,013
	3,400	173,281
	9,000	513,926
	21,600	1,058,651
	2,300	56,475
	3,800	71,589
	6,400	28,447
#	4,900	87,051
	34,400	321,014
	9,860	45,598
	5,700	93,786
	3,400	83,566
	14,600	117,924
	11,700	31,007
	8,400	125,916
	9,800	490,833
	7,000	240,762
	1,100	11,145
	7,200	63,331
	13,000	157,343
	15,100	198,147
	8,800	79,954
	5,800	51,116
	695,200	2,768,721
	6,600	35,724
	10,600	255,482
	2,000	30,220
	2,500	63,409
#	3,500	18,342
	9,000	16,852
	2,100	12,048
#	9,500	125,553
	10,700	71,332
	3,700	55,072
	4,400	78,165
	13,000	190,828
#	9,100	295,043
	1,700	26,174
	4,000	23,070
	2,100	37,572
	18,400	60,710
	13,800	351,465
	1,800	355,947
	4,000	2,353,859
	12,300	158,169
*	3,899	28,585

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	10,780	\$ 66,291
	700	9,137
#	21,600	539,021
*	800	7,033
	1,000	9,355
	9,420	114,423
	6,800	29,005
	5,400	31,085
	5,100	41,915
	19,500	53,027
	3,900	26,199
	4,100	42,135
	1,100	6,717
	4,500	28,860
	7,900	67,977
	17,600	527,332
	1,200	8,894
	1,400	10,856
	9,500	61,193
	19,200	616,704
	7,200	55,862
	6,000	45,783
	4,300	27,815
	10,000	47,240
	6,700	68,358
	8,250	115,853
#	8,000	132,101
	19,300	445,502
	7,200	72,271
	11,800	66,386
	2,300	12,546
	16,900	903,242
	4,600	165,098
	17,500	176,560
	17,700	38,096
	16,600	335,879
	5,100	44,164
	18,400	346,013
	6,300	263,938
	4,500	150,425
	6,000	101,046
	7,300	489,363
	8,600	60,563
	10,400	43,502
*	141,200	763,493
	1,400	8,631
	7,400	263,037
	35,600	22,344
	3,200	23,792
	16,000	380,552
	9,400	190,754
	25,800	3,410,717
	2,700	53,453
	6,200	54,912
	2,600	97,572
	1,400	101,155
	9,300	115,402
	2,100	54,760
	43,832	860,823

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Fukushima Galilei Co. Ltd.....	5,100	\$187,282
Fukuyama Transporting Co. Ltd.....	10,200	321,038
FULLCAST Holdings Co. Ltd.....	6,400	120,421
Fumakilla Ltd.....	1,200	11,426
Funai Soken Holdings, Inc.....	8,970	185,900
Furukawa Battery Co. Ltd.....	2,100	23,408
Furukawa Co. Ltd.....	13,300	148,880
Furukawa Electric Co. Ltd.....	27,800	571,830
Furuno Electric Co. Ltd.....	10,200	89,544
Furuya Metal Co. Ltd.....	800	70,752
Furyu Corp.....	8,200	91,393
Fuso Chemical Co. Ltd.....	8,900	348,203
Fuso Pharmaceutical Industries Ltd.....	2,900	53,196
Futaba Corp.....	16,300	95,622
Futaba Industrial Co. Ltd.....	35,800	129,874
Future Corp.....	11,200	143,693
Fuyo General Lease Co. Ltd.....	12,000	795,944
G-7 Holdings, Inc.....	16,400	198,088
Gakken Holdings Co. Ltd.....	11,000	100,592
Gakkyusha Co. Ltd.....	3,000	39,697
Gecoss Corp.....	7,000	48,875
Genki Sushi Co. Ltd.....	2,000	42,734
Genky DrugStores Co. Ltd.....	4,200	131,797
Geo Holdings Corp.....	19,600	193,606
* Geostr Corp.....	7,300	20,077
Giken Ltd.....	200	6,826
GL Sciences, Inc.....	1,700	41,102
GLOBERIDE, Inc.....	12,000	288,835
Glory Ltd.....	16,100	302,755
# Glosel Co. Ltd.....	7,000	26,428
# GMO Financial Holdings, Inc.....	7,700	57,648
GMO GlobalSign Holdings KK.....	1,300	38,015
GMO internet, Inc.....	17,000	363,725
GMO Payment Gateway, Inc.....	5,800	508,960
GMO Pepabo, Inc.....	500	9,541
Godo Steel Ltd.....	4,200	51,827
Goldcrest Co. Ltd.....	8,900	139,532
Goldwin, Inc.....	5,200	269,911
Golf Digest Online, Inc.....	6,700	61,571
Good Com Asset Co. Ltd.....	2,800	26,251
Grandy House Corp.....	4,200	18,190
GS Yuasa Corp.....	23,216	496,679
GSI Creos Corp.....	3,600	37,534
G-Tekt Corp.....	11,700	140,701
Gun-Ei Chemical Industry Co. Ltd.....	1,900	58,966
* GungHo Online Entertainment, Inc.....	15,740	330,530
Gunma Bank Ltd.....	120,400	395,594
Gunze Ltd.....	6,400	222,495
H.U. Group Holdings, Inc.....	29,400	746,698
H2O Retailing Corp.....	36,900	255,282
HABA Laboratories, Inc.....	900	18,024
Hachijuni Bank Ltd.....	129,200	477,081
Hagihara Industries, Inc.....	4,900	50,666
Hagiwara Electric Holdings Co. Ltd.....	2,500	42,817
Hakudo Co. Ltd.....	3,200	75,461
Hakuhodo DY Holdings, Inc.....	19,900	304,823
Hakuto Co. Ltd.....	4,900	108,921
Halows Co. Ltd.....	3,100	74,490
Hamakyorex Co. Ltd.....	9,700	241,010

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Hamamatsu Photonics KK.....	4,300	\$ 219,994
Hamee Corp.....	1,400	12,523
Handsman Co. Ltd.....	800	8,887
Hankyu Hanshin Holdings, Inc.....	28,400	827,049
Hanwa Co. Ltd.....	15,800	433,905
Happinet Corp.....	7,100	92,871
Harada Industry Co. Ltd.....	1,600	13,511
Hard Off Corp. Co. Ltd.....	4,500	29,197
Harima Chemicals Group, Inc.....	6,100	43,686
Harmonic Drive Systems, Inc.....	700	27,687
Haruyama Holdings, Inc.....	4,600	20,232
Haseko Corp.....	133,700	1,697,664
Hayashikane Sangyo Co. Ltd.....	2,900	13,058
Hazama Ando Corp.....	86,900	664,966
Heiwa Corp.....	22,700	363,018
Heiwa Real Estate Co. Ltd.....	9,800	334,770
Heiwado Co. Ltd.....	14,000	235,876
Helios Techno Holding Co. Ltd.....	7,500	19,378
* Hennge KK.....	1,400	15,570
Hibiya Engineering Ltd.....	7,600	125,062
Hikari Tsushin, Inc.....	1,800	216,117
HI-LEX Corp.....	7,200	86,559
Hino Motors Ltd.....	55,100	478,952
Hinokiya Group Co. Ltd.....	100	1,766
Hioki EE Corp.....	2,000	116,193
Hirakawa Hewtech Corp.....	4,000	39,371
Hirano Tecseed Co. Ltd.....	4,100	92,035
Hirata Corp.....	1,000	50,411
Hirogin Holdings, Inc.....	82,300	479,747
Hirose Electric Co. Ltd.....	1,755	261,596
Hirose Tusyoo, Inc.....	1,900	35,932
Hiroshima Gas Co. Ltd.....	9,300	29,309
Hisaka Works Ltd.....	6,800	49,182
Hisamitsu Pharmaceutical Co., Inc.....	7,500	228,509
Hitachi Construction Machinery Co. Ltd.....	12,500	317,841
* Hitachi Ltd.....	96,200	5,000,092
Hitachi Metals Ltd.....	19,900	358,850
Hitachi Transport System Ltd.....	13,600	623,533
Hitachi Zosen Corp.....	74,700	497,338
Hito Communications Holdings, Inc.....	2,200	39,683
Hochiki Corp.....	5,600	58,463
Hodogaya Chemical Co. Ltd.....	3,100	147,697
Hogy Medical Co. Ltd.....	3,000	80,683
Hokkaido Coca-Cola Bottling Co. Ltd.....	700	24,319
Hokkaido Electric Power Co., Inc.....	57,300	249,966
Hokkaido Gas Co. Ltd.....	4,700	61,348
Hokkan Holdings Ltd.....	5,200	63,782
Hokko Chemical Industry Co. Ltd.....	8,500	58,970
Hokkoku Financial Holdings, Inc.....	8,100	208,404
Hokuetsu Corp.....	50,400	334,311
Hokuetsu Industries Co. Ltd.....	8,800	70,187
Hokuhoku Financial Group, Inc.....	45,100	355,393
Hokuriku Electric Industry Co. Ltd.....	3,300	36,741
Hokuriku Electric Power Co.....	42,000	207,259
Hokuriku Electrical Construction Co. Ltd.....	6,000	41,804
Hokuto Corp.....	6,400	108,500
Honda Motor Co. Ltd., Sponsored ADR.....	4,900	144,795
# Honda Motor Co. Ltd.....	109,700	3,230,969
Honda Tsushin Kogyo Co. Ltd.....	6,800	24,513

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
H-One Co. Ltd.....	10,500	\$ 59,356
Honeys Holdings Co. Ltd.....	6,900	62,138
Hoosiers Holdings.....	18,200	109,037
Horiba Ltd.....	9,400	505,966
Hoshizaki Corp.....	2,200	162,568
Hosiden Corp.....	22,400	223,534
Hosokawa Micron Corp.....	6,800	172,814
Hotland Co. Ltd.....	2,600	27,970
House Foods Group, Inc.....	11,600	298,090
Howa Machinery Ltd.....	5,400	36,579
Hoya Corp.....	26,300	3,410,277
* HPC Systems, Inc.....	700	12,404
HS Holdings Co. Ltd.....	9,600	96,224
Hulic Co. Ltd.....	57,795	558,627
Hyakugo Bank Ltd.....	81,100	250,340
Hyakujushi Bank Ltd.....	9,100	125,599
Ibiden Co. Ltd.....	7,100	396,751
IBJ, Inc.....	7,100	46,229
Ichibanya Co. Ltd.....	1,998	80,111
Ichigo, Inc.....	137,900	339,086
Ichiken Co. Ltd.....	3,100	50,238
Ichikoh Industries Ltd.....	17,800	78,343
# Ichimasa Kamaboko Co. Ltd.....	3,500	23,720
Ichinen Holdings Co. Ltd.....	12,700	141,100
Ichiyoshi Securities Co. Ltd.....	11,900	69,917
Icom, Inc.....	3,300	67,539
ID Holdings Corp.....	5,550	40,556
Idec Corp.....	13,400	285,455
Idemitsu Kosan Co. Ltd.....	49,283	1,262,711
IDOM, Inc.....	37,000	213,361
Ihara Science Corp.....	3,500	68,700
IHI Corp.....	64,400	1,300,441
Iida Group Holdings Co. Ltd.....	18,800	391,127
Iino Kaiun Kaisha Ltd.....	36,600	171,780
IJTT Co. Ltd.....	9,300	47,696
Ikegami Tsushinki Co. Ltd.....	2,500	14,109
* Imagica Group, Inc.....	7,200	37,669
# Imasen Electric Industrial.....	1,400	7,314
Inaba Denki Sangyo Co. Ltd.....	10,000	231,742
# Inaba Seisakusho Co. Ltd.....	4,800	53,077
Inabata & Co. Ltd.....	19,800	298,352
Inageya Co. Ltd.....	900	10,979
* I-NE Co. Ltd.....	400	9,332
Ines Corp.....	5,600	73,028
I-Net Corp.....	7,310	82,213
Infocom Corp.....	13,200	210,348
Infomart Corp.....	42,300	245,847
Information Services International-Dentsu Ltd.....	9,800	305,524
INFRONEER Holdings, Inc.....	55,220	508,843
Innotech Corp.....	6,300	78,530
Inpex Corp.....	166,200	1,680,198
Insource Co. Ltd.....	3,400	54,363
Intage Holdings, Inc.....	15,600	238,353
Intelligent Wave, Inc.....	4,800	21,714
Inter Action Corp.....	1,700	28,854
Internet Initiative Japan, Inc.....	18,400	609,373
I-O Data Device, Inc.....	4,300	28,403
I-PEX, Inc.....	3,200	48,043
IR Japan Holdings Ltd.....	2,200	97,974

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,200	\$ 211,140
#	900	11,655
	600	19,575
	7,400	85,826
	86,800	682,323
#	4,000	44,264
	15,600	155,688
*	600	10,572
	4,700	49,196
	82,300	1,008,175
	5,500	36,023
	1,300	17,976
	8,500	457,845
#	108,800	3,495,359
	26,700	233,246
	13,200	360,098
	2,500	105,920
	61,800	362,586
	20,600	61,784
#*	1,600	6,214
	7,900	93,766
	3,500	69,583
	18,500	872,158
	4,300	30,841
	1,600	53,901
	90,300	468,716
	13,300	367,900
	61,700	553,528
	25,100	105,486
	4,600	79,977
	9,900	267,879
	40,200	641,904
#*	3,200	71,221
#*	3,500	25,010
	7,000	44,748
*	22,000	416,407
*	2,100	90,990
#*	9,000	14,463
*	19,100	27,106
	33,800	540,194
	3,800	28,806
*	8,500	46,902
#*	17,700	25,527
*	136,800	44,212
	2,800	61,701
	8,400	121,012
	36,700	754,950
#	9,800	50,782
#	3,000	28,071
	16,500	144,446
	19,200	280,625
	8,300	108,470
	1,100	25,242
	8,000	191,200
	89,600	764,783
	17,700	310,346
	4,600	39,206
	4,400	153,243
	29,000	235,695

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	11,174	\$ 371,474
	104,700	2,090,323
	14,800	83,251
	18,700	143,122
	2,800	25,229
	6,700	93,915
	7,900	139,145
	10,500	455,820
	2,600	141,758
	56,900	730,986
	56,000	550,271
*	800	35,351
#	9,110	52,763
	4,400	272,009
	7,300	108,694
	6,500	62,326
#	5,400	76,427
#	7,600	40,638
#*	2,900	34,278
	7,400	109,420
	5,700	103,878
	1,000	13,314
	15,500	31,597
	700	17,163
	4,700	65,971
	11,900	394,463
	63,100	548,888
	8,500	57,252
	10,200	202,812
	5,800	251,037
	99,600	153,405
	5,900	77,441
	15,400	319,768
	500	17,683
	5,600	145,089
	5,600	145,720
	105,000	1,268,148
	19,300	399,733
	9,400	336,129
	3,800	85,360
	1,900	69,019
	9,400	82,069
	23,700	457,967
	6,900	61,925
	2,100	60,758
	5,700	22,526
	16,300	316,945
	40,400	300,600
	16,700	544,001
	3,900	51,004
	34,500	375,304
	6,100	201,237
	38,900	367,182
	4,300	89,258
#	6,000	53,488
	27,400	262,375
	37,100	1,853,945
*	14,200	37,015
	8,000	158,917

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,500	\$ 198,257
	5,700	163,190
	5,200	37,266
	1,900	64,123
	600	15,157
	1,800	47,460
	60,500	1,172,402
*	3,874	241,462
	165,200	5,277,926
	3,600	59,396
	12,700	294,500
	7,700	89,127
	1,500	17,125
	21,200	216,978
	5,500	247,393
	10,399	293,472
	41,000	170,960
	8,300	62,256
	1,800	17,877
	4,700	55,038
	33,900	699,344
	2,800	1,436,183
	5,600	140,257
	1,500	23,216
	8,300	212,908
	7,700	582,027
#	17,300	32,209
	5,900	37,782
	34,500	493,147
	4,000	18,320
	4,200	32,278
#	1,800	15,781
*	1,600	36,989
*	9,800	284,744
	17,700	440,350
	54,300	870,328
	11,300	228,167
	4,300	263,122
	4,300	51,643
	3,600	51,663
	1,600	29,504
#	16,200	31,407
	15,500	231,587
	25,100	145,923
	22,500	281,371
*	10,300	39,357
	10,500	133,642
	12,700	82,813
	1,600	124,597
	15,200	473,167
*	1,600	44,322
	121,300	579,015
	910	32,921
	12,300	364,751
	3,200	42,402
	5,300	266,116
#	14,600	67,051
	1,000	5,375
#	6,000	16,428

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	34,100	\$ 497,133
	900	18,237
	50,100	1,258,960
	8,200	88,850
	3,000	47,572
	14,000	259,145
	3,700	45,700
	14,500	338,075
	17,600	105,554
	13,400	40,320
	11,200	603,790
	7,700	68,972
	137,000	577,511
	13,800	196,774
	10,300	105,523
	3,900	64,506
#*	7,400	48,524
	1,000	91,430
	500	10,613
	3,300	130,753
#	5,400	40,674
	57,600	566,823
#	2,700	23,335
	600	64,296
	39,600	849,243
	15,300	389,993
	29,763	205,720
	2,500	22,533
	6,000	98,133
	130,500	1,172,391
	7,000	522,591
	3,400	46,247
	10,900	443,232
	5,600	47,463
#	4,500	268,439
	8,300	216,075
	16,851	1,039,223
	10,500	56,633
	2,700	62,829
	9,300	126,392
#	3,000	67,907
	13,200	168,149
	9,100	59,584
	3,700	101,617
	14,200	225,570
	16,700	20,634
	19,800	73,058
	9,800	32,300
	22,145	450,074
	2,900	72,282
	5,900	34,194
	13,300	340,181
	41,400	306,765
	142,199	549,435
	14,400	300,823
	4,500	28,791
	1,300	21,302
#*	19,000	24,221
	6,900	1,547,928

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	7,900	\$ 346,250
	10,800	85,584
	3,500	94,049
	28,000	53,963
	1,200	19,001
	2,800	15,567
	11,200	44,334
	17,400	404,166
	43,600	569,675
	6,000	149,739
	41,700	954,519
	2,300	25,247
*	5,000	215,318
	27,200	1,045,747
	8,500	267,619
	20,299	449,115
	12,100	116,686
	10,800	322,506
	2,800	15,523
	5,600	60,936
	6,800	58,246
	10,500	362,725
	8,100	303,130
	6,200	74,343
	4,600	66,468
	2,000	44,000
	5,800	82,049
	135,600	1,395,316
#	6,700	43,482
	9,000	122,633
	400	6,860
	21,700	463,640
	26,900	519,003
	8,000	178,207
	7,553	139,468
	17,700	80,177
	2,900	381,558
#	17,600	200,880
	900	11,864
	8,400	26,257
	4,800	133,240
	5,900	38,232
#	2,600	19,484
	6,500	133,331
#	6,600	40,610
	9,300	65,040
	11,280	386,092
	2,400	74,495
	8,500	135,542
	21,900	234,893
	2,400	57,357
*	66,600	513,070
	6,200	270,757
	34,200	293,612
	242,290	540,494
	3,000	84,455
#	2,600	57,768
	5,300	46,917
	15,500	74,481

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	37,100	\$ 667,616
	1,200	9,315
*	3,300	83,425
	6,600	240,601
	18,300	325,972
	20,800	440,833
	1,600	11,007
	1,000	11,009
	20,300	1,266,346
#	6,900	42,579
	13,700	473,096
	17,000	104,203
	8,300	486,252
	3,300	47,356
#	11,400	107,962
#	3,900	20,561
	1,800	57,102
#	2,000	36,305
	15,100	335,081
*	800	30,213
	900	4,009
	3,400	60,305
	8,699	66,045
	26,600	108,021
	11,100	41,729
	5,900	278,564
	4,800	33,278
	9,500	204,138
	65,461	1,601,869
	5,900	74,884
	300	5,851
	800	10,912
#	2,200	29,623
*	16,900	25,647
	35,000	581,065
	5,900	61,743
	10,100	327,663
	7,600	128,392
#	9,700	25,960
	1,400	78,813
	24,400	59,543
*	13,600	47,097
	273,600	2,146,169
	68,600	2,329,136
	95,900	1,200,994
	53,900	776,291
	28,800	551,673
	299,200	1,545,273
	75,800	2,058,682
	3,200	60,056
	16,000	138,982
	13,600	328,285
	29,000	517,317
*	131,900	376,602
*	11,200	30,742
	3,700	38,611
	3,500	113,832
	7,500	184,064
#	5,400	48,265

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
#	Mitsubishi UFJ Financial Group, Inc., Sponsored ADR.....	44,064 \$ 268,350
	Mitsubishi UFJ Financial Group, Inc.....	682,400 4,136,217
	Mitsuboshi Belting Ltd.....	9,800 180,707
	Mitsui & Co. Ltd., Sponsored ADR.....	336 166,700
	Mitsui & Co. Ltd.....	83,400 2,079,610
	Mitsui Chemicals, Inc.....	33,910 906,910
	Mitsui DM Sugar Holdings Co. Ltd.....	6,200 106,680
*	Mitsui E&S Holdings Co. Ltd.....	35,100 106,866
	Mitsui Fudosan Co. Ltd.....	65,600 1,406,289
#	Mitsui High-Tec, Inc.....	5,900 436,661
#	Mitsui Matsushima Holdings Co. Ltd.....	5,300 81,500
	Mitsui Mining & Smelting Co. Ltd.....	34,500 975,589
	Mitsui OSK Lines Ltd.....	18,100 1,401,708
	Mitsui-Soko Holdings Co. Ltd.....	13,400 279,130
	Mitsuuroko Group Holdings Co. Ltd.....	14,700 132,500
	Miura Co. Ltd.....	7,500 221,438
	Mixi, Inc.....	16,200 299,898
	Miyaji Engineering Group, Inc.....	2,100 58,295
	Miyazaki Bank Ltd.....	7,100 130,571
	Miyoshi Oil & Fat Co. Ltd.....	3,800 38,175
	Mizuho Financial Group, Inc.....	134,500 1,821,937
	Mizuho Leasing Co. Ltd.....	16,800 469,230
	Mizuho Medy Co. Ltd.....	800 15,278
	Mizuno Corp.....	7,100 136,696
*	Mobile Factory, Inc.....	900 7,081
	Mochida Pharmaceutical Co. Ltd.....	3,700 115,086
	Modec, Inc.....	6,800 68,188
	Molitec Steel Co. Ltd.....	5,800 15,980
	Monex Group, Inc.....	77,300 391,901
	Money Partners Group Co. Ltd.....	8,500 16,007
	Monogatari Corp.....	3,000 163,033
	MonotaRO Co. Ltd.....	40,800 670,376
	MORESCO Corp.....	3,400 34,290
	Morinaga & Co. Ltd.....	9,000 286,837
	Morinaga Milk Industry Co. Ltd.....	22,200 1,076,302
	Morita Holdings Corp.....	11,900 131,884
	Morito Co. Ltd.....	9,000 55,408
	Morningstar Japan KK.....	4,500 23,146
	Morozoff Ltd.....	1,800 43,437
#	Mortgage Service Japan Ltd.....	1,200 11,373
	Mory Industries, Inc.....	1,600 36,457
	MrMax Holdings Ltd.....	10,500 55,939
	MS&AD Insurance Group Holdings, Inc.....	25,700 881,498
	MTI Ltd.....	4,400 21,472
	Mugen Estate Co. Ltd.....	6,100 25,776
	m-up Holdings, Inc.....	4,000 27,863
	Murakami Corp.....	400 9,168
	Murata Manufacturing Co. Ltd.....	35,672 2,681,938
	Musashi Seimitsu Industry Co. Ltd.....	32,000 482,040
	Musashino Bank Ltd.....	11,800 189,732
	Mutoh Holdings Co. Ltd.....	900 15,920
	Nabtesco Corp.....	20,500 640,809
	NAC Co. Ltd.....	6,900 57,614
	Nachi-Fujikoshi Corp.....	10,000 373,619
	Nafco Co. Ltd.....	5,700 83,242
#	Nagano Bank Ltd.....	4,300 46,173
	Nagano Keiki Co. Ltd.....	7,000 81,084
	Nagase & Co. Ltd.....	40,800 651,686
	Nagatanien Holdings Co. Ltd.....	6,000 101,772

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#	Nagawa Co. Ltd.....	1,400	\$ 118,388
*	Nagoya Railroad Co. Ltd.....	19,300	304,767
	Naigai Trans Line Ltd.....	2,200	35,686
#	Nakabayashi Co. Ltd.....	9,300	41,464
	Nakamoto Packs Co. Ltd.....	1,400	20,941
	Nakamura Co. Ltd.....	1,900	56,058
	Nakanishi, Inc.....	9,900	175,542
	Nakano Corp.....	6,400	18,658
	Nakayama Steel Works Ltd.....	10,100	37,994
	Nakayamafuku Co. Ltd.....	6,200	18,686
	Nakayo, Inc.....	1,200	11,922
#*	Namura Shipbuilding Co. Ltd.....	18,000	30,844
	Nankai Electric Railway Co. Ltd.....	17,600	349,426
	Nanto Bank Ltd.....	9,900	167,428
	Narasaki Sangyo Co. Ltd.....	1,400	25,462
	Natori Co. Ltd.....	2,500	43,586
	NEC Capital Solutions Ltd.....	5,300	96,862
	NEC Corp.....	50,400	1,966,270
	NEC Networks & System Integration Corp.....	9,100	131,315
	NET One Systems Co. Ltd.....	22,600	536,452
	Neturen Co. Ltd.....	15,200	78,883
	New Japan Chemical Co. Ltd.....	16,100	34,802
	Nexon Co. Ltd.....	9,700	182,861
	Nextage Co. Ltd.....	8,800	220,987
	NGK Insulators Ltd.....	37,200	628,595
	NGK Spark Plug Co. Ltd.....	54,100	919,695
	NH Foods Ltd.....	21,700	836,842
	NHK Spring Co. Ltd.....	70,863	555,393
	Nicca Chemical Co. Ltd.....	2,100	14,544
	Nice Corp.....	2,400	36,687
#	Nichia Steel Works Ltd.....	12,900	31,556
	Nichias Corp.....	23,800	540,280
	Nichiban Co. Ltd.....	4,000	61,448
	Nichicon Corp.....	14,600	152,975
	Nichiden Corp.....	6,000	114,858
	Nichiha Corp.....	9,600	237,326
#	Nichi-iko Pharmaceutical Co. Ltd.....	23,100	147,489
	Nichirei Corp.....	32,500	747,870
	Nichireki Co. Ltd.....	10,800	119,742
	Nichirin Co. Ltd.....	4,500	60,193
	Nidec Corp.....	7,400	655,860
	Nifco, Inc.....	30,200	879,154
	Nihon Chouzai Co. Ltd.....	9,400	109,047
	Nihon Dengi Co. Ltd.....	1,400	48,526
	Nihon Denkei Co. Ltd.....	3,900	44,414
	Nihon Flush Co. Ltd.....	3,800	34,823
	Nihon House Holdings Co. Ltd.....	24,600	95,384
	Nihon Kagaku Sangyo Co. Ltd.....	5,600	66,460
	Nihon Kohden Corp.....	9,500	251,969
	Nihon M&A Center, Inc.....	43,200	680,107
#	Nihon Nohyaku Co. Ltd.....	16,300	74,977
	Nihon Parkerizing Co. Ltd.....	31,200	282,821
	Nihon Plast Co. Ltd.....	7,600	36,737
	Nihon Tokushu Toryo Co. Ltd.....	5,000	36,893
	Nihon Unisys Ltd.....	25,300	665,588
	Nihon Yamamura Glass Co. Ltd.....	3,600	24,482
	Nikkato Corp.....	2,700	15,222
	Nikkiso Co. Ltd.....	21,900	161,590
	Nikko Co. Ltd.....	10,500	56,337

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	23,000	\$ 433,275
	64,400	672,141
	5,400	2,646,223
	1,000	31,089
	17,300	253,783
	6,100	41,079
	2,800	15,937
	4,800	70,870
	3,800	45,814
	5,100	177,494
	3,000	68,348
*	6,400	90,917
	900	15,673
	76,400	86,337
	1,800	10,160
	3,900	44,274
	16,800	41,123
#	55,800	148,218
	13,300	172,771
	2,800	43,161
	31,400	784,382
	26,100	1,546,784
	6,000	26,287
	4,300	76,621
	57,900	810,262
	9,000	54,534
	40,900	406,649
#	3,100	65,920
	5,000	129,836
	35,540	544,605
	8,500	67,978
	45,700	463,067
#	60,600	71,479
	7,600	221,241
	2,400	27,111
	2,900	211,278
	24,400	484,554
	18,900	168,825
#	700	27,521
	4,800	83,263
	2,100	137,279
	9,000	423,830
	14,900	116,087
	9,000	257,539
	65,999	1,078,724
	6,400	288,876
	161,400	756,221
	3,100	54,226
	56,600	1,619,764
	24,600	131,409
	800	15,346
	7,790	155,212
	47,100	3,692,325
	67,100	622,465
	300	4,070
	20,900	694,171
#	9,500	121,158
	2,300	57,954
	38,600	273,405

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	11,700	\$ 261,689
	12,200	298,887
	17,300	938,668
*	188,900	999,770
	23,200	139,442
	10,900	21,418
	2,900	78,221
	5,600	50,481
	14,200	180,785
	14,000	60,059
	11,500	301,116
	23,000	322,970
	46,448	386,928
	5,200	71,922
	17,100	215,713
	2,400	170,238
	5,700	85,224
	3,700	25,438
	5,100	44,103
	3,400	487,093
	6,400	156,829
	5,000	28,399
	12,900	31,427
	2,600	145,462
	500	11,932
	20,000	1,557,192
	1,000	32,992
	8,000	107,622
	4,300	62,221
	9,400	43,391
	10,600	60,592
	2,700	46,530
	5,100	43,563
	5,300	240,050
	9,800	448,743
	5,500	101,186
	16,500	332,747
	28,500	304,720
	9,700	77,676
	176,600	780,139
#	17,229	76,497
	36,300	850,031
	12,309	430,887
	4,200	168,073
	9,100	163,482
	12,400	182,354
	109,900	240,149
	2,600	16,270
	9,300	264,476
	5,600	69,215
	5,100	135,695
	14,340	244,925
	85,300	581,834
*	151,100	304,750
	36,000	690,146
*	22,700	15,319
	2,000	34,021
#	4,800	139,114
	111,100	900,148

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,300	\$ 49,026
	800	132,177
	17,299	305,686
	16,000	46,213
	12,600	222,413
	2,000	18,862
	4,000	48,014
#	4,600	29,504
	1,300	7,862
	3,200	165,156
	8,600	120,418
*	5,000	104,206
	5,900	98,886
	146,000	777,169
	14,700	95,024
	800	10,064
	3,600	127,147
	1,900	69,192
	24,200	255,845
	66,400	221,602
	52,100	398,535
	4,700	204,765
	11,007	134,447
	8,300	160,408
	8,099	353,305
	10,100	288,348
	3,400	58,551
	12,000	95,302
	87,500	1,957,992
	4,400	321,682
	28,900	700,874
	3,300	14,042
#	6,700	95,933
	44,600	111,782
	21,100	1,092,414
	6,800	90,650
*	3,100	26,282
	3,600	73,630
	2,500	186,976
	2,200	160,883
	183,000	195,585
	1,300	226,308
*	55,500	115,632
	3,100	33,559
	136,700	2,819,728
	1,500	31,132
	29,500	501,688
	3,400	93,600
	4,400	116,790
	6,000	61,793
*	7,700	55,574
	17,000	68,185
	29,800	524,637
	13,200	535,613
	17,500	597,053
	1,200	28,106
	40,600	470,314
	3,700	8,184
	7,500	137,997

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,400	\$ 40,523
	20,900	199,504
	7,000	139,494
	3,200	74,919
	7,300	106,406
	5,200	199,301
	40,800	549,120
	388,700	4,279,395
	500	5,395
	2,700	37,481
	9,400	156,423
#	10,400	22,406
*	26,700	403,897
	1,600	18,234
	12,400	274,209
	9,900	24,874
	2,000	17,337
	6,000	27,246
	127,900	710,258
	3,400	53,174
*	11,800	211,843
	33,600	867,411
	600	5,444
	2,200	30,433
	16,200	315,765
	10,200	363,297
	11,800	179,177
	3,200	54,662
	5,100	76,012
	12,000	98,428
*	700	43,967
	2,700	85,634
	37,100	123,964
	9,200	168,117
	29,600	188,141
	17,900	393,135
*	4,200	40,091
	1,400	10,013
	1,600	18,896
	6,400	74,299
	16,400	86,506
	8,700	37,475
	14,200	165,419
	4,000	45,371
#	3,100	32,638
	17,700	288,934
	13,300	133,689
	14,400	290,082
*	5,200	45,112
	4,400	36,917
	4,400	59,925
	7,100	43,969
	88,300	4,364,543
	11,000	92,974
	25,200	454,773
*	152,200	1,746,771
	78,900	588,764
#*	8,800	125,103
	296,750	1,275,263

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	30,200	\$483,491
	7,300	124,206
#	8,300	85,674
	6,000	54,993
	2,400	27,234
	4,400	28,606
	84,800	716,086
	6,700	217,469
	2,800	37,056
*	6,500	39,226
	3,700	84,137
	2,900	138,746
	18,200	74,979
	4,400	65,076
	5,100	455,455
	1,800	36,056
	4,500	80,711
	38,100	135,583
	5,600	74,632
	9,000	758,134
	13,700	378,343
	5,300	69,688
	2,500	95,364
	3,900	92,383
	4,300	406,322
	11,900	113,271
	6,400	95,833
	68,400	982,181
	7,600	150,591
	6,900	211,949
	2,000	64,401
	8,500	38,447
	3,000	22,128
	10,000	190,513
	2,600	60,123
	5,400	98,043
	1,400	33,239
	4,200	160,674
	18,500	155,794
#	5,400	23,641
	25,600	138,733
	13,100	237,932
	4,000	52,268
	7,790	103,429
	4,900	173,782
	26,600	216,784
	4,100	57,137
	11,200	155,106
	53,800	303,010
#*	10,400	16,052
	15,400	671,401
	18,200	224,826
	6,000	18,646
	1,400	30,655
	13,600	350,169
	1,000	44,297
	14,100	69,836
	9,400	51,119
	20,300	734,408

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	12,800	\$ 92,262
	4,200	30,112
	2,300	14,873
	4,500	32,746
	2,900	37,861
	18,300	207,781
	51,700	559,863
	5,400	246,069
	4,000	186,505
#	4,200	73,460
	2,400	14,035
*	4,800	34,609
	8,500	159,353
	12,000	103,977
	29,400	570,281
	4,100	16,718
	13,300	234,558
	5,200	50,407
	4,900	39,504
	12,200	461,791
	2,800	31,658
	4,400	91,502
	32,300	833,204
	11,900	367,058
#	6,600	38,046
	5,700	572,029
#	13,800	99,489
	17,700	299,510
	7,400	521,064
	8,100	36,524
	24,900	418,087
*	53,300	522,906
	3,700	49,984
	13,000	106,418
	17,800	126,177
	76,400	1,190,045
	11,400	213,168
	5,800	33,297
#	800	11,616
	35,500	352,212
#	16,000	302,507
	54,300	949,381
	67,300	1,363,509
	9,000	159,003
	9,100	36,751
	58,000	465,736
	3,500	186,599
	89,900	142,165
	11,500	37,409
#	2,200	22,866
	13,000	327,148
	117,800	5,991,147
	202,100	427,122
	26,000	551,935
	24,400	271,233
	3,500	204,265
	8,700	250,518
	2,600	193,085
	4,200	78,268

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,000	\$ 133,029
	6,000	22,170
*	200	33,230
	14,500	282,511
	4,500	35,919
	12,700	88,056
	15,500	192,927
	36,200	251,642
	10,000	151,270
	10,600	382,466
	4,300	393,433
	1,500	336,363
	4,300	61,146
	96,200	640,541
	4,300	38,429
	2,900	51,684
	5,100	54,533
	2,700	89,465
*	3,400	100,188
	12,200	2,041,173
	18,100	173,445
	1,000	17,492
	500	13,870
	14,300	658,061
	11,400	89,001
	20,300	155,945
	13,500	88,264
#	2,000	18,910
	16,400	140,285
	2,200	68,047
	2,500	44,016
	6,500	370,452
	31,900	715,991
	8,200	413,641
#	5,100	23,326
	99,700	783,390
	22,300	194,677
	2,600	113,855
*	2,300	8,493
	8,800	338,840
	2,200	76,069
	4,000	62,570
	53,500	1,111,397
	6,200	145,219
	2,000	26,293
	2,500	34,427
	4,600	87,783
	7,900	90,056
*	1,200	10,911
	3,200	84,407
	9,600	101,157
	5,800	92,268
	16,300	98,192
	4,400	35,998
	61,300	230,714
	60,800	794,414
	500	278,881
	1,799	33,644
	24,300	668,071

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
#	Snow Peak, Inc.....	2,600 \$ 53,073
	SNT Corp.....	13,900 27,244
#	Soda Nikka Co. Ltd.....	8,400 61,214
	Sodick Co. Ltd.....	16,900 117,870
	Softbank Corp.....	66,300 831,128
	SoftBank Group Corp.....	157,844 6,992,416
	Softcreate Holdings Corp.....	3,200 101,693
	Software Service, Inc.....	700 35,644
	Sohgo Security Services Co. Ltd.....	11,400 413,450
	Soiken Holdings, Inc.....	5,800 15,856
	Sojitz Corp.....	63,440 994,217
	Soken Chemical & Engineering Co. Ltd.....	3,000 42,512
	Solasto Corp.....	17,500 160,955
	Soliton Systems KK.....	3,100 34,535
	Sompo Holdings, Inc.....	46,600 2,180,574
	Sony Group Corp.....	104,000 11,634,320
#	Sony Group Corp., Sponsored ADR.....	9,300 1,038,438
*	Sotetsu Holdings, Inc.....	13,300 244,901
	Sotoh Co. Ltd.....	1,600 11,638
#	Space Co. Ltd.....	2,550 19,408
	Sparx Group Co. Ltd.....	61,900 140,766
	SPK Corp.....	3,600 40,716
	S-Pool, Inc.....	6,500 59,261
	Square Enix Holdings Co. Ltd.....	4,200 205,959
	SRA Holdings.....	5,500 136,492
*	SRE Holdings Corp.....	1,500 58,170
	ST Corp.....	1,800 23,655
	St. Marc Holdings Co. Ltd.....	7,200 94,008
	Stanley Electric Co. Ltd.....	23,700 553,972
	Star Mica Holdings Co. Ltd.....	4,000 48,382
	Star Micronics Co. Ltd.....	13,000 164,864
	Starts Corp., Inc.....	18,000 391,905
	Starzen Co. Ltd.....	6,800 119,974
	St-Care Holding Corp.....	8,200 54,204
	Stella Chemifa Corp.....	4,300 93,908
	Step Co. Ltd.....	1,700 26,853
	Strike Co. Ltd.....	2,500 97,335
	Studio Alice Co. Ltd.....	5,900 110,643
	Subaru Corp.....	130,316 2,371,927
	Subaru Enterprise Co. Ltd.....	600 41,600
	Sugi Holdings Co. Ltd.....	5,100 299,190
	Sugimoto & Co. Ltd.....	4,500 85,105
	SUMCO Corp.....	63,600 1,172,535
	Sumida Corp.....	16,800 147,513
	Suminoe Textile Co. Ltd.....	1,600 26,005
	Sumiseki Holdings, Inc.....	15,700 19,139
	Sumitomo Bakelite Co. Ltd.....	14,200 684,301
	Sumitomo Chemical Co. Ltd.....	352,100 1,775,658
	Sumitomo Corp.....	68,100 1,052,513
	Sumitomo Dainippon Pharma Co. Ltd.....	26,200 285,167
	Sumitomo Densetsu Co. Ltd.....	7,100 129,419
	Sumitomo Electric Industries Ltd.....	116,500 1,544,614
	Sumitomo Forestry Co. Ltd.....	47,300 832,745
	Sumitomo Heavy Industries Ltd.....	34,600 908,681
	Sumitomo Metal Mining Co. Ltd.....	23,900 1,103,934
	Sumitomo Mitsui Construction Co. Ltd.....	73,020 275,915
	Sumitomo Mitsui Financial Group, Inc.....	70,100 2,525,069
	Sumitomo Mitsui Trust Holdings, Inc.....	40,600 1,403,996
	Sumitomo Osaka Cement Co. Ltd.....	12,200 374,118

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Sumitomo Precision Products Co. Ltd.....	1,100	\$ 17,621
Sumitomo Realty & Development Co. Ltd.....	23,600	730,188
Sumitomo Riko Co. Ltd.....	10,600	54,221
Sumitomo Rubber Industries Ltd.....	60,595	630,541
Sumitomo Seika Chemicals Co. Ltd.....	4,700	126,027
Sumitomo Warehouse Co. Ltd.....	24,700	443,566
Sun Frontier Fudousan Co. Ltd.....	18,200	165,197
Suncall Corp.....	7,100	35,282
Sundrug Co. Ltd.....	20,300	511,192
Suntory Beverage & Food Ltd.....	17,400	668,137
Sun-Wa Technos Corp.....	4,300	49,213
* SuRaLa Net Co. Ltd.....	500	5,617
Suruga Bank Ltd.....	44,100	190,220
Suzuken Co. Ltd.....	16,870	500,709
Suzuki Co. Ltd.....	6,500	48,820
Suzuki Motor Corp.....	19,700	838,710
# SWCC Showa Holdings Co. Ltd.....	14,200	223,361
Symex Corp.....	12,800	1,218,443
# System Information Co. Ltd.....	2,800	22,209
System Research Co. Ltd.....	1,600	24,442
Systema Corp.....	90,400	278,332
Syuppin Co. Ltd.....	8,000	73,942
T Hasegawa Co. Ltd.....	9,500	208,466
T RAD Co. Ltd.....	3,500	81,792
T&D Holdings, Inc.....	63,400	936,944
# T&K Toka Co. Ltd.....	7,400	51,416
Tachibana Eletech Co. Ltd.....	6,280	85,327
Tachikawa Corp.....	4,700	43,638
# Tachi-S Co. Ltd.....	12,300	128,443
Tadano Ltd.....	36,700	321,003
Taihei Dengyo Kaisha Ltd.....	6,700	158,581
Taiheiyo Cement Corp.....	53,900	1,072,405
Taiheiyo Kouhatsu, Inc.....	4,300	24,164
# Taiho Kogyo Co. Ltd.....	7,500	52,075
Taikisha Ltd.....	5,600	140,039
Taiko Bank Ltd.....	3,600	43,667
* Taiko Pharmaceutical Co. Ltd.....	1,200	6,303
Taisei Corp.....	47,300	1,550,544
Taisei Lamick Co. Ltd.....	2,700	64,132
Taisei Oncho Co. Ltd.....	1,400	23,226
Taisho Pharmaceutical Holdings Co. Ltd.....	7,950	390,442
Taiyo Holdings Co. Ltd.....	6,600	194,717
Taiyo Yuden Co. Ltd.....	22,200	1,078,280
# Takachiho Koheki Co. Ltd.....	1,500	20,270
Takamatsu Construction Group Co. Ltd.....	4,400	76,241
Takamatsu Machinery Co. Ltd.....	1,100	6,911
Takamiya Co. Ltd.....	13,500	47,681
Takano Co. Ltd.....	5,000	28,605
Takaoka Toko Co. Ltd.....	4,200	51,606
# Takara & Co. Ltd.....	2,400	37,793
Takara Bio, Inc.....	2,300	46,138
Takara Holdings, Inc.....	12,100	117,365
Takara Leben Co. Ltd.....	56,100	152,867
Takara Standard Co. Ltd.....	15,300	182,154
Takasago International Corp.....	5,100	125,051
Takasago Thermal Engineering Co. Ltd.....	8,200	137,094
Takashima & Co. Ltd.....	1,700	35,469
Takashimaya Co. Ltd.....	46,400	440,636
Takasho Co. Ltd.....	1,900	10,756

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#*	Take & Give Needs Co. Ltd.....	4,700	\$ 40,117
	TAKEBISHI Corp.....	3,200	40,324
	Takeda Pharmaceutical Co. Ltd.....	157,553	4,566,388
#	Takeda Pharmaceutical Co. Ltd., Sponsored ADR.....	3,700	53,502
	Takemoto Yohki Co. Ltd.....	3,800	24,878
	Takeuchi Manufacturing Co. Ltd.....	13,000	324,930
	Takihyo Co. Ltd.....	1,900	23,221
#	Takisawa Machine Tool Co. Ltd.....	2,200	22,741
	Takuma Co. Ltd.....	19,100	244,260
	Tama Home Co. Ltd.....	8,900	181,343
	Tamron Co. Ltd.....	4,200	91,553
	Tamura Corp.....	34,500	196,071
	Tanabe Engineering Corp.....	1,500	11,696
#	Tanseisha Co. Ltd.....	10,850	68,111
	Tatsuta Electric Wire & Cable Co. Ltd.....	16,300	64,943
	Tayca Corp.....	6,000	68,982
#	Tbk Co. Ltd.....	7,400	25,926
	TBS Holdings, Inc.....	10,300	154,041
	TDC Soft, Inc.....	3,000	27,495
	TDK Corp.....	80,100	2,892,802
	Tear Corp.....	3,400	12,884
	TechMatrix Corp.....	14,000	199,325
	Techno Ryowa Ltd.....	1,900	14,754
	Techno Smart Corp.....	800	8,530
	TechnoPro Holdings, Inc.....	38,400	982,354
	Teijin Ltd.....	102,200	1,288,408
	Teikoku Electric Manufacturing Co. Ltd.....	4,300	49,434
#	Teikoku Sen-I Co. Ltd.....	4,500	78,451
	Teikoku Tsushin Kogyo Co. Ltd.....	3,200	37,304
	Tekken Corp.....	5,200	81,900
	Temairazu, Inc.....	700	26,152
	Tenma Corp.....	6,100	133,177
	Tenox Corp.....	1,200	8,491
	Teraoka Seisakusho Co. Ltd.....	1,600	5,087
	Terasaki Electric Co. Ltd.....	1,100	10,197
	Terumo Corp.....	21,700	792,133
	T-Gaia Corp.....	5,800	84,148
	THK Co. Ltd.....	19,900	497,235
	Tigers Polymer Corp.....	4,400	16,693
	TIS, Inc.....	44,500	1,170,379
	TKC Corp.....	5,000	131,390
	Toa Corp.....	6,700	46,681
#	Toa Corp.....	6,900	145,959
	Toa Oil Co. Ltd.....	2,900	81,478
	TOA ROAD Corp.....	2,300	100,023
	Toagosei Co. Ltd.....	40,900	403,344
	Toba, Inc.....	400	9,438
	Tobishima Corp.....	12,310	112,170
	Tobu Railway Co. Ltd.....	14,900	349,006
	TOC Co. Ltd.....	17,900	111,441
	Tocalo Co. Ltd.....	36,300	441,121
	Tochigi Bank Ltd.....	50,000	97,079
	Toda Corp.....	66,300	428,311
#*	Toda Kogyo Corp.....	1,600	47,488
	Toei Animation Co. Ltd.....	1,400	106,094
	Toei Co. Ltd.....	700	103,921
#	Toell Co. Ltd.....	1,900	14,377
	Toenec Corp.....	3,700	102,563
	Togami Electric Manufacturing Co. Ltd.....	999	15,101

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	68,100	\$ 126,679
	3,000	116,213
#*	2,400	22,579
	6,900	188,582
	20,200	315,848
	11,900	92,590
	6,400	132,881
#	4,300	38,005
	46,500	327,540
	1,200	18,233
	4,700	25,822
	57,100	592,223
	5,900	92,702
	56,900	435,983
	23,300	303,540
	87,600	308,358
	2,200	178,205
	28,400	1,694,732
	3,700	133,356
	27,977	445,318
*	5,400	21,340
	13,800	681,021
*	154,700	412,159
	3,000	144,596
	10,000	4,891,330
	10,400	84,637
	25,100	506,813
	4,900	43,207
	10,800	148,018
	4,700	278,413
	500	10,007
#	1,300	43,516
*	1,300	9,906
	7,700	48,409
	13,500	572,621
	13,900	133,080
	59,500	886,933
	4,000	45,809
#*	3,400	36,218
	5,200	190,624
	30,600	187,848
	26,000	345,484
	190,000	1,040,854
	1,000	42,036
	17,400	32,651
	3,000	27,763
	1,300	78,011
#	9,200	39,440
	3,200	59,431
*	1,600	11,449
	4,500	68,218
	66,600	188,860
	38,521	376,066
	2,400	78,078
	27,800	377,320
	34,520	656,641
	17,100	178,560
	6,000	57,289
	327,700	2,071,002

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,400	\$ 32,801
	23,600	475,180
	6,600	37,516
	5,200	129,309
	8,500	68,628
	3,100	5,485
	11,100	101,627
	13,300	550,753
	10,800	406,936
	55,300	865,251
	1,300	27,585
	8,800	187,791
	6,399	275,416
	1,400	34,825
	4,100	42,124
	500	20,536
#	17,200	45,031
	14,000	64,509
	3,300	74,637
	16,200	397,347
	45,200	225,316
	9,100	83,034
	3,000	25,744
#*	12,100	69,715
	1,700	181,535
	14,300	237,311
	3,400	74,079
#	10,200	27,988
	6,400	32,412
	30,100	39,760
	32,100	391,004
	20,300	831,747
	4,900	125,992
	49,400	698,477
	2,300	28,666
	54,300	611,095
	16,700	350,986
	32,500	576,076
	7,400	577,263
#	10,100	2,004,345
	1,130,315	22,338,608
	22,500	912,454
	10,600	134,313
	4,960	17,386
	5,200	369,232
	2,000	19,551
	12,152	153,364
*	17,500	928,420
	3,400	91,999
	2,000	13,836
	12,400	263,896
	26,614	350,679
*	27,900	76,466
	18,800	232,957
	12,200	341,661
	1,700	63,582
*	1,400	7,114
	12,200	141,609
#*	9,500	22,695

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	11,200	\$106,711
#	37,600	61,526
	11,000	311,989
	4,600	370,504
	7,600	112,833
	2,700	42,425
	1,500	21,706
	11,400	148,268
	2,700	46,696
	8,500	22,488
*	16,100	370,617
	44,500	800,091
	1,500	28,679
	2,500	98,987
	8,900	452,846
	8,100	313,012
	2,500	73,870
	2,700	87,506
	18,400	128,715
#	22,700	206,973
	5,100	85,414
*	25,100	67,441
*	7,400	152,155
	8,600	21,808
	1,800	37,868
	38,400	596,752
	21,500	350,895
	7,800	223,507
*	2,200	16,379
*	4,500	42,547
	3,500	106,579
	20,000	384,444
	5,600	124,572
	1,600	33,660
	5,400	166,494
	500	5,612
#	2,200	14,930
#	10,300	87,489
	800	4,817
	3,940	102,870
*	1,700	14,742
	19,000	128,484
	47,400	184,032
	15,100	277,015
	55,500	403,138
	5,600	81,757
	15,800	139,411
	5,700	96,780
	1,400	12,797
	8,600	95,312
#	4,800	28,145
	2,200	13,823
	2,700	63,613
	1,500	102,264
	12,200	329,496
	4,000	15,007
	9,350	280,936
	12,600	527,987
	6,900	74,291

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# WIN-Partners Co. Ltd.....	4,000	\$ 34,245
Wood One Co. Ltd.....	3,200	27,751
# Workman Co. Ltd.....	3,000	132,485
* World Co. Ltd.....	2,600	26,111
World Holdings Co. Ltd.....	2,400	48,480
Wowow, Inc.....	2,600	37,567
Xebio Holdings Co. Ltd.....	10,100	79,165
YAC Holdings Co. Ltd.....	2,400	23,695
Yachiyo Industry Co. Ltd.....	2,600	12,914
Yagi & Co. Ltd.....	1,400	16,397
Yahagi Construction Co. Ltd.....	10,400	69,249
Yaizu Suisankagaku Industry Co. Ltd.....	2,800	22,395
Yakult Honsha Co. Ltd.....	4,000	202,806
YAKUODO Holdings Co. Ltd.....	3,300	66,917
YAMABIKO Corp.....	14,000	127,680
YAMADA Consulting Group Co. Ltd.....	4,000	38,150
Yamada Holdings Co. Ltd.....	179,588	606,085
Yamagata Bank Ltd.....	9,700	80,424
Yamaguchi Financial Group, Inc.....	77,100	478,404
Yamaha Corp.....	2,500	113,888
Yamaha Motor Co. Ltd.....	50,800	1,209,726
Yamaichi Electronics Co. Ltd.....	10,400	188,076
# YA-MAN Ltd.....	8,700	68,989
Yamanashi Chuo Bank Ltd.....	11,800	96,031
Yamashina Corp.....	25,000	15,689
Yamatane Corp.....	3,800	53,656
# Yamato Corp.....	7,100	43,190
Yamato Holdings Co. Ltd.....	39,100	832,605
# Yamato International, Inc.....	5,400	13,548
Yamato Kogyo Co. Ltd.....	15,800	486,146
# Yamaura Corp.....	2,400	20,373
# Yamaya Corp.....	1,800	38,731
Yamazaki Baking Co. Ltd.....	35,300	504,714
Yamazawa Co. Ltd.....	1,300	18,213
Yamazzen Corp.....	14,200	123,537
Yaoko Co. Ltd.....	6,800	393,140
Yashima Denki Co. Ltd.....	5,500	45,673
Yaskawa Electric Corp.....	6,800	284,718
Yasuda Logistics Corp.....	6,700	56,080
# Yasunaga Corp.....	3,400	25,617
Yellow Hat Ltd.....	14,400	199,656
Yodogawa Steel Works Ltd.....	8,700	185,351
Yokogawa Bridge Holdings Corp.....	11,600	216,689
Yokogawa Electric Corp.....	33,600	550,552
Yokohama Rubber Co. Ltd.....	61,400	895,125
Yokorei Co. Ltd.....	18,200	135,246
Yokowo Co. Ltd.....	8,200	188,368
Yomeishu Seizo Co. Ltd.....	1,700	26,575
Yondenko Corp.....	3,400	49,120
# Yondoshi Holdings, Inc.....	4,600	70,318
Yorozu Corp.....	5,700	47,926
Yotai Refractories Co. Ltd.....	6,300	68,535
Yuasa Trading Co. Ltd.....	7,100	179,679
Yuken Kogyo Co. Ltd.....	1,100	16,497
Yukiguni Maitake Co. Ltd.....	3,900	39,592
Yurtec Corp.....	15,000	89,429
Yushiro Chemical Industry Co. Ltd.....	3,700	35,527
Z Holdings Corp.....	53,300	270,693
Zaoh Co. Ltd.....	2,500	40,085

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Zenitaka Corp.....	1,000	\$ 34,795
Zenkoku Hoshu Co. Ltd.....	15,900	711,654
Zenrin Co. Ltd.....	12,400	104,136
Zensho Holdings Co. Ltd.....	21,377	514,681
Zeon Corp.....	37,000	429,350
ZIGExN Co. Ltd.....	14,100	35,481
ZOZO, Inc.....	23,100	615,555
Zuiko Corp.....	4,400	30,222
TOTAL JAPAN.....		563,472,135
MALAYSIA — (0.5%)		
# 7-Eleven Malaysia Holdings Bhd, Class B.....	134,004	49,827
Aeon Co. M Bhd.....	303,900	102,131
AEON Credit Service M Bhd.....	49,149	172,381
AFFIN Bank Bhd.....	134,471	57,384
# Alliance Bank Malaysia Bhd.....	373,600	295,782
Allianz Malaysia Bhd.....	20,500	61,913
* AMMB Holdings Bhd.....	421,600	329,266
* Ancom BHD.....	21,700	17,488
Astro Malaysia Holdings Bhd.....	298,900	68,623
Axiata Group Bhd.....	277,490	246,529
Batu Kawan Bhd.....	7,200	39,993
#* Berjaya Assets Bhd.....	176,800	12,095
* Berjaya Corp. Bhd.....	1,184,701	68,399
* Berjaya Land Bhd.....	333,000	17,527
Berjaya Sports Toto Bhd.....	349,668	158,965
* Bermaz Auto Bhd.....	252,400	99,379
Beshom Holdings Bhd.....	74,042	32,074
BIMB Holdings Bhd.....	151,200	113,862
* Boustead Holdings Bhd.....	233,200	30,152
Boustead Plantations Bhd.....	196,420	33,870
British American Tobacco Malaysia Bhd.....	38,700	113,522
* Bumi Armada Bhd.....	871,200	115,711
# Bursa Malaysia Bhd.....	196,350	293,927
# Cahya Mata Sarawak Bhd.....	221,400	65,379
Carlsberg Brewery Malaysia Bhd, Class B.....	40,300	194,649
CB Industrial Product Holding Bhd.....	88,300	27,866
# CIMB Group Holdings Bhd.....	374,102	466,015
#* Cypark Resources Bhd.....	120,300	24,362
# D&O Green Technologies Bhd.....	225,900	266,356
# Dayang Enterprise Holdings Bhd.....	125,400	27,542
# Dialog Group Bhd.....	272,500	167,195
# DiGi.Com Bhd.....	287,200	261,111
# DRB-Hicom Bhd.....	381,000	133,326
Dufu Technology Corp. Bhd.....	55,200	49,074
# Duopharma Biotech Bhd.....	161,067	57,024
Dutch Lady Milk Industries Bhd.....	4,500	34,720
# Eco World Development Group Bhd.....	443,900	98,329
# Eco World International Bhd.....	84,700	8,349
* Ekovest BHD.....	528,900	52,569
FGV Holdings Bhd.....	30,000	10,969
Formosa Prosonic Industries Bhd.....	55,700	46,629
# Fraser & Neave Holdings Bhd.....	24,500	144,844
# Frontken Corp. Bhd.....	307,150	237,136
Gadang Holdings Bhd.....	266,950	24,343
* Gamuda Bhd.....	511,340	338,928
# Gas Malaysia Bhd.....	64,000	40,973
Genting Bhd.....	329,300	344,904
Genting Malaysia Bhd.....	356,100	233,153

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	45,300	\$ 69,857
	206,750	30,860
#	172,866	61,035
*	29,800	37,549
#	91,800	58,825
#	38,800	70,479
	143,700	201,753
#	36,100	176,828
#	64,400	62,847
	130,500	14,389
#	299,100	35,270
	181,200	44,143
	22,580	104,843
	40,078	174,907
	19,300	42,893
	13,200	2,728
	36,800	56,707
	910,500	309,893
	411,225	328,576
	187,000	40,019
#	83,000	75,454
	379,625	92,628
#*	224,600	18,055
*	570,179	53,382
#*	210,000	33,755
#	26,200	9,586
	68,500	6,564
	38,300	10,729
	105,989	28,262
#*	1,052,620	33,977
	197,000	84,786
	463,600	115,201
*	135,319	21,702
	26,011	134,127
	38,700	12,180
	399,300	10,151
	262,835	29,542
#	180,500	23,822
	74,300	53,915
	42,500	38,046
#Ω	78,663	42,010
#	40,440	141,125
#	146,900	68,278
#	228,815	103,096
#	553,875	89,457
#	281,900	49,380
	222,900	440,709
#	308,600	45,461
*	321,600	439,102
#	768,932	105,121
	20,700	17,244
	50,500	481,505
#	666,920	54,392
	227,266	121,586
	156,200	157,919
#	57,700	42,418
*	53,500	5,242
	161,400	136,174
	156,000	260,375

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	100,700	\$ 29,913
#	182,774	49,249
	76,500	50,792
*	129,500	17,215
*	39,460	22,762
	135,756	31,660
	4,900	154,831
*	171,300	17,222
#	106,800	137,664
#	472,550	97,008
#	116,700	80,236
	2,400	16,513
#	146,300	24,529
#	164,473	161,839
	67,100	9,825
#	39,200	40,573
#	115,700	245,963
	29,500	136,987
	43,200	175,529
	20,300	14,983
*	91,600	13,942
	69,820	265,153
	291,100	429,375
	1,807,300	1,820,500
	223,925	265,566
	92,109	12,015
	33,000	13,989
*	71,400	26,203
	197,745	263,199
	10,100	52,390
#*	2,931,800	31,265
	50,500	45,384
#	303,600	332,991
#	328,220	27,446
*	17,500	14,123
	681,970	350,478
#	107,236	90,620
	327,670	45,421
#	296,249	108,902
*	440,579	129,830
*††	822,800	177
	412,654	168,661
#	116,690	40,609
	307,665	86,885
	145,111	126,465
	86,480	73,977
	68,666	14,879
	139,000	168,436
	135,900	298,119
#	59,400	37,829
	147,000	149,885
#	505,800	257,771
*	206,616	51,970
#	96,500	25,859
	83,700	59,861
#*	74,800	28,088
#*	574,400	42,823
#	112,400	78,693
#	17,100	57,310

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
UOA Development Bhd.	275,200	\$ 107,643
UWC BHD.	24,200	27,300
* Veleso Energy Bhd.	1,107,073	37,390
ViTrox Corp. Bhd.	91,800	179,781
VS Industry Bhd.	333,800	96,262
* WCT Holdings Bhd.	364,227	44,531
Wellcall Holdings Bhd.	53,700	16,231
Westports Holdings Bhd.	170,000	155,862
# Yinson Holdings Bhd.	137,500	181,042
* YNH Property Bhd.	124,837	78,207
YTL Corp. Bhd.	1,268,650	168,368
# YTL Power International Bhd.	249,587	37,322
TOTAL MALAYSIA.		<u>20,249,725</u>
MEXICO — (0.7%)		
#* ALEATICA SAB de CV.	5,854	5,498
Alfa SAB de CV, Class A.	1,784,541	1,293,334
Alpek SAB de CV.	245,078	293,694
* Alsea SAB de CV.	251,622	516,467
America Movil SAB de CV.	1,780,639	1,675,499
America Movil SAB de CV, Sponsored ADR, Class L.	28,021	528,476
Arca Continental SAB de CV.	65,332	385,569
* Axtel SAB de CV.	499,613	82,106
#Ω Banco del Bajío SA.	190,969	411,600
Becle SAB de CV.	27,768	67,374
# Bolsa Mexicana de Valores SAB de CV.	208,501	356,194
* Cemex SAB de CV.	2,131,083	1,305,841
Coca-Cola Femsa SAB de CV, Sponsored ADR.	800	42,256
# Coca-Cola Femsa SAB de CV.	55,325	291,779
Consortio ARA SAB de CV.	330,697	65,248
* Controladora Vuela Cia de Aviación SAB de CV, ADR.	4,146	73,923
#* Controladora Vuela Cia de Aviación SAB de CV, Class A.	132,904	236,583
Corp. Inmobiliaria Vesta SAB de CV.	94,392	179,193
#* Credito Real SAB de CV Sofom ER.	84,592	22,596
El Puerto de Liverpool SAB de CV, Class C1.	35,062	161,202
* Elementia Materiales SAB de CV.	10,526	9,389
#*†† Empresas ICA SAB de CV.	42,400	197
Fomento Economico Mexicano SAB de CV.	71,227	536,343
Fomento Economico Mexicano SAB de CV, Sponsored ADR.	267	20,084
*Ω Fortaleza Materiales SAB de CV.	10,525	9,483
GCC SAB de CV.	43,340	303,283
# Genomma Lab Internacional SAB de CV, Class B.	352,628	350,440
* Gentera SAB de CV.	298,389	213,941
Gruma SAB de CV, Class B.	72,377	946,536
Grupo Aeroportuario del Centro Norte SAB de CV.	63,140	424,515
Grupo Aeroportuario del Pacifico SAB de CV, Class B.	13,035	179,544
Grupo Aeroportuario del Sureste SAB de CV, Class B.	11,168	226,164
# Grupo Bimbo SAB de CV, Class A.	322,397	1,010,577
# Grupo Carso SAB de CV.	79,002	220,982
Grupo Comercial Chedraui SA de CV.	156,209	316,689
Grupo Elektra SAB de CV.	11,176	731,414
Grupo Financiero Banorte SAB de CV, Class O.	233,150	1,474,761
* Grupo Financiero Inbursa SAB de CV, Class O.	382,687	554,885
* Grupo GICSA SAB de CV.	30,415	3,244
Grupo Herdez SAB de CV.	90,586	148,342
* Grupo Hotelero Santa Fe SAB de CV.	60,872	12,335
Grupo Industrial Saltillo SAB de CV.	7,630	10,305
Grupo Mexico SAB de CV, Class B.	520,207	2,237,132
# Grupo Rotoplas SAB de CV.	66,085	85,089

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
* Grupo Sanborns SAB de CV.....	66,549	\$ 74,201
* Grupo Simec SAB de CV, Class B.....	33,392	292,998
Grupo Televisa SAB, Sponsored ADR.....	37,996	388,699
Grupo Televisa SAB.....	421,281	863,475
#*Ω Grupo Traxion SAB de CV.....	22,758	35,977
* Hoteles City Express SAB de CV.....	142,020	32,152
Industrias Bachoco SAB de CV, Class B.....	77,004	265,266
* Industrias CH SAB de CV, Class B.....	75,560	717,578
# Industrias Penoles SAB de CV.....	45,293	486,458
# Kimberly-Clark de Mexico SAB de CV, Class A.....	246,708	355,806
# La Comer SAB de CV.....	254,370	418,648
Megacable Holdings SAB de CV.....	250,576	807,557
#* Minera Frisco SAB de CV, Class A1.....	307,440	51,419
*Ω Nemak SAB de CV.....	1,017,176	264,304
Orbia Advance Corp. SAB de CV.....	473,286	1,108,647
Organizacion Cultiba SAB de CV.....	15,310	8,832
Organizacion Soriana SAB de CV, Class B.....	50,685	57,275
Promotora y Operadora de Infraestructura SAB de CV.....	61,367	449,573
Promotora y Operadora de Infraestructura SAB de CV, Class L.....	5,373	25,268
# Qualitas Controladora SAB de CV.....	54,504	294,583
# Regional SAB de CV.....	114,430	651,699
# Telesites SAB de CV.....	298,134	316,229
#* Unifin Financiera SAB de CV.....	101,578	140,490
Vitro SAB de CV, Class A.....	28,118	29,716
Wal-Mart de Mexico SAB de CV.....	194,783	660,702
TOTAL MEXICO.....		<u>26,817,658</u>
NETHERLANDS — (2.5%)		
Aalberts NV.....	40,115	2,452,235
Ω ABN AMRO Bank NV.....	83,970	1,347,640
* Accell Group NV.....	5,453	354,885
*Ω Adyen NV.....	542	1,102,914
Aegon NV.....	497,405	2,806,107
# Aegon NV.....	31,480	178,491
Akzo Nobel NV.....	15,127	1,565,726
AMG Advanced Metallurgical Group NV.....	4,066	139,933
* Amsterdam Commodities NV.....	6,867	196,881
APERAM SA.....	19,263	1,085,462
Arcadis NV.....	35,171	1,539,613
ArcelorMittal SA.....	71,851	2,134,264
# ArcelorMittal SA.....	9,739	288,859
ASM International NV.....	7,030	2,415,370
ASML Holding NV.....	4,870	3,298,424
ASML Holding NV.....	20,610	13,957,092
ASR Nederland NV.....	49,610	2,306,647
Ω B&S Group Sarl.....	1,683	13,601
#*Ω Basic-Fit NV.....	8,181	390,294
BE Semiconductor Industries NV.....	40,844	3,424,702
#* Beter Bed Holding NV.....	7,231	39,089
Boskalis Westminster.....	32,105	908,890
Brunel International NV.....	5,294	65,052
Coca-Cola Europacific Partners PLC.....	33,278	1,912,788
Corbion NV.....	16,974	708,723
Ω Flow Traders.....	20,804	806,888
ForFarmers NV.....	13,915	63,297
* Fugro NV.....	25,149	201,102
Heijmans NV.....	12,716	204,860
# Heineken NV.....	15,108	1,620,282
* Hunter Douglas NV.....	2,658	516,382

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
	10,819	\$ 1,861,083
	6,500	96,200
	196,229	2,902,051
*Ω	28,250	614,112
	5,049	151,188
	7,605	175,741
	476	15,519
	261,210	8,469,621
*	128,215	428,105
	14,433	2,705,616
	1,192,526	3,933,555
	49,636	1,651,056
	28,028	961,665
*Ω	3,091	40,194
	2,486	173,248
#	43,244	2,420,026
*	14,303	391,443
	39,907	199,984
#	137,408	588,617
	20,919	1,736,540
	31,796	2,068,446
	58,977	933,388
	69,241	1,778,713
	4,117	49,473
Ω	62,789	3,325,865
*	9,932	253,371
	444,798	8,589,156
	18,479	1,066,312
#*	29,599	282,859
	29,844	736,822
	6,150	154,925
	48,818	4,968,627
TOTAL NETHERLANDS.....		<u>101,770,014</u>
NEW ZEALAND — (0.3%)		
#*	106,585	393,033
*	325,719	308,966
	65,280	73,054
*	50,073	237,691
	208,812	956,187
	43,359	224,762
	30,654	788,043
	38,041	699,898
	154,741	658,057
	17,724	40,963
	48,255	384,244
	100,941	177,621
*	12,157	14,455
	20,188	82,971
	236,862	368,829
	149,957	748,378
#	56,506	67,836
	197,467	182,658
	21,054	1,161,803
	33,745	124,064
	57,234	164,981
#	5,587	11,066
*	10,005	7,980
*	73,105	45,801

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
	54,459	\$ 45,602
#	95,712	111,089
	114,588	89,342
*	26,446	18,894
	9,986	35,381
	49,735	211,335
*	36,249	26,009
*	27,401	33,491
*	9,961	95,092
	30,588	200,010
*	20,591	62,352
	57,578	182,531
*	3,631	12,665
	53,156	206,546
*	50,905	80,941
	287,887	517,322
	224,337	641,185
	32,029	32,468
	100,795	812,435
*	20,741	43,145
*	45,253	81,299
	89,887	40,220
#	10,678	49,530
	21,827	60,794
	29,600	75,763
*	32,932	45,322
	28,588	56,397
	144,152	337,162
TOTAL NEW ZEALAND.....		12,127,663
NORWAY — (0.6%)		
	238,000	230,566
	7,537	161,875
*	63,364	41,847
	983	84,090
	14,674	508,443
*	91,324	238,878
	18,446	68,324
	33,779	572,070
	32,829	434,787
#*	73,469	48,689
	58,982	63,873
	2,401	165,521
	14,870	22,526
	8,451	295,874
	42,001	987,871
#*	11,397	29,555
Ω	35,590	191,986
	55,857	170,866
	62,118	1,478,420
	251,133	368,733
	179,214	4,940,539
	7,404	203,980
Ω	64,160	479,220
	14,271	281,964
#*	34,372	226,270
	5,341	130,462
#	7,981	72,714
#*	2,766	28,597

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
* Hafnia Ltd.....	11,002	\$ 20,146
* Hexagon Composites ASA.....	21,251	65,523
Ω Kid ASA.....	7,283	82,718
Kitron ASA.....	5,600	14,326
Komplett Bank ASA.....	9,331	6,999
#* Kongsberg Automotive ASA.....	129,804	40,873
Kongsberg Gruppen ASA.....	9,688	293,605
Leroy Seafood Group ASA.....	30,593	255,010
Medistim ASA.....	717	24,634
Mowi ASA.....	24,033	589,864
* MPC Container Ships AS.....	7,693	26,120
#* NEL ASA.....	84,582	114,841
#* Nordic Nanovector ASA.....	2,597	3,989
* Nordic Semiconductor ASA.....	14,137	418,878
Norsk Hydro ASA.....	183,019	1,406,558
*Ω Norske Skog ASA.....	2,942	15,695
Norway Royal Salmon ASA.....	3,074	66,832
* NRC Group ASA.....	6,688	17,384
* Odfjell Drilling Ltd.....	40,392	95,156
Olav Thon Eiendomsselskap ASA.....	4,826	105,013
Orkla ASA.....	54,760	523,308
* Otello Corp. ASA.....	179	538
* PGS ASA.....	162,232	29,991
* PhotoCure ASA.....	1,570	16,705
Protector Forsikring ASA.....	18,993	252,988
Salmar ASA.....	4,411	300,756
* SATS ASA.....	9,729	21,604
Ω Sbanken ASA.....	40,308	426,326
Ω Scatec ASA.....	4,098	60,528
Schibsted ASA, Class A.....	2,217	65,678
Schibsted ASA, Class B.....	1,983	51,966
* Self Storage Group ASA.....	9,805	37,545
Selvaag Bolig ASA.....	14,564	85,718
Sparebank 1 Oestlandet.....	1,551	25,754
SpareBank 1 Sorost-Norge.....	1,745	12,685
SpareBank 1 SR-Bank ASA.....	50,286	751,395
Stolt-Nielsen Ltd.....	13,146	238,043
Storebrand ASA.....	104,284	1,111,811
Subsea 7 SA.....	61,075	459,178
Telenor ASA.....	44,916	742,306
TGS ASA.....	40,861	439,972
Tomra Systems ASA.....	16,689	834,368
Treasure ASA.....	17,251	31,511
Veidekke ASA.....	38,542	576,093
* Wallenius Wilhelmsen ASA.....	55,587	301,181
Wilh Wilhelmsen Holding ASA, Class A.....	5,538	134,666
Ω XXL ASA.....	48,138	75,198
Yara International ASA.....	20,382	1,046,571
TOTAL NORWAY.....		<u>24,847,087</u>
PERU — (0.0%)		
* Aenza SAA, Sponsored ADR.....	5,120	9,216
Cementos Pacasmayo SAA, ADR.....	1,856	12,193
#* Cia de Minas Buenaventura SAA, ADR.....	1,300	10,530
Credicorp Ltd.....	1,928	276,128
Fossal SAA, ADR.....	18	45
TOTAL PERU.....		<u>308,112</u>

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (0.3%)		
8990 Holdings, Inc.....	104,600	\$ 22,673
Aboitiz Equity Ventures, Inc.....	177,420	219,000
Aboitiz Power Corp.....	87,300	60,615
AC Energy Corp.....	255,008	47,910
AllHome Corp.....	122,200	20,445
Alliance Global Group, Inc.....	1,505,100	378,176
* Apex Mining Co., Inc.....	1,093,000	35,732
* Atlas Consolidated Mining & Development Corp.....	152,800	18,092
Ayala Corp.....	10,095	172,627
Ayala Land, Inc.....	260,900	184,221
* AyalaLand Logistics Holdings Corp.....	457,000	53,245
Bank of the Philippine Islands.....	227,256	437,257
BDO Unibank, Inc.....	304,233	808,593
* Belle Corp.....	1,052,000	27,822
* Bloomberry Resorts Corp.....	1,949,700	240,148
* Cebu Air, Inc.....	100,610	89,149
*Ω CEMEX Holdings Philippines, Inc.....	1,515,195	31,257
Century Pacific Food, Inc.....	276,900	154,254
China Banking Corp.....	339,992	169,870
Cosco Capital, Inc.....	809,000	83,059
D&L Industries, Inc.....	665,000	111,051
DMCI Holdings, Inc.....	1,428,200	238,692
DoubleDragon Corp.....	319,800	43,733
Eagle Cement Corp.....	82,700	22,895
* East West Banking Corp.....	277,950	51,092
* EEI Corp.....	156,000	19,211
Emperador, Inc.....	463,900	215,671
Filinvest Development Corp.....	18,400	2,669
Filinvest Land, Inc.....	3,204,000	68,467
First Philippine Holdings Corp.....	115,830	158,790
Ginebra San Miguel, Inc.....	10,430	23,728
Global Ferronickel Holdings, Inc.....	452,574	19,280
* Global-Estate Resorts, Inc.....	897,000	16,704
Globe Telecom, Inc.....	5,060	308,641
GT Capital Holdings, Inc.....	26,928	301,974
Holcim Philippines, Inc.....	73,200	8,528
* Integrated Micro-Electronics, Inc.....	251,445	51,485
International Container Terminal Services, Inc.....	174,250	685,445
JG Summit Holdings, Inc.....	182,166	222,896
Jollibee Foods Corp.....	28,380	133,664
LT Group, Inc.....	479,700	94,318
* MacroAsia Corp.....	37,080	3,935
Manila Electric Co.....	16,880	111,148
Manila Water Co., Inc.....	335,200	164,786
* Max's Group, Inc.....	48,700	6,419
* Megawide Construction Corp.....	298,100	28,337
Megaworld Corp.....	2,645,600	161,224
Metro Pacific Investments Corp.....	2,183,500	165,562
Metropolitan Bank & Trust Co.....	283,216	328,071
Nickel Asia Corp.....	1,306,480	151,983
* Petron Corp.....	1,056,700	67,611
Philex Mining Corp.....	319,400	33,330
* Philippine National Bank.....	152,272	61,327
* Phoenix Petroleum Philippines, Inc.....	107,200	22,520
* Pilipinas Shell Petroleum Corp.....	124,530	46,554
PLDT, Inc., Sponsored ADR.....	839	30,691
PLDT, Inc.....	12,480	448,949
PNB Holdings Corp.....	23,889	149
Premium Leisure Corp.....	2,062,000	18,170

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
Puregold Price Club, Inc.....	300,500	\$ 218,814
Rizal Commercial Banking Corp.....	104,115	41,909
Robinsons Land Corp.....	802,338	288,818
Robinsons Retail Holdings, Inc.....	94,480	104,583
San Miguel Corp.....	134,310	297,120
San Miguel Food & Beverage, Inc.....	60,520	83,054
Security Bank Corp.....	97,250	205,257
Semirara Mining & Power Corp.....	480,080	236,344
Shakey's Pizza Asia Ventures, Inc.....	84,300	15,584
SM Investments Corp.....	3,865	72,049
SM Prime Holdings, Inc.....	368,800	255,042
Union Bank of the Philippines.....	39,662	78,356
Universal Robina Corp.....	132,530	330,823
Vista Land & Lifescapes, Inc.....	1,914,900	131,033
Vistamalls, Inc.....	88,000	6,246
Wilcon Depot, Inc.....	274,800	161,719
TOTAL PHILIPPINES.....		10,430,596
POLAND — (0.3%)		
* 11 bit studios SA.....	90	12,266
* Alior Bank SA.....	34,611	478,339
Alumetal SA.....	710	9,989
Amica SA.....	1,111	29,449
* AmRest Holdings SE.....	11,544	71,248
Asseco Poland SA.....	9,295	187,030
Astarta Holding NV.....	1,410	11,716
Auto Partner SA.....	8,042	31,170
Bank Handlowy w Warszawie SA.....	9,160	141,792
* Bank Millennium SA.....	166,877	337,324
# Bank Ochrony Srodowiska SA.....	15,551	33,391
Bank Polska Kasa Opieki SA.....	17,345	577,958
* Boryszew SA.....	29,053	24,531
Budimex SA.....	3,048	173,083
* CCC SA.....	3,718	70,377
CD Projekt SA.....	6,064	269,213
Ciech SA.....	16,074	166,343
Cognor Holding SA.....	23,403	25,000
ComArch SA.....	224	9,944
Cyfrowy Polsat SA.....	71,291	550,722
Develia SA.....	98,398	81,397
*Ω Dino Polska SA.....	5,177	398,838
Dom Development SA.....	1,006	28,357
* Enea SA.....	84,077	158,358
Eurocash SA.....	34,593	87,521
Fabryki Mebli Forte SA.....	3,906	40,902
* Famur SA.....	99,628	66,162
* Globe Trade Centre SA.....	30,781	52,010
* Grupa Azoty SA.....	15,380	133,835
Grupa Kety SA.....	2,789	415,651
* Grupa Lotos SA.....	29,965	402,634
ING Bank Slaski SA.....	1,297	86,088
Inter Cars SA.....	1,369	151,258
* Jastrzebska Spolka Weglowa SA.....	16,946	165,659
Kernel Holding SA.....	23,478	300,282
KGHM Polska Miedz SA.....	19,273	664,825
KRUK SA.....	5,712	460,146
LiveChat Software SA.....	1,570	41,806
LPP SA.....	177	692,324
* Lubelski Wegiel Bogdanka SA.....	4,699	35,815

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
#* Mabion SA.....	938	\$ 11,122
* mBank SA.....	3,139	359,495
Mirbud SA.....	9,481	9,395
Neuca SA.....	280	50,750
* Orange Polska SA.....	179,439	347,434
* PGE Polska Grupa Energetyczna SA.....	215,963	406,837
* PKP Cargo SA.....	10,554	34,058
PlayWay SA.....	126	11,710
* Polimex-Mostostal SA.....	38,961	35,412
Polski Koncern Naftowy Orlen SA.....	66,450	1,161,377
Polskie Gornictwo Naftowe i Gazownictwo SA.....	78,013	101,877
* Powszechna Kasa Oszczednosci Bank Polski SA.....	18,853	220,699
Powszechny Zaklad Ubezpieczen SA.....	17,940	159,732
Santander Bank Polska SA.....	1,042	89,531
# Stalexport Autostrady SA.....	30,531	26,597
#* Tauron Polska Energia SA.....	443,270	262,336
* VRG SA.....	37,269	36,091
Warsaw Stock Exchange.....	7,044	69,975
Wawel SA.....	66	7,936
Wirtualna Polska Holding SA.....	435	14,283
* Zespol Elektrowni Patnow Adamow Konin SA.....	2,688	10,285
TOTAL POLAND.....		<u>11,101,685</u>
PORTUGAL — (0.1%)		
# Altri SGPS SA.....	29,560	189,061
* Banco Comercial Portugues SA, Class R.....	1,495,316	254,105
CTT-Correios de Portugal SA.....	40,367	197,202
EDP - Energias de Portugal SA.....	135,196	692,083
EDP Renovaveis SA.....	19,307	405,861
Galp Energia SGPS SA.....	100,255	1,105,440
* Greenvolt-Energias Renovaveis SA.....	537	3,637
* Ibersol SGPS SA.....	1,757	9,817
Jeronimo Martins SGPS SA.....	35,737	858,797
#* Mota-Engil SGPS SA.....	35,247	50,018
Navigator Co. SA.....	82,228	310,208
NOS SGPS SA.....	121,646	479,409
REN - Redes Energeticas Nacionais SGPS SA.....	100,326	286,050
Sonae SGPS SA.....	401,337	461,137
TOTAL PORTUGAL.....		<u>5,302,825</u>
QATAR — (0.2%)		
Aamal Co.....	664,922	199,994
Al Khaleej Takaful Group QSC.....	44,416	44,759
Al Meera Consumer Goods Co. QSC.....	22,108	118,872
Alijarah Holding Co. QPSC.....	86,003	21,818
Baladna.....	301,843	124,452
Barwa Real Estate Co.....	581,056	536,452
Commercial Bank PSQC.....	86,734	170,804
Doha Bank QPSC.....	281,644	226,692
Doha Insurance Co. QSC.....	46,710	23,934
* Gulf International Services QSC.....	317,292	156,778
Gulf Warehousing Co.....	98,502	124,510
Industries Qatar QSC.....	41,675	192,639
* Investment Holding Group.....	122,263	43,341
Mannai Corp. QSC.....	27,290	69,008
Masraf Al Rayan QSC.....	173,061	233,189
Mazaya Real Estate Development QPSC.....	193,314	48,944
Medicare Group.....	26,704	62,548

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
QATAR — (Continued)		
Mesaieed Petrochemical Holding Co.....	367,611	\$ 246,329
Ooredoo QPSC.....	186,074	371,496
Qatar Electricity & Water Co. QSC.....	50,165	246,168
* Qatar First Bank.....	101,398	50,044
Qatar Fuel QSC.....	47,338	247,066
Qatar Gas Transport Co. Ltd.....	653,847	648,808
Qatar Industrial Manufacturing Co. QSC.....	21,386	19,373
* Qatar Insurance Co. SAQ.....	143,212	103,019
Qatar International Islamic Bank QSC.....	88,320	242,477
Qatar Islamic Bank SAQ.....	55,505	298,641
Qatar Islamic Insurance Group.....	18,357	41,065
Qatar National Bank QPSC.....	221,207	1,329,153
Qatar National Cement Co. QSC.....	55,388	85,075
Qatar Navigation QSC.....	181,576	436,088
* Salam International Investment Ltd. QSC.....	305,118	72,812
United Development Co. QSC.....	655,353	299,904
Vodafone Qatar QSC.....	689,153	334,099
Widam Food Co.....	21,087	20,455
TOTAL QATAR.....		<u>7,490,806</u>
RUSSIA — (0.2%)		
Etalon Group PLC,GDR.....	52,815	64,025
Gazprom PJSC,Sponsored ADR.....	161,061	1,400,594
Globaltrans Investment PLC,GDR.....	20,741	144,970
Lukoil PJSC,Sponsored ADR.....	14,179	1,268,734
Magnitogorsk Iron & Steel Works PJSC,GDR.....	28,061	292,933
* Mechel PJSC, Sponsored ADR.....	6,898	20,211
MMC Norilsk Nickel PJSC,ADR.....	24,954	705,905
Mobile TeleSystems PJSC, Sponsored ADR.....	50,988	389,548
Novatek PJSC, GDR.....	272	57,093
Novolipetsk Steel PJSC,GDR.....	8,401	233,425
PhosAgro PJSC,GDR.....	21,209	425,976
Polyus PJSC,GDR.....	2,588	202,609
QIWI PLC, Sponsored ADR.....	2,506	18,720
Ros Agro PLC,GDR.....	4,872	66,090
Rosneft Oil Co. PJSC,GDR.....	38,511	286,286
Rostelecom PJSC,Sponsored ADR.....	13,665	77,907
RusHydro PJSC,ADR.....	194,709	176,966
Sberbank of Russia PJSC,Sponsored ADR.....	65,441	915,492
Severstal PAO,GDR.....	20,792	406,315
Tatneft PJSC,Sponsored ADR.....	18,789	723,847
* VEON Ltd., ADR.....	120,285	172,008
* VK Co. Ltd.,GDR.....	9,538	76,277
VTB Bank PJSC,GDR.....	330,257	373,698
X5 Retail Group NV,GDR.....	17,245	388,073
TOTAL RUSSIA.....		<u>8,887,702</u>
SAUDI ARABIA — (0.9%)		
Abdullah Al Othaim Markets Co.....	10,556	297,626
Advanced Petrochemical Co.....	17,031	341,691
* Al Alamiya for Cooperative Insurance Co.....	3,174	19,897
Al Babbain Power & Telecommunication Co.....	9,527	85,950
* Al Etihad Cooperative Insurance Co.....	6,197	33,443
Al Hammadi Co. for Development & Investment.....	8,889	99,844
* Al Hassan Ghazi Ibrahim Shaker Co.....	4,120	26,622
Al Jouf Agricultural Development Co.....	1,033	17,223
* Al Jouf Cement Co.....	38,846	114,977
Al Khaleej Training & Education Co.....	12,560	66,431

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Al Moammar Information Systems Co.....	1,848	\$ 79,398
Al Rajhi Bank.....	79,648	3,163,027
* Al Rajhi Co. for Co-operative Insurance.....	4,887	109,298
* Al Sagr Cooperative Insurance Co.....	4,930	21,498
Al Yamamah Steel Industries Co.....	5,821	70,534
* AlAbdullatif Industrial Investment Co.....	16,986	136,016
Alandalus Property Co.....	7,628	39,087
Alaseel Co.....	1,442	20,159
Aldrees Petroleum & Transport Services Co.....	10,265	214,479
Alinma Bank.....	146,955	1,178,231
* AlJazira Takaful Ta'awuni Co.....	10,697	59,879
* Allianz Saudi Fransi Cooperative Insurance Co.....	12,968	90,086
Almarai Co. JSC.....	24,478	321,283
Alujain Holding.....	7,147	118,838
Arab National Bank.....	56,365	417,128
Arabian Cement Co.....	20,253	219,979
* Arabian Shield Cooperative Insurance Co.....	15,425	96,412
Arriyadh Development Co.....	14,533	105,162
* Aseer Trading Tourism & Manufacturing Co.....	35,189	207,977
Astra Industrial Group.....	19,390	222,285
Ataa Educational Co.....	926	15,973
* AXA Cooperative Insurance Co.....	5,510	50,516
* Bank AlBilad.....	93,042	1,383,001
Bank Al-Jazira.....	114,358	710,094
Banque Saudi Fransi.....	41,339	579,784
* Basic Chemical Industries Ltd.....	3,936	45,224
Bawan Co.....	13,739	135,283
Bupa Arabia for Cooperative Insurance Co.....	9,927	394,203
Buruj Cooperative Insurance Co.....	4,569	28,384
* Chubb Arabia Cooperative Insurance Co.....	2,880	26,184
City Cement Co.....	27,332	171,653
Co. for Cooperative Insurance.....	11,806	245,928
Dallah Healthcare Co.....	5,864	136,572
* Dar Al Arkan Real Estate Development Co.....	272,987	752,171
* Dr Sulaiman Al Habib Medical Services Group Co.....	2,776	122,645
* Dur Hospitality Co.....	12,904	114,705
Eastern Province Cement Co.....	17,399	210,772
Electrical Industries Co.....	8,872	70,793
* Emaar Economic City.....	140,611	485,457
Etihad Etisalat Co.....	121,849	1,060,373
* Fawaz Abdulaziz Al Hokair & Co.....	16,982	74,956
Fitaihi Holding Group.....	5,314	67,408
* Gulf General Cooperative Insurance Co.....	8,457	27,405
Hail Cement Co.....	19,115	71,696
Halwani Brothers Co.....	3,363	84,897
Herfy Food Services Co.....	8,064	138,215
Jarir Marketing Co.....	9,484	510,360
* Jazan Energy & Development Co.....	15,465	85,956
* L'Azurde Co. for Jewelry.....	4,545	26,120
Leejam Sports Co. JSC.....	6,450	204,841
Maharah Human Resources Co.....	2,176	46,721
* Malath Cooperative Insurance Co.....	3,784	27,970
* Mediterranean & Gulf Insurance & Reinsurance Co.....	12,640	63,901
* Methanol Chemicals Co.....	14,860	153,762
* Middle East Healthcare Co.....	5,516	51,063
* Middle East Paper Co.....	12,182	168,082
* Middle East Specialized Cables Co.....	5,082	28,868
* Mobile Telecommunications Co. Saudi Arabia.....	190,232	681,466
Mouwasat Medical Services Co.....	5,746	303,760

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Najran Cement Co.....	45,836	\$ 229,516
* Nama Chemicals Co.....	4,594	49,630
* National Agriculture Development Co.....	17,828	157,425
National Co. for Glass Industries.....	7,092	88,524
National Co. for Learning & Education.....	1,295	22,888
National Gas & Industrialization Co.....	7,898	114,084
* National Industrialization Co.....	116,236	709,354
National Medical Care Co.....	6,637	120,612
National Petrochemical Co.....	22,246	252,725
Northern Region Cement Co.....	48,534	179,717
Qassim Cement Co.....	12,442	265,295
* Rabigh Refining & Petrochemical Co.....	61,900	403,973
Riyad Bank.....	115,000	1,045,515
SABIC Agri-Nutrients Co.....	11,848	537,160
Sahara International Petrochemical Co.....	104,425	1,207,934
* Salama Cooperative Insurance Co.....	3,107	15,834
* Saudi Arabian Cooperative Insurance Co.....	4,670	27,507
* Saudi Arabian Mining Co.....	28,845	710,876
Saudi Automotive Services Co.....	10,217	106,790
Saudi Basic Industries Corp.....	38,584	1,291,543
Saudi British Bank.....	77,212	829,262
Saudi Cement Co.....	23,641	354,070
Saudi Ceramic Co.....	11,576	172,740
Saudi Chemical Co. Holding.....	23,865	222,490
Saudi Co. For Hardware CJSC.....	6,054	86,448
Saudi Electricity Co.....	37,749	265,440
Saudi Industrial Investment Group.....	56,614	517,713
Saudi Industrial Services Co.....	14,458	130,046
Saudi Investment Bank.....	69,047	415,321
* Saudi Kayan Petrochemical Co.....	240,200	1,267,073
* Saudi Marketing Co.....	6,069	50,630
Saudi National Bank.....	155,577	3,067,424
Saudi Pharmaceutical Industries & Medical Appliances Corp.....	5,883	64,155
* Saudi Printing & Packaging Co.....	11,187	72,190
* Saudi Public Transport Co.....	13,524	86,671
* Saudi Re for Cooperative Reinsurance Co.....	16,594	82,349
* Saudi Real Estate Co.....	17,759	100,606
* Saudi Research & Media Group.....	9,079	584,824
Saudi Telecom Co.....	33,382	1,050,232
Saudia Dairy & Foodstuff Co.....	4,192	182,522
Savola Group.....	60,042	547,345
* Seera Group Holding.....	71,283	375,157
Southern Province Cement Co.....	18,767	350,154
* Tabuk Cement Co.....	25,254	121,593
* Takween Advanced Industries Co.....	13,528	68,535
Umm Al-Qura Cement Co.....	12,979	87,735
United Electronics Co.....	9,049	337,739
United International Transportation Co.....	14,529	195,153
* Walaa Cooperative Insurance Co.....	11,939	63,195
* Yamama Cement Co.....	34,971	252,499
Yanbu Cement Co.....	27,200	283,755
Yanbu National Petrochemical Co.....	21,790	396,214
* Zamil Industrial Investment Co.....	13,779	112,107
TOTAL SAUDI ARABIA.....		37,881,911
SINGAPORE — (0.6%)		
AEM Holdings Ltd.....	74,800	251,474
Ascendas India Trust.....	157,100	151,615
Avarga Ltd.....	120,400	24,048

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
* Banyan Tree Holdings Ltd.....	83,400	\$ 19,460
*†† Best World International Ltd.....	81,000	15,157
Boustead Singapore Ltd.....	164,600	118,251
BRC Asia Ltd.....	8,900	10,739
Bukit Sembawang Estates Ltd.....	36,100	133,758
* Capitaland Investment Ltd.....	74,500	191,157
* Centurion Corp. Ltd.....	89,000	21,451
China Aviation Oil Singapore Corp. Ltd.....	87,000	60,325
China Sunsine Chemical Holdings Ltd.....	380,200	131,182
Chip Eng Seng Corp. Ltd.....	150,600	48,126
City Developments Ltd.....	52,600	276,307
Civmec Ltd.....	80,600	37,335
ComfortDelGro Corp. Ltd.....	481,300	485,983
* COSCO Shipping International Singapore Co. Ltd.....	341,500	63,514
CSE Global Ltd.....	110,200	38,810
Dairy Farm International Holdings Ltd.....	37,700	100,858
DBS Group Holdings Ltd.....	126,277	3,316,901
Del Monte Pacific Ltd.....	160,100	45,255
Delfi Ltd.....	61,300	33,245
#*†† Ezion Holdings Ltd.....	794,350	4,763
#*†† Ezra Holdings Ltd.....	513,230	783
Far East Orchard Ltd.....	64,900	52,925
First Resources Ltd.....	199,600	244,834
Food Empire Holdings Ltd.....	122,200	60,337
Fraser & Neave Ltd.....	72,400	75,060
Frasers Property Ltd.....	112,900	92,965
# Frencken Group Ltd.....	105,200	128,845
Fu Yu Corp. Ltd.....	241,400	48,334
* Gallant Venture Ltd.....	211,200	20,174
Genting Singapore Ltd.....	274,200	149,834
Geo Energy Resources Ltd.....	295,000	80,142
Golden Agri-Resources Ltd.....	2,347,900	429,016
* Golden Energy & Resources Ltd.....	62,400	13,902
Great Eastern Holdings Ltd.....	6,700	104,813
GuocoLand Ltd.....	109,100	120,597
* Halcyon Agri Corp. Ltd.....	27,000	4,604
Hanwell Holdings Ltd.....	81,500	24,175
Haw Par Corp. Ltd.....	39,400	339,510
Ho Bee Land Ltd.....	90,300	187,531
Hong Fok Corp. Ltd.....	181,500	98,353
Hong Leong Asia Ltd.....	126,800	76,487
Hong Leong Finance Ltd.....	51,800	93,296
Hongkong Land Holdings Ltd.....	109,000	590,335
Hour Glass Ltd.....	33,000	46,354
Hutchison Port Holdings Trust.....	2,014,100	475,745
*†† Hyflux Ltd.....	178,500	5,522
iFAST Corp. Ltd.....	43,200	200,603
* Indofood Agri Resources Ltd.....	263,400	61,464
InnoTek Ltd.....	36,400	18,587
# Japfa Ltd.....	315,700	144,280
Jardine Cycle & Carriage Ltd.....	29,333	440,974
K1 Ventures Ltd.....	68,500	0
Keppel Corp. Ltd.....	174,500	735,729
Keppel Infrastructure Trust.....	822,451	341,243
KSH Holdings Ltd.....	61,200	15,427
* Mandarin Oriental International Ltd.....	12,600	27,371
# Metro Holdings Ltd.....	220,500	122,984
#*†† Midas Holdings Ltd.....	408,200	10,878
# Nanofilm Technologies International Ltd.....	28,900	61,014

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
NetLink NBN Trust.....	162,600	\$ 116,943
NSL Ltd.....	15,200	9,518
Olam International Ltd.....	193,545	241,836
OUE Ltd.....	126,500	123,877
Oversea-Chinese Banking Corp. Ltd.....	180,011	1,675,590
Oxley Holdings Ltd.....	401,837	53,875
Pacific Century Regional Developments Ltd.....	64,700	19,429
Pan-United Corp. Ltd.....	35,125	8,926
QAF Ltd.....	107,100	70,232
* Raffles Education Corp. Ltd.....	210,860	10,639
Raffles Medical Group Ltd.....	111,310	105,687
Riverstone Holdings Ltd.....	214,600	112,102
* SATS Ltd.....	55,100	160,253
SBS Transit Ltd.....	21,100	45,537
Sembcorp Industries Ltd.....	340,196	577,751
Sheng Siong Group Ltd.....	243,300	268,866
* SIA Engineering Co. Ltd.....	19,600	31,204
SIIC Environment Holdings Ltd.....	402,300	71,614
Sinarmas Land Ltd.....	396,100	74,764
Sing Holdings Ltd.....	63,900	17,753
* Singapore Airlines Ltd.....	163,150	608,567
Singapore Exchange Ltd.....	97,900	677,641
Singapore Land Group Ltd.....	40,200	77,570
Singapore Post Ltd.....	242,500	114,432
Singapore Press Holdings Ltd.....	600,500	1,035,835
Singapore Technologies Engineering Ltd.....	145,600	404,689
Singapore Telecommunications Ltd.....	84,500	154,031
Stamford Land Corp. Ltd.....	84,500	22,614
StarHub Ltd.....	194,500	185,980
Straits Trading Co. Ltd.....	34,600	80,387
*† Swiber Holdings Ltd.....	29,250	442
Tai Sin Electric Ltd.....	50,690	14,314
Thomson Medical Group Ltd.....	174,200	10,756
Tuan Sing Holdings Ltd.....	259,273	85,467
UMS Holdings Ltd.....	120,500	108,190
United Overseas Bank Ltd.....	75,016	1,676,507
UOB-Kay Hian Holdings Ltd.....	50,610	60,670
UOL Group Ltd.....	107,100	580,800
Valuetronics Holdings Ltd.....	195,980	76,375
Venture Corp. Ltd.....	58,600	767,762
Vicom Ltd.....	51,600	77,642
Wilmar International Ltd.....	116,200	369,653
Wing Tai Holdings Ltd.....	158,700	207,525
Yangzijiang Shipbuilding Holdings Ltd.....	633,000	607,333
TOTAL SINGAPORE.....		23,126,319
SOUTH AFRICA — (1.6%)		
Absa Group Ltd.....	199,832	2,214,587
Adcock Ingram Holdings Ltd.....	30,156	99,800
Advtech Ltd.....	244,725	244,040
AECI Ltd.....	71,115	527,518
African Rainbow Minerals Ltd.....	49,083	730,893
Afrimat Ltd.....	25,483	98,986
Alexander Forbes Group Holdings Ltd.....	302,000	83,336
Altron Ltd., Class A.....	58,468	31,557
Alviva Holdings Ltd.....	68,147	75,652
Anglo American Platinum Ltd.....	4,000	484,657
# AngloGold Ashanti Ltd., Sponsored ADR.....	82,609	1,534,875
* ArcelorMittal South Africa Ltd.....	27,635	18,296

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
Aspen Pharmicare Holdings Ltd.....	108,021	\$1,455,265
Astral Foods Ltd.....	17,948	200,032
AVI Ltd.....	115,961	576,911
Balwin Properties Ltd.....	27,791	5,772
Barloworld Ltd.....	115,762	1,002,426
Bid Corp. Ltd.....	34,632	748,489
Bidvest Group Ltd.....	112,897	1,384,201
* Blue Label Telecoms Ltd.....	219,486	73,100
#* Brait PLC.....	301,387	94,914
Capitec Bank Holdings Ltd.....	3,941	518,816
Cashbuild Ltd.....	11,572	210,991
* City Lodge Hotels Ltd.....	201,278	68,305
# Clicks Group Ltd.....	58,060	1,111,849
Coronation Fund Managers Ltd.....	70,488	234,815
* Curro Holdings Ltd.....	52,980	46,495
Ω DataTec Ltd.....	128,289	318,410
* Dis-Chem Pharmacies Ltd.....	41,328	95,785
* Discovery Ltd.....	96,065	970,802
* Distell Group Holdings Ltd.....	20,079	220,953
* Exxaro Resources Ltd.....	78,422	848,369
* Famous Brands Ltd.....	7,565	35,061
FirstRand Ltd.....	524,852	2,115,731
Foschini Group Ltd.....	135,490	1,134,775
# Gold Fields Ltd., Sponsored ADR.....	360,667	3,823,070
* Grindrod Ltd.....	176,161	53,651
Grindrod Shipping Holdings Ltd.....	4,404	69,787
Harmony Gold Mining Co. Ltd.....	107,803	393,746
Harmony Gold Mining Co. Ltd., Sponsored ADR.....	104,321	374,512
Hudaco Industries Ltd.....	13,071	116,030
Impala Platinum Holdings Ltd.....	115,148	1,775,220
# Imperial Logistics Ltd.....	107,775	453,845
Investec Ltd.....	85,923	485,394
Italtile Ltd.....	83,239	83,918
JSE Ltd.....	27,084	205,936
KAP Industrial Holdings Ltd.....	730,619	202,304
Kumba Iron Ore Ltd.....	14,355	512,147
Lewis Group Ltd.....	34,490	109,072
* Liberty Holdings Ltd.....	75,084	481,678
Life Healthcare Group Holdings Ltd.....	595,628	874,993
Long4Life Ltd.....	280,141	105,394
* Massmart Holdings Ltd.....	40,053	144,646
Metair Investments Ltd.....	86,596	162,686
MiX Telematics Ltd.....	4,997	2,365
MiX Telematics Ltd., Sponsored ADR.....	5,899	70,080
Momentum Metropolitan Holdings.....	459,285	601,093
Motus Holdings Ltd.....	73,334	557,691
* Mpact Ltd.....	66,696	152,808
* Mr Price Group Ltd.....	56,056	745,235
* MTN Group Ltd.....	551,968	6,941,507
MultiChoice Group.....	119,611	980,996
* Murray & Roberts Holdings Ltd.....	143,603	127,888
Naspers Ltd., Class N.....	1,877	303,413
Nedbank Group Ltd.....	149,378	1,858,911
NEPI Rockcastle PLC.....	59,610	405,363
# Netcare Ltd.....	437,786	423,655
Ninety One Ltd.....	22,806	78,055
* Northam Platinum Holdings Ltd.....	103,329	1,367,526
Oceana Group Ltd.....	34,784	129,651
Old Mutual Ltd.....	1,202,033	1,076,620

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
	56,465	\$ 226,277
#Ω Omnia Holdings Ltd.....		
#Ω Pepkor Holdings Ltd.....	266,556	393,031
Pick n Pay Stores Ltd.....	160,555	533,852
* PPC Ltd.....	589,412	174,744
* PSG Group Ltd.....	44,961	245,063
PSG Konsult Ltd.....	120,226	109,363
Raubex Group Ltd.....	88,136	214,595
Reunert Ltd.....	115,130	358,643
RFG Holdings Ltd.....	59,205	52,280
Royal Bafokeng Platinum Ltd.....	42,113	448,506
Sanlam Ltd.....	342,425	1,406,873
Santam Ltd.....	12,331	216,465
* Sappi Ltd.....	230,248	645,619
* Sasol Ltd.....	65,150	1,466,682
#* Sasol Ltd., Sponsored ADR.....	42,458	947,663
Shoprite Holdings Ltd.....	113,737	1,556,137
Sibanye Stillwater Ltd.....	948,295	3,534,648
Sibanye Stillwater Ltd., ADR.....	17,699	265,315
SPAR Group Ltd.....	80,382	879,035
Spur Corp. Ltd.....	22,560	33,439
Standard Bank Group Ltd.....	277,687	2,710,277
* Steinhoff International Holdings NV.....	237,520	75,283
* Sun International Ltd.....	112,230	196,962
Super Group Ltd.....	234,624	510,062
* Telkom SA SOC Ltd.....	129,841	418,453
* Thungela Resources Ltd.....	7,559	45,096
Tiger Brands Ltd.....	47,507	565,831
Transaction Capital Ltd.....	40,546	114,442
* Trencor Ltd.....	86,382	27,517
Truworths International Ltd.....	67,657	249,384
* Tsogo Sun Gaming Ltd.....	191,790	138,582
Vodacom Group Ltd.....	66,455	637,885
Wilson Bayly Holmes-Ovcon Ltd.....	29,110	210,834
Woolworths Holdings Ltd.....	318,776	1,101,373
TOTAL SOUTH AFRICA.....		66,577,561
SOUTH KOREA — (4.2%)		
* ABco Electronics Co. Ltd.....	2,040	20,006
* ABOV Semiconductor Co. Ltd.....	2,891	33,517
* Abpro Bio Co. Ltd.....	15,343	9,936
* Actoz Soft Co. Ltd.....	2,277	23,600
Advanced Process Systems Corp.....	2,951	56,508
Aekyung Chemical Co. Ltd.....	6,607	54,257
Aekyung Industrial Co. Ltd.....	1,084	14,705
* AeroSpace Technology of Korea, Inc.....	2,140	10,590
AfreecaTV Co. Ltd.....	2,255	295,825
* Agabang&Company.....	14,748	53,325
Ahn-Gook Pharmaceutical Co. Ltd.....	1,612	13,199
Ahnlab, Inc.....	779	50,288
AJ Networks Co. Ltd.....	6,852	28,448
* Ajin Industrial Co. Ltd.....	8,820	21,210
AK Holdings, Inc.....	1,125	16,021
* Alteogen, Inc.....	439	17,828
* ALUKO Co. Ltd.....	14,094	42,373
Amorepacific Corp.....	2,779	362,441
Amorepacific Group.....	7,868	270,744
* Amotech Co. Ltd.....	1,253	25,301
* Anam Electronics Co. Ltd.....	7,817	13,774
* Ananti, Inc.....	8,916	65,760

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Apact Co. Ltd.....	3,082	\$ 14,109
* Aprogen Medicines, Inc.....	35,343	42,728
* Aprogen pharmaceuticals, Inc.....	89,910	55,863
* APS Holdings Corp.....	3,835	35,975
APTC Co. Ltd.....	3,171	51,989
Asia Cement Co. Ltd.....	618	73,566
ASIA Holdings Co. Ltd.....	484	54,313
Asia Paper Manufacturing Co. Ltd.....	2,509	100,413
Atec Co. Ltd.....	945	14,673
Atinum Investment Co. Ltd.....	9,263	37,846
* AUK Corp.....	11,347	27,489
Aurora World Corp.....	2,350	19,626
Austem Co. Ltd.....	10,996	18,181
Autech Corp.....	2,978	25,919
Avaco Co. Ltd.....	3,317	30,082
Baiksang Co. Ltd.....	2,131	15,581
* Barunson Entertainment & Arts Corp.....	16,881	18,879
BGF Co. Ltd.....	10,500	40,867
BGF retail Co. Ltd.....	1,819	246,405
* BH Co. Ltd.....	7,554	137,501
* Binex Co. Ltd.....	1,677	20,282
Binggrae Co. Ltd.....	1,628	72,417
Bioneer Corp.....	622	19,489
* BioSmart Co. Ltd.....	1,337	8,027
BIT Computer Co. Ltd.....	2,975	22,900
Bixelon Co. Ltd.....	3,329	18,338
* Bluecom Co. Ltd.....	5,249	50,998
BNK Financial Group, Inc.....	78,969	532,610
Boditech Med, Inc.....	2,829	36,178
* Bohae Brewery Co. Ltd.....	20,645	14,006
Boryung Pharmaceutical Co. Ltd.....	8,087	81,994
* Bosung Power Technology Co. Ltd.....	7,124	23,043
* Bubang Co. Ltd.....	8,619	15,764
* Bukwang Pharmaceutical Co. Ltd.....	1,997	17,904
BYC Co. Ltd.....	49	18,516
Byucksan Corp.....	18,048	48,847
* Cammsys Corp.....	8,383	12,123
* Capro Corp.....	15,516	51,320
Caregen Co. Ltd.....	131	7,002
Celltrion Healthcare Co. Ltd.....	1,466	77,455
* Celltrion Pharm, Inc.....	466	32,386
Celltrion, Inc.....	3,046	387,129
* Chabiotech Co. Ltd.....	2,751	38,814
Changhae Ethanol Co. Ltd.....	1,942	20,150
* Charm Engineering Co. Ltd.....	3,643	3,935
Cheil Worldwide, Inc.....	16,146	297,282
Chemtronics Co. Ltd.....	3,086	73,421
* ChinHung International, Inc.....	9,970	16,067
Chinyang Holdings Corp.....	4,663	14,170
* Choil Aluminum Co. Ltd.....	12,350	21,000
Chong Kun Dang Pharmaceutical Corp.....	2,150	167,237
Chongkundang Holdings Corp.....	933	53,304
* CHOROKBAEM Co. Co. Ltd.....	7,354	6,291
* Chorokbaem Media Co. Ltd.....	12,105	24,045
Chosun Refractories Co. Ltd.....	607	38,498
Chunbo Co. Ltd.....	147	32,192
Chungdahm Learning, Inc.....	1,652	44,919
CJ CheilJedang Corp.....	2,828	820,275
CJ Corp.....	7,712	515,476

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
CJ ENM Co. Ltd.....	3,540	\$367,017
* CJ Freshway Corp.....	1,953	50,566
* CJ Logistics Corp.....	2,627	255,105
* CJ Seafood Corp.....	3,844	11,469
CKD Bio Corp.....	1,097	29,755
Classys, Inc.....	4,375	57,102
* Clean & Science Co. Ltd.....	2,425	36,296
* CLIO Cosmetics Co. Ltd.....	1,113	15,227
* Cloud Air Co. Ltd.....	7,725	8,713
* CMG Pharmaceutical Co. Ltd.....	5,872	15,943
Com2uS Holdings Corp.....	572	75,595
* Com2uSCorp.....	2,006	205,328
* Comtec Systems Co. Ltd.....	43,650	33,635
* Coreana Cosmetics Co. Ltd.....	5,061	14,919
Cosmax BTI, Inc.....	1,192	11,700
* COSMAX NBT, Inc.....	2,021	8,725
* Cosmax, Inc.....	2,176	131,852
* Cosmecca Korea Co. Ltd.....	1,559	17,026
Coway Co. Ltd.....	7,999	460,838
Coweaver Co. Ltd.....	2,448	16,008
Cowell Fashion Co. Ltd.....	10,020	68,206
Creas F&C Co. Ltd.....	345	12,607
Crown Confectionery Co. Ltd.....	2,751	19,664
CROWNHAITAI Holdings Co. Ltd.....	3,919	27,632
* CrystalGenomics, Inc.....	5,410	23,316
CS Wind Corp.....	1,812	73,086
* CTC BIO, Inc.....	2,718	22,473
Cuckoo Holdings Co. Ltd.....	1,645	23,763
Cuckoo Homesys Co. Ltd.....	1,899	55,042
* Curo Co. Ltd.....	9,884	3,508
Cymechs, Inc.....	1,110	16,270
D.I Corp.....	8,697	59,383
Dae Han Flour Mills Co. Ltd.....	427	51,616
Dae Hyun Co. Ltd.....	8,440	14,241
Dae Won Chemical Co. Ltd.....	8,405	23,042
Dae Won Kang Up Co. Ltd.....	14,591	38,644
* Dae Young Packaging Co. Ltd.....	10,476	19,850
Daea TI Co. Ltd.....	7,559	30,872
Daebongls Co. Ltd.....	2,132	14,296
* Daechang Co. Ltd.....	20,114	27,594
Daedong Corp.....	8,532	80,177
Daeduck Electronics Co. Ltd.....	5,064	95,349
* Daehan New Pharm Co. Ltd.....	3,512	30,079
Daehan Steel Co. Ltd.....	6,129	98,071
Daejoo Electronic Materials Co. Ltd.....	743	55,775
Daekyo Co. Ltd.....	7,575	22,431
* Daelim B&Co Co. Ltd.....	2,743	16,181
* Daemyung Sonoseason Co. Ltd.....	12,905	11,370
Daesang Corp.....	7,766	144,456
Daesang Holdings Co. Ltd.....	8,332	59,886
* Daesung Holdings Co. Ltd.....	1,493	59,265
* Daesung Industrial Co. Ltd.....	7,052	23,758
* Daewon Cable Co. Ltd.....	25,858	38,413
* Daewon Media Co. Ltd.....	1,500	21,968
Daewon Pharmaceutical Co. Ltd.....	3,602	43,998
Daewon San Up Co. Ltd.....	5,358	27,668
* Daewoo Engineering & Construction Co. Ltd.....	60,935	291,862
* Daewoo Shipbuilding & Marine Engineering Co. Ltd.....	9,350	156,977
Daewoong Co. Ltd.....	2,635	54,069

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Daewoong Pharmaceutical Co. Ltd.....	133	\$ 14,651
Daihan Pharmaceutical Co. Ltd.....	2,113	48,200
Daishin Securities Co. Ltd.....	13,391	188,002
* Daiyang Metal Co. Ltd.....	5,644	20,080
* Danal Co. Ltd.....	5,161	43,333
Danawa Co. Ltd.....	1,195	23,482
* Daou Data Corp.....	5,188	58,537
Daou Technology, Inc.....	9,243	158,171
* Dasan Networks, Inc.....	5,143	24,755
Dawonsys Co. Ltd.....	2,025	48,589
* Dayou Plus Co. Ltd.....	39,586	44,413
DB Financial Investment Co. Ltd.....	14,665	79,520
DB HiTek Co. Ltd.....	13,862	885,539
DB Insurance Co. Ltd.....	24,548	1,229,610
* DB, Inc.....	62,309	45,399
DCM Corp.....	786	14,743
Dentium Co. Ltd.....	1,517	71,605
Deutsch Motors, Inc.....	7,502	44,438
* Development Advance Solution Co. Ltd.....	4,645	18,329
Device ENG Co. Ltd.....	717	14,808
DGB Financial Group, Inc.....	68,258	527,757
DHP Korea Co. Ltd.....	2,807	16,888
DI Dong Il Corp.....	676	126,138
Digital Chosun Co. Ltd.....	7,564	18,662
Digital Daesung Co. Ltd.....	6,676	45,590
* DIO Corp.....	2,305	66,473
DL Construction Co. Ltd.....	1,716	40,324
* DL E&C Co. Ltd.....	5,563	547,646
DL Holdings Co. Ltd.....	4,437	209,663
* DMS Co. Ltd.....	5,594	29,857
DNF Co. Ltd.....	1,532	24,826
Dohwa Engineering Co. Ltd.....	2,214	13,732
Dong A Eltek Co. Ltd.....	3,336	26,769
Dong Ah Tire & Rubber Co. Ltd.....	1,575	14,379
Dong-A Socio Holdings Co. Ltd.....	653	54,342
Dong-A ST Co. Ltd.....	1,625	88,897
Dong-Ah Geological Engineering Co. Ltd.....	4,456	64,187
* Dongbang Transport Logistics Co. Ltd.....	10,659	28,455
Dongbu Corp.....	2,681	30,913
Dongil Industries Co. Ltd.....	605	79,476
#* Dongjin Semichem Co. Ltd.....	13,391	443,769
DongKook Pharmaceutical Co. Ltd.....	5,555	93,408
Dongkuk Industries Co. Ltd.....	8,871	23,269
Dongkuk Steel Mill Co. Ltd.....	27,545	343,583
Dongkuk Structures & Construction Co. Ltd.....	3,477	17,396
Dongsuh Cos., Inc.....	3,025	64,053
Dongsung Chemical Co. Ltd.....	10,932	41,791
Dongsung Finetec Co. Ltd.....	4,233	36,337
Dongwha Pharm Co. Ltd.....	5,010	49,016
Dongwon Development Co. Ltd.....	24,409	97,923
Dongwon F&B Co. Ltd.....	498	74,947
Dongwon Industries Co. Ltd.....	849	155,954
Dongwon Systems Corp.....	2,464	108,262
Dongyang E&P, Inc.....	2,542	35,270
* Dongyang Steel Pipe Co. Ltd.....	20,607	18,906
* Doosan Bobcat, Inc.....	13,506	423,537
Doosan Co. Ltd.....	3,050	249,726
* Doosan Fuel Cell Co. Ltd.....	11,530	337,852
* Doosan Heavy Industries & Construction Co. Ltd.....	24,013	361,109

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Doosan Infracore Co. Ltd.....	31,873	\$157,261
DoubleUGames Co. Ltd.....	3,082	130,177
Douzone Bizon Co. Ltd.....	3,521	156,069
* Dream Security Co. Ltd.....	7,102	23,990
Dreamtech Co. Ltd.....	2,284	19,133
* DSK Co. Ltd.....	1,748	11,613
DTR Automotive Corp.....	1,827	119,255
* Duk San Neolux Co. Ltd.....	948	34,401
* Duksan Hi-Metal Co. Ltd.....	1,849	27,509
Duksung Co. Ltd.....	1,268	16,153
DY Corp.....	6,599	53,241
DY POWER Corp.....	2,787	31,426
* E Investment&Development Co. Ltd.....	170,895	37,639
E1 Corp.....	816	30,700
* Easy Bio, Inc.....	3,339	11,378
* Easy Holdings Co. Ltd.....	13,163	39,490
eBEST Investment & Securities Co. Ltd.....	9,868	62,543
Echo Marketing, Inc.....	3,042	36,532
Ecopro Co. Ltd.....	4,154	232,669
Ecopro HN Co. Ltd.....	472	19,330
e-Credible Co. Ltd.....	909	13,664
* Ehwa Technologies Information Co. Ltd.....	31,467	34,683
* Elentec Co. Ltd.....	4,988	61,025
* E-MART, Inc.....	4,956	551,610
* EM-Tech Co. Ltd.....	2,205	64,273
ENF Technology Co. Ltd.....	4,799	124,778
Eo Technics Co. Ltd.....	464	41,870
Estechpharma Co. Ltd.....	3,921	28,200
Eugene Corp.....	21,899	81,670
Eugene Investment & Securities Co. Ltd.....	37,902	95,218
Eugene Technology Co. Ltd.....	622	25,292
Eusu Holdings Co. Ltd.....	5,910	27,323
* EV Advanced Material Co. Ltd.....	5,865	6,848
* E-World.....	11,509	20,985
* F&F Co. Ltd.....	957	660,433
Farmsco.....	7,465	39,613
* FarmStory Co. Ltd.....	18,064	30,131
Fila Holdings Corp.....	16,447	406,328
Fine Semitech Corp.....	5,935	114,969
* Foosung Co. Ltd.....	6,835	111,581
* G.U.ON Co. Ltd.....	3,562	118
Gabia, Inc.....	1,782	17,400
Gaon Cable Co. Ltd.....	1,018	18,813
GC Cell Corp.....	909	53,280
* Gemvaxlink Co. Ltd.....	21,178	26,150
* Genexine, Inc.....	1,588	64,449
* Genie Music Corp.....	1,314	5,150
Global Standard Technology Co. Ltd.....	1,378	43,203
* GMB Korea Corp.....	3,121	14,135
Golfzon Co. Ltd.....	1,071	143,993
Golfzon Newdin Holdings Co. Ltd.....	8,068	56,083
* Grand Korea Leisure Co. Ltd.....	4,717	53,042
Green Cross Corp.....	321	47,526
Green Cross Holdings Corp.....	6,163	114,454
GS Engineering & Construction Corp.....	19,090	635,287
* GS Global Corp.....	25,862	45,890
GS Holdings Corp.....	20,440	659,944
GS Retail Co. Ltd.....	13,923	316,117
* Gwangju Shinsegae Co. Ltd.....	369	50,605

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
HAESUNG DS Co. Ltd.....	3,675	\$ 169,284
Haitai Confectionery & Foods Co. Ltd.....	1,576	9,584
Halla Corp.....	15,710	67,873
Halla Holdings Corp.....	3,614	122,565
Han Kuk Carbon Co. Ltd.....	6,920	63,389
Hana Financial Group, Inc.....	48,169	1,814,930
* Hana Micron, Inc.....	14,856	230,145
Hana Pharm Co. Ltd.....	1,378	20,997
* Hanall Biopharma Co. Ltd.....	1,578	23,358
HanChang Paper Co. Ltd.....	12,050	19,042
* Hancom MDS, Inc.....	1,135	18,846
Handok, Inc.....	2,498	42,734
Handsome Co. Ltd.....	4,070	114,962
Hanil Cement Co. Ltd.....	2,373	36,986
Hanil Holdings Co. Ltd.....	2,428	25,077
Hanil Hyundai Cement Co. Ltd.....	369	9,217
* Hanjin Kal Corp.....	186	8,183
Hanjin Transportation Co. Ltd.....	3,824	88,778
Hankook Shell Oil Co. Ltd.....	239	48,598
Hankook Tire & Technology Co. Ltd.....	25,389	716,913
Hanmi Pharm Co. Ltd.....	235	48,503
Hanmi Science Co. Ltd.....	510	19,176
Hanmi Semiconductor Co. Ltd.....	5,477	174,061
HanmiGlobal Co. Ltd.....	1,679	17,451
Hanon Systems.....	28,667	257,237
* Hans Biomed Corp.....	730	7,092
Hansae Co. Ltd.....	2,170	45,572
Hansae Yes24 Holdings Co. Ltd.....	4,792	24,905
Hanshin Construction.....	4,822	65,176
Hanshin Machinery Co.....	7,006	19,052
Hansol Chemical Co. Ltd.....	2,668	479,616
Hansol Holdings Co. Ltd.....	13,497	35,638
* Hansol HomeDeco Co. Ltd.....	16,336	20,815
Hansol Paper Co. Ltd.....	11,693	114,166
* Hansol Technics Co. Ltd.....	10,714	58,313
Hanssem Co. Ltd.....	811	49,525
Hanwha Aerospace Co. Ltd.....	9,918	402,065
Hanwha Corp.....	10,651	265,699
* Hanwha General Insurance Co. Ltd.....	35,527	105,451
* Hanwha Investment & Securities Co. Ltd.....	57,776	236,755
Hanwha Life Insurance Co. Ltd.....	100,853	247,977
* Hanwha Solutions Corp.....	33,178	905,480
Hanyang Eng Co. Ltd.....	4,895	61,003
Hanyang Securities Co. Ltd.....	4,400	54,826
* Harim Co. Ltd.....	15,284	34,347
Harim Holdings Co. Ltd.....	17,304	130,007
HB Technology Co. Ltd.....	6,750	13,479
HDC Holdings Co. Ltd.....	7,105	42,773
HDC Hyundai Development Co. Engineering & Construction, Class E.....	11,158	137,495
HDC Hyundai Engineering Plastics Co. Ltd.....	4,188	15,814
* Helixmith Co. Ltd.....	1,239	21,354
* Heungkuk Fire & Marine Insurance Co. Ltd.....	27,089	81,253
HIMS Co. Ltd.....	1,730	12,824
Hite Jinro Co. Ltd.....	4,467	110,326
Hitejinro Holdings Co. Ltd.....	5,594	53,830
* HJ Magnolia Yongpyong Hotel & Resort Corp.....	11,122	43,272
* HJ Shipbuilding & Construction Co. Ltd.....	4,884	28,891
* HLB, Inc.....	2,624	70,370
HLscience Co. Ltd.....	680	16,711

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* HMM Co. Ltd.....	60,663	\$1,129,426
*†† HNT Electronics Co. Ltd.....	9,956	2,973
* Homecast Co. Ltd.....	5,319	16,427
Hotel Shilla Co. Ltd.....	2,418	146,657
HS Industries Co. Ltd.....	26,890	111,847
* HSD Engine Co. Ltd.....	4,327	30,946
Huchems Fine Chemical Corp.....	3,651	65,225
* Hugel, Inc.....	980	112,101
* Humax Co. Ltd.....	5,092	18,415
Humedix Co. Ltd.....	763	12,895
* Huneed Technologies.....	3,729	22,867
Huons Co. Ltd.....	2,413	87,934
Huons Global Co. Ltd.....	2,411	65,135
Huvis Corp.....	5,615	33,669
Huvitz Co. Ltd.....	2,773	19,173
Hwa Shin Co. Ltd.....	11,774	72,880
Hwacheon Machine Tool Co. Ltd.....	773	20,104
* Hwail Pharm Co. Ltd.....	20,664	36,732
Hwangkum Steel & Technology Co. Ltd.....	4,237	28,662
Hwaseung Corp. Co. Ltd.....	14,250	22,961
Hwaseung Enterprise Co. Ltd.....	4,866	58,510
* Hwaseung R&A Co. Ltd.....	5,408	19,907
HwaSung Industrial Co. Ltd.....	3,868	47,202
Hy-Lok Corp.....	2,141	28,435
* Hyosung Advanced Materials Corp.....	905	328,224
* Hyosung Chemical Corp.....	872	174,976
Hyosung Corp.....	1,727	119,089
* Hyosung Heavy Industries Corp.....	338	15,032
Hyosung TNC Corp.....	1,183	420,254
* Hyulim ROBOT Co. Ltd.....	11,786	8,098
Hyundai Bioland Co. Ltd.....	1,295	16,452
Hyundai BNG Steel Co. Ltd.....	4,399	57,533
* Hyundai Construction Equipment Co. Ltd.....	5,034	164,997
Hyundai Corp.....	3,245	42,708
Hyundai Corp. Holdings, Inc.....	2,677	23,282
Hyundai Department Store Co. Ltd.....	4,872	293,412
* Hyundai Electric & Energy System Co. Ltd.....	5,670	84,408
Hyundai Elevator Co. Ltd.....	4,504	137,466
Hyundai Energy Solutions Co. Ltd.....	1,549	27,786
Hyundai Engineering & Construction Co. Ltd.....	17,755	635,846
Hyundai Ezwel Co. Ltd.....	2,550	21,609
Hyundai Futurenet Co. Ltd.....	19,724	55,753
Hyundai Glovis Co. Ltd.....	6,371	871,623
Hyundai Greenfood Co. Ltd.....	14,906	95,769
Hyundai Heavy Industries Holdings Co. Ltd.....	10,247	413,159
Hyundai Home Shopping Network Corp.....	2,773	139,594
Hyundai HT Co. Ltd.....	3,896	30,070
Hyundai Livart Furniture Co. Ltd.....	5,250	58,019
Hyundai Marine & Fire Insurance Co. Ltd.....	34,740	739,131
* Hyundai Mipo Dockyard Co. Ltd.....	9,112	529,347
Hyundai Mobis Co. Ltd.....	7,075	1,388,840
Hyundai Motor Co.....	8,649	1,394,036
Hyundai Motor Securities Co. Ltd.....	8,272	75,206
* Hyundai Pharmaceutical Co. Ltd.....	2,593	10,687
* Hyundai Rotem Co. Ltd.....	4,390	69,422
Hyundai Steel Co.....	22,549	744,766
Hyundai Wia Corp.....	6,863	393,073
HyVision System, Inc.....	1,431	26,799
ICD Co. Ltd.....	3,937	35,940

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
IDIS Holdings Co. Ltd.....	2,459	\$ 26,261
* IHQ, Inc.....	12,621	11,800
* Il Dong Pharmaceutical Co. Ltd.....	1,280	34,412
Iljin Electric Co. Ltd.....	4,435	17,142
Iljin Holdings Co. Ltd.....	11,581	44,021
Iljin Materials Co. Ltd.....	927	74,920
Ilshin Spinning Co. Ltd.....	489	41,983
Ilsung Pharmaceuticals Co. Ltd.....	145	8,761
Ilyang Pharmaceutical Co. Ltd.....	980	18,539
iMarketKorea, Inc.....	6,839	55,491
InBody Co. Ltd.....	2,830	48,990
* INCON Co. Ltd.....	7,359	8,131
* Industrial Bank of Korea.....	67,328	584,562
*†† Infinity NT Co. Ltd.....	21,844	11,905
INITECH Co. Ltd.....	3,505	14,308
Innocean Worldwide, Inc.....	1,953	81,264
InnoWireless, Inc.....	675	21,521
Innox Advanced Materials Co. Ltd.....	2,956	126,720
* Insun ENT Co. Ltd.....	3,661	34,215
Intelligent Digital Integrated Security Co. Ltd.....	481	8,983
* Interflex Co. Ltd.....	2,858	38,356
Interojo Co. Ltd.....	2,368	53,951
Interpark Corp.....	16,464	60,248
INTOPS Co. Ltd.....	5,178	171,375
Inzi Controls Co. Ltd.....	1,735	21,061
INZI Display Co. Ltd.....	5,664	12,996
* Iones Co. Ltd.....	3,514	29,351
IS Dongseo Co. Ltd.....	6,257	248,987
i-SENS, Inc.....	1,688	39,474
ISU Chemical Co. Ltd.....	4,981	53,891
* IsuPetasys Co. Ltd.....	8,884	50,592
It's Hanbul Co. Ltd.....	1,087	12,920
* Jahwa Electronics Co. Ltd.....	3,674	70,950
* Jayjun Cosmetic Co. Ltd.....	12,864	9,478
JB Financial Group Co. Ltd.....	68,101	464,515
JC Hyun System, Inc.....	1,892	9,719
* Jcontentree Corp.....	611	30,728
* Jeju Semiconductor Corp.....	6,082	27,837
Jinro Distillers Co. Ltd.....	496	12,480
Jinsung T.E.C.....	4,387	34,397
JLS Co. Ltd.....	2,834	17,205
* JNK Heaters Co. Ltd.....	4,478	19,029
* JNTC Co. Ltd.....	3,710	21,055
JS Corp.....	1,046	20,032
* Jusung Engineering Co. Ltd.....	5,820	107,380
JVM Co. Ltd.....	732	8,821
JW Holdings Corp.....	2,885	7,667
JW Life Science Corp.....	3,481	37,572
JW Pharmaceutical Corp.....	1,952	31,624
JYP Entertainment Corp.....	10,173	356,357
* Kakao Corp.....	2,411	174,151
* Kanglim Co. Ltd.....	6,120	8,699
Kangnam Jevisco Co. Ltd.....	1,448	30,225
* Kangwon Land, Inc.....	12,078	253,950
KAON Media Co. Ltd.....	4,033	49,633
KB Financial Group, Inc.....	49,768	2,466,486
KB Financial Group, Inc., ADR.....	1,286	64,043
KC Co. Ltd.....	3,354	53,149
KC Green Holdings Co. Ltd.....	5,906	19,668

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
KC Tech Co. Ltd.....	2,445	\$ 41,471
KCC Corp.....	1,374	445,054
KCC Engineering & Construction Co. Ltd.....	3,099	21,105
KCC Glass Corp.....	3,384	166,968
* KEC Corp.....	14,505	38,344
KEPCO Engineering & Construction Co., Inc.....	1,021	60,775
KEPCO Plant Service & Engineering Co. Ltd.....	3,807	103,858
* KEYEAST Co. Ltd.....	1,642	15,014
KG Chemical Corp.....	623	13,989
KG Dongbu Steel Co. Ltd.....	4,129	34,155
Kginicis Co. Ltd.....	4,395	64,687
KGMobilians Co. Ltd.....	4,597	34,300
* KH Electron Co. Ltd.....	15,024	7,646
* KH FEELUX Co. Ltd.....	27,532	48,014
* KH Vatec Co. Ltd.....	1,405	26,912
Kia Corp.....	35,762	2,493,531
KINX, Inc.....	620	28,627
* KISCO Corp.....	6,754	42,793
* KISCO Holdings Co. Ltd.....	3,626	43,192
KISWIRE Ltd.....	2,991	49,619
KIWOOM Securities Co. Ltd.....	5,112	385,083
KleanNara Co. Ltd.....	8,659	30,124
* KMW Co. Ltd.....	2,169	59,193
Kocom Co. Ltd.....	2,542	12,459
Koentec Co. Ltd.....	5,183	34,473
Koh Young Technology, Inc.....	5,440	93,684
Kolmar BNH Co. Ltd.....	3,110	76,812
Kolmar Korea Co. Ltd.....	3,641	106,666
Kolmar Korea Holdings Co. Ltd.....	3,265	47,740
Kolon Corp.....	2,068	52,400
Kolon Global Corp.....	2,247	36,126
* Kolon Industries, Inc.....	8,158	424,209
* Kolon Plastic, Inc.....	1,808	15,629
KoMiCo Ltd.....	1,570	74,745
* KONA I Co. Ltd.....	582	13,843
Korea Aerospace Industries Ltd.....	8,473	254,741
Korea Alcohol Industrial Co. Ltd.....	4,299	37,966
Korea Asset In Trust Co. Ltd.....	32,495	97,463
Korea Cast Iron Pipe Industries Co. Ltd.....	2,701	19,422
* Korea Circuit Co. Ltd.....	4,028	101,185
Korea District Heating Corp.....	936	27,717
* Korea Electric Power Corp.....	12,674	217,919
Korea Electric Terminal Co. Ltd.....	1,644	89,409
Korea Electronic Power Industrial Development Co. Ltd.....	1,999	16,829
Korea Export Packaging Industrial Co. Ltd.....	855	16,132
* Korea Gas Corp.....	5,196	152,842
Korea Investment Holdings Co. Ltd.....	13,385	820,760
* Korea Line Corp.....	66,690	120,750
Korea Petrochemical Ind Co. Ltd.....	1,452	183,339
Korea Petroleum Industries Co.....	1,408	17,792
Korea Ratings Corp.....	179	10,771
Korea Real Estate Investment & Trust Co. Ltd.....	38,971	76,455
* Korea Shipbuilding & Offshore Engineering Co. Ltd.....	8,917	602,810
Korea United Pharm, Inc.....	846	32,606
Korea Zinc Co. Ltd.....	2,174	924,772
* Korean Air Lines Co. Ltd.....	58,730	1,418,184
Korean Reinsurance Co.....	30,368	258,354
Kortek Corp.....	4,073	33,093
* KPM Tech Co. Ltd.....	8,705	6,389

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	807	\$ 33,989
	6,720	63,319
*	4,017	20,549
*	2,500	32,400
*	2,588	67,997
	13,595	92,514
	4,890	21,969
*	16,321	1,054,269
	22,459	93,540
	8,939	16,205
	7,637	13,911
	1,117	17,413
	1,746	79,452
	7,096	13,403
	3,251	9,805
*	22,704	31,771
#	8,905	1,105,498
*	29,900	101,223
	5,409	45,692
	6,650	44,115
	11,146	61,646
	8,801	17,060
*	3,546	92,822
	7,247	47,760
	1,522	17,263
	2,380	17,087
	1,287	52,465
	4,750	55,872
	710	12,362
	4,514	38,319
	5,514	26,818
	706	18,882
*	5,019	20,183
#	13,039	133,941
	7,183	45,485
	2,474	383,903
*	5,950	5,239
	8,861	116,850
	2,122	1,137,520
	10,721	663,002
#*	7,000	58,030
#	79,341	1,334,322
	46,957	5,101,525
	18,251	71,338
	705	573,481
	5,382	1,618,095
	102,528	1,117,210
	2,825	138,578
*	1,405	9,074
*	4,679	39,626
	2,233	29,817
	4,857	798,699
	1,425	176,701
	504	49,218
	6,229	139,164
*	596	18,277
	7,901	454,235
	170	45,090
	4,537	80,670

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Lotte Non-Life Insurance Co. Ltd.....	18,622	\$ 23,207
Lotte Shopping Co. Ltd.....	3,430	230,540
LS Cable & System Asia Ltd.....	2,218	13,988
LS Corp.....	4,515	190,229
LS Electric Co. Ltd.....	5,025	207,440
* Lumens Co. Ltd.....	13,126	12,045
* Lutronic Corp.....	2,412	37,427
* LVMC Holdings.....	22,015	60,055
LX Hausys Ltd.....	2,888	134,617
* LX Holdings Corp.....	5,199	41,159
LX International Corp.....	14,844	304,413
LX Semicon Co. Ltd.....	1,734	198,814
Macquarie Korea Infrastructure Fund.....	46,827	524,488
Macrogen, Inc.....	706	14,567
* Maeil Dairies Co. Ltd.....	1,216	68,745
* Maeil Holdings Co. Ltd.....	3,729	27,672
* Mando Corp.....	8,012	352,848
* Maniker Co. Ltd.....	11,358	10,988
Mcnex Co. Ltd.....	7,768	339,001
ME2ON Co. Ltd.....	7,916	39,314
Mediana Co. Ltd.....	2,091	11,229
* MEDICOX Co. Ltd.....	15,960	11,734
* Medipost Co. Ltd.....	780	11,642
* Medy-Tox, Inc.....	819	79,746
* MegaStudy Co. Ltd.....	3,852	36,825
* MegaStudyEdu Co. Ltd.....	5,139	354,748
MEKICS Co. Ltd.....	2,358	17,099
Meritz Financial Group, Inc.....	13,458	487,722
Meritz Fire & Marine Insurance Co. Ltd.....	24,899	959,050
Meritz Securities Co. Ltd.....	107,207	546,373
Mi Chang Oil Industrial Co. Ltd.....	191	11,609
* MiCo Ltd.....	14,070	142,689
Minwise Co. Ltd.....	2,233	33,505
Mirae Asset Life Insurance Co. Ltd.....	44,124	136,493
Mirae Asset Securities Co. Ltd.....	80,684	577,958
Mirae Asset Venture Investment Co. Ltd.....	2,775	18,245
Miwon Commercial Co. Ltd.....	265	40,097
Miwon Specialty Chemical Co. Ltd.....	677	115,028
* MK Electron Co. Ltd.....	6,706	87,188
MNTech Co. Ltd.....	7,262	41,343
* MOM'S TOUCH&Co.....	9,267	47,930
Moorim P&P Co. Ltd.....	9,257	29,588
Moorim Paper Co. Ltd.....	10,458	19,482
Motonic Corp.....	2,447	18,792
Mr Blue Corp.....	3,539	24,168
* MS Autotech Co. Ltd.....	5,769	26,782
Muhak Co. Ltd.....	6,177	40,664
Multicampus Co. Ltd.....	681	24,062
Nam Hwa Construction Co. Ltd.....	881	5,862
Namhae Chemical Corp.....	8,559	63,777
* Namsun Aluminum Co. Ltd.....	21,656	39,016
Namyang Dairy Products Co. Ltd.....	154	48,268
* NanoenTek, Inc.....	2,240	15,355
Nasmedia Co. Ltd.....	1,202	27,013
NAVER Corp.....	1,571	414,965
NCSOFT Corp.....	624	281,152
* NDFOS Co. Ltd.....	2,707	19,442
NeoPharm Co. Ltd.....	1,610	31,238
* Neowiz.....	2,740	60,323

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Neowiz Holdings Corp.....	317	\$ 17,551
* NEPES Corp.....	4,262	113,467
Ω Netmarble Corp.....	462	42,776
Newtree Co. Ltd.....	766	12,254
Nexen Corp.....	11,324	38,932
Nexen Tire Corp.....	18,390	96,480
NextEye Co. Ltd.....	9,772	10,631
NH Investment & Securities Co. Ltd.....	42,056	403,250
* NHN Corp.....	6,972	201,078
* NHN KCP Corp.....	6,924	140,707
NICE Holdings Co. Ltd.....	9,644	136,066
Nice Information & Telecommunication, Inc.....	3,138	70,737
NICE Information Service Co. Ltd.....	13,197	207,971
NICE Total Cash Management Co. Ltd.....	8,267	34,839
* NK Co. Ltd.....	23,922	18,917
Nong Shim Holdings Co. Ltd.....	1,008	62,281
Nong Woo Bio Co. Ltd.....	2,704	22,634
NongShim Co. Ltd.....	1,064	287,177
Noroo Holdings Co. Ltd.....	946	9,294
NOROO Paint & Coatings Co. Ltd.....	2,394	21,876
NOVAREX Co. Ltd.....	755	23,939
NPC.....	3,679	25,758
NS Shopping Co. Ltd.....	4,103	40,501
* OCI Co. Ltd.....	5,236	394,069
Opto Device Technology Co. Ltd.....	4,785	30,528
OptoElectronics Solutions Co. Ltd.....	1,454	35,179
* OPTRON-TEC, Inc.....	3,754	25,139
Orion Corp.....	2,801	229,180
Orion Holdings Corp.....	10,473	123,238
Osstem Implant Co. Ltd.....	3,792	448,875
* Osung Advanced Materials Co. Ltd.....	18,972	36,742
Ottogi Corp.....	337	122,900
Paik Kwang Industrial Co. Ltd.....	8,901	31,479
# Pan Ocean Co. Ltd.....	91,797	383,154
* PANAGENE, Inc.....	3,308	11,927
* Pan-Pacific Co. Ltd.....	10,094	17,630
* Paradise Co. Ltd.....	9,127	116,339
Park Systems Corp.....	234	23,777
Partron Co. Ltd.....	14,316	156,996
Paseco Co. Ltd.....	1,168	22,920
* Pearl Abyss Corp.....	1,369	109,216
People & Technology, Inc.....	1,432	48,403
PHA Co. Ltd.....	4,745	36,735
* PharmaResearch Co. Ltd.....	626	39,968
* Pharmicell Co. Ltd.....	3,390	29,093
* PI Advanced Materials Co. Ltd.....	4,953	171,388
Poongsan Corp.....	9,909	248,448
Poongsan Holdings Corp.....	3,033	69,976
POSCO, Sponsored ADR.....	8,667	490,032
POSCO.....	7,327	1,639,002
POSCO Chemical Co. Ltd.....	274	25,758
# Posco International Corp.....	26,084	451,083
Posco M-Tech Co. Ltd.....	2,526	15,016
* Power Logics Co. Ltd.....	10,381	61,334
* PowerNet Technologies Corp.....	3,732	14,351
Protec Co. Ltd.....	659	18,470
PSK, Inc.....	2,521	98,227
Pulmuone Co. Ltd.....	7,670	104,720
Pungkuk Alcohol Industry Co. Ltd.....	731	9,128

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
*†† Redrover Co. Ltd.....	7,782	\$ 2,215
Reyon Pharmaceutical Co. Ltd.....	809	19,443
RFHIC Corp.....	1,003	25,830
* RFTech Co. Ltd.....	7,456	33,228
* S Net Systems, Inc.....	3,025	17,382
* S.Y. Co. Ltd.....	4,807	13,469
S-1 Corp.....	4,169	233,506
Sajo Industries Co. Ltd.....	1,127	40,648
Sajodaerim Corp.....	2,063	45,335
* Sajodongaone Co. Ltd.....	23,031	20,557
* Sam Chun Dang Pharm Co. Ltd.....	913	26,771
Sam Young Electronics Co. Ltd.....	5,658	51,083
Sam Yung Trading Co. Ltd.....	3,582	41,023
* Sambo Corrugated Board Co. Ltd.....	727	8,488
* Sambo Motors Co. Ltd.....	5,206	23,321
* Sambu Engineering & Construction Co. Ltd.....	18,875	24,346
Samchully Co. Ltd.....	644	50,725
* Samchuly Bicycle Co. Ltd.....	2,503	23,147
Samho Development Co. Ltd.....	8,173	31,261
SAMHWA Paints Industrial Co. Ltd.....	2,439	16,762
Samick Musical Instruments Co. Ltd.....	18,322	25,106
Samji Electronics Co. Ltd.....	3,286	29,022
Samjin LND Co. Ltd.....	8,627	20,668
Samjin Pharmaceutical Co. Ltd.....	4,150	86,995
* Samkee Corp.....	9,415	36,942
* Sammok S-Form Co. Ltd.....	1,379	16,290
SAMPYO Cement Co. Ltd.....	17,261	74,599
*Ω Samsung Biologics Co. Ltd.....	88	54,479
Samsung C&T Corp.....	9,875	893,367
Samsung Card Co. Ltd.....	7,651	196,977
Samsung Electro-Mechanics Co. Ltd.....	8,574	1,304,431
Samsung Electronics Co. Ltd.....	661,530	41,146,556
* Samsung Engineering Co. Ltd.....	42,242	772,969
Samsung Fire & Marine Insurance Co. Ltd.....	7,890	1,318,824
* Samsung Heavy Industries Co. Ltd.....	146,724	637,749
Samsung Life Insurance Co. Ltd.....	8,967	454,168
* Samsung Pharmaceutical Co. Ltd.....	3,396	11,678
Samsung Publishing Co. Ltd.....	1,330	29,048
Samsung SDI Co. Ltd.....	623	309,185
Samsung SDS Co. Ltd.....	1,616	191,827
Samsung Securities Co. Ltd.....	18,684	630,870
SAMT Co. Ltd.....	23,178	78,018
Samwha Capacitor Co. Ltd.....	3,391	186,791
Samyang Corp.....	1,345	69,799
Samyang Foods Co. Ltd.....	1,333	94,968
Samyang Holdings Corp.....	1,645	120,353
Samyang Tongsang Co. Ltd.....	608	28,492
Sangsangin Co. Ltd.....	15,541	120,160
Sangsin Energy Display Precision Co. Ltd.....	2,886	36,204
SaraminHR Co. Ltd.....	2,179	71,253
Satrec Initiative Co. Ltd.....	226	7,612
SAVEZONE I&C Corp.....	7,852	18,973
* SBI Investment Korea Co. Ltd.....	15,114	17,875
* SBW.....	106,312	57,272
* S-Connect Co. Ltd.....	9,219	12,135
* SDN Co. Ltd.....	6,167	8,640
Seah Besteel Corp.....	6,421	81,706
SeAH Steel Corp.....	668	54,265
SeAH Steel Holdings Corp.....	745	65,568

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	5,642	\$ 51,425
# Sebang Co. Ltd.....	3,462	180,744
# Sebang Global Battery Co. Ltd.....	8,410	384,932
Seegene, Inc.....	5,251	31,970
Sejong Industrial Co. Ltd.....	135,194	58,149
* Sejong Telecom, Inc.....	4,279	39,790
* Sekonix Co. Ltd.....	344	12,233
* Sempio Foods Co.....	4,248	13,418
* S-Energy Co. Ltd.....	13,938	103,999
Seobu T&D.....	37,879	46,197
* Seohan Co. Ltd.....	20,991	27,843
* Seohee Construction Co. Ltd.....	2,108	69,832
* Seojin System Co. Ltd.....	12,989	164,134
Seoul Semiconductor Co. Ltd.....	1,687	16,703
* Seoul Viosys Co. Ltd.....	6,530	9,680
Seowon Co. Ltd.....	3,132	15,518
SEOWONINTECH Co. Ltd.....	5,803	58,063
Seoyon Co. Ltd.....	6,608	36,769
* Seoyon E-Hwa Co. Ltd.....	38,948	34,258
* Sewon E&C Co. Ltd.....	3,757	11,149
Sewoon Medical Co. Ltd.....	6,220	178,013
* SFA Engineering Corp.....	20,791	116,593
* SFA Semicon Co. Ltd.....	32,481	17,684
* SG Corp.....	858	39,341
* SGC e Tec E&C Co. Ltd.....	26,194	19,833
* SH Energy & Chemical Co. Ltd.....	484	23,009
Shin Heung Energy & Electronics Co. Ltd.....	491	9,937
Shin Poong Pharmaceutical Co. Ltd.....	852	63,132
Shindaeyang Paper Co. Ltd.....	56,542	1,810,984
Shinhan Financial Group Co. Ltd.....	2,400	77,016
Shinhan Financial Group Co. Ltd., ADR.....	1,276	33,046
Shinsegae Engineering & Construction Co. Ltd.....	604	37,935
* Shinsegae Food Co. Ltd.....	116	16,442
* Shinsegae Information & Communication Co. Ltd.....	663	66,829
* Shinsegae International, Inc.....	2,377	466,550
* Shinsegae, Inc.....	11,769	17,347
* Shinsung E&G Co. Ltd.....	23,223	64,847
* Shinsung Tongsang Co. Ltd.....	10,450	25,278
Shinwha Intertek Corp.....	22,158	38,387
* Shinwon Corp.....	2,250	112,784
# Shinyoung Securities Co. Ltd.....	6,200	23,813
* Showbox Corp.....	17,051	33,225
* Signetics Corp.....	2,357	11,467
SIGONG TECH Co. Ltd.....	3,447	35,220
* Silla Co. Ltd.....	8,513	343,313
* Simmtech Co. Ltd.....	4,919	21,355
* SIMMTECH HOLDINGS Co. Ltd.....	9,536	48,379
SIMPAC, Inc.....	2,160	57,165
* Sindoh Co. Ltd.....	1,558	11,997
* Sinil Pharm Co. Ltd.....	438	27,960
* SK Biopharmaceuticals Co. Ltd.....	2,316	245,168
SK Chemicals Co. Ltd.....	1,460	32,418
SK D&D Co. Ltd.....	3,610	119,195
SK Discovery Co. Ltd.....	1,006	98,232
SK Gas Ltd.....	79,671	8,246,566
* SK Hynix, Inc.....	5,028	922,779
* SK Innovation Co. Ltd.....	72,535	274,694
* SK Networks Co. Ltd.....	1,325	10,305
* SK Rent A Car Co. Ltd.....	72,246	52,976
* SK Securities Co. Ltd.....		

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
SK Telecom Co. Ltd.....	5,848	\$ 278,336
SK, Inc.....	6,494	1,202,109
SKC Co. Ltd.....	3,097	372,847
SL Corp.....	5,505	123,656
* SM Entertainment Co. Ltd.....	3,907	195,541
* S-MAC Co. Ltd.....	68,271	42,305
* SMEC Co. Ltd.....	5,759	8,643
SNT Dynamics Co. Ltd.....	5,786	38,738
SNT Holdings Co. Ltd.....	2,300	30,460
SNT Motiv Co. Ltd.....	4,395	161,764
* SNU Precision Co. Ltd.....	3,896	10,411
S-Oil Corp.....	7,778	590,455
* Solborn, Inc.....	8,354	32,393
Solus Advanced Materials Co. Ltd.....	1,053	61,209
Songwon Industrial Co. Ltd.....	7,973	131,596
Soulbrain Co. Ltd.....	1,008	208,863
* Soulbrain Holdings Co. Ltd.....	2,987	73,207
SPC Samlip Co. Ltd.....	717	42,031
SPG Co. Ltd.....	5,210	53,685
* Spigen Korea Co. Ltd.....	885	29,718
Ssangyong C&E Co. Ltd.....	45,960	293,790
STIC Investments, Inc.....	7,186	61,284
* Studio Dragon Corp.....	582	37,285
* STX Heavy Industries Co. Ltd.....	3,673	13,490
Suheung Co. Ltd.....	1,837	60,535
Sun Kwang Co. Ltd.....	1,942	99,799
* SundayToz Corp.....	801	17,709
Sung Kwang Bend Co. Ltd.....	9,320	62,598
* Sungchang Enterprise Holdings Ltd.....	23,155	44,082
Sungdo Engineering & Construction Co. Ltd.....	5,057	20,445
Sungshin Cement Co. Ltd.....	6,391	84,837
Sungwoo Hitech Co. Ltd.....	18,816	80,801
Sunjin Co. Ltd.....	4,911	43,218
* Suprema, Inc.....	529	10,026
SV Investment Corp.....	4,032	12,973
* Synopex, Inc.....	12,318	24,565
Systems Technology, Inc.....	1,656	25,322
* T Scientific Co. Ltd.....	7,639	23,629
Tae Kyung Industrial Co. Ltd.....	6,193	33,842
Taekwang Industrial Co. Ltd.....	130	109,047
Taekyung BK Co. Ltd.....	5,855	20,990
*†† Taewoong Co. Ltd.....	5,246	10,199
Taeyoung Engineering & Construction Co. Ltd.....	10,872	94,991
* Taihan Electric Wire Co. Ltd.....	11,757	17,165
* Taihan Fiberoptics Co. Ltd.....	15,386	27,155
* Taihan Textile Co. Ltd.....	1,039	41,561
* Tailim Packaging Co. Ltd.....	6,595	21,169
TechWing, Inc.....	4,186	71,687
TES Co. Ltd.....	1,400	29,802
* Theragen Etex Co. Ltd.....	7,865	33,958
* Thinkware Systems Corp.....	2,160	35,010
* TK Chemical Corp.....	5,610	24,820
* TK Corp.....	8,187	71,573
* Tokai Carbon Korea Co. Ltd.....	1,461	158,726
Tongyang Life Insurance Co. Ltd.....	18,908	94,344
Tongyang, Inc.....	65,030	70,874
* Top Engineering Co. Ltd.....	3,089	17,977
Toptec Co. Ltd.....	7,951	55,841
* Tovis Co. Ltd.....	5,714	47,172

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
TS Corp.....	24,800	\$ 56,810
* Tuksu Construction Co. Ltd.....	2,985	27,622
* TY Holdings Co. Ltd.....	11,156	219,051
TYM Corp.....	15,907	20,002
UBCare Co. Ltd.....	3,040	16,345
Ubiquoss Holdings, Inc.....	1,495	20,135
Ubiquoss, Inc.....	1,332	22,311
Uju Electronics Co. Ltd.....	1,734	46,879
Uni-Chem Co. Ltd.....	14,391	14,901
* Unick Corp.....	2,721	12,195
Unid Co. Ltd.....	2,127	149,039
Union Semiconductor Equipment & Materials Co. Ltd.....	6,126	69,540
Uniquost Corp.....	3,608	34,562
* Value Added Technology Co. Ltd.....	2,552	70,555
Viatron Technologies, Inc.....	3,044	25,202
* Vidente Co. Ltd.....	927	11,638
Vieworks Co. Ltd.....	1,617	55,824
Visang Education, Inc.....	2,929	16,907
Vitzro Tech Co. Ltd.....	1,388	10,058
Vitzrocell Co. Ltd.....	1,842	21,868
* Vivien Corp.....	2,130	4,558
* Vivozon Healthcare, Inc.....	18,100	13,637
* VT GMP Co. Ltd.....	3,490	19,541
Webcash Corp.....	1,201	23,910
* Webzen, Inc.....	3,574	66,857
#* Wemade Co. Ltd.....	1,934	194,790
Whanin Pharmaceutical Co. Ltd.....	3,091	42,921
Wiable Corp.....	7,492	16,282
* WillBes & Co.....	21,261	23,561
Winix, Inc.....	1,651	25,213
* Winpac, Inc.....	11,956	18,787
Wins Co. Ltd.....	1,377	16,703
WiSoL Co. Ltd.....	11,563	103,248
* WIZIT Co. Ltd.....	16,810	17,219
* Wonik Holdings Co. Ltd.....	19,365	75,445
WONIK IPS Co. Ltd.....	6,523	215,272
Wonik Materials Co. Ltd.....	2,336	71,343
* Wonik Pne Co. Ltd.....	1,805	43,938
* Wonik QnC Corp.....	1,340	28,964
Woojin, Inc.....	3,421	22,130
* Woongjin Thinkbig Co. Ltd.....	14,121	33,559
* Wooree Bio Co. Ltd.....	4,964	14,382
Woori Financial Group, Inc.....	130,931	1,610,761
Woori Investment Bank Co. Ltd.....	103,902	70,489
* Woori Technology, Inc.....	10,028	16,126
* Wooridul Huebrain Ltd.....	9,586	11,279
* Woorison F&G Co. Ltd.....	11,019	18,935
* Woory Industrial Co. Ltd.....	1,139	18,268
* Woosu AMS Co. Ltd.....	1,007	3,379
WooSung Feed Co. Ltd.....	632	13,396
* Woowon Development Co. Ltd.....	4,128	15,606
Y G-1 Co. Ltd.....	3,966	27,335
* Y2 Solution Co. Ltd.....	11,930	4,948
* Yapex, Inc.....	7,736	8,653
YAS Co. Ltd.....	821	11,009
* Y-entec Co. Ltd.....	1,858	20,723
* YG Entertainment, Inc.....	1,090	45,695
YMC Co. Ltd.....	1,408	7,581
* Yonwoo Co. Ltd.....	1,289	21,696

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Yoosung Enterprise Co. Ltd.....	3,387	\$ 7,792
Youlchon Chemical Co. Ltd.....	2,627	49,422
Young Poong Corp.....	186	96,332
Young Poong Precision Corp.....	5,214	38,478
* Youngone Corp.....	8,569	333,791
Youngone Holdings Co. Ltd.....	1,902	77,781
Yuanta Securities Korea Co. Ltd.....	48,366	141,769
Yuhan Corp.....	4,459	211,404
* Yungjin Pharmaceutical Co. Ltd.....	4,287	16,894
Yuyu Pharma, Inc.....	3,478	20,012
* Zeus Co. Ltd.....	1,979	38,888
Zinus, Inc.....	1,496	83,762
TOTAL SOUTH KOREA.....		<u>171,331,759</u>
SPAIN — (1.3%)		
Acciona SA.....	12,552	2,186,370
Acerinox SA.....	54,419	693,472
# ACS Actividades de Construccion y Servicios SA.....	48,831	1,232,817
Ω Aedas Homes SA.....	478	13,016
*Ω Aena SME SA.....	2,047	330,760
Alantra Partners SA.....	733	12,591
Almirall SA.....	17,338	223,163
* Amadeus IT Group SA.....	12,125	833,717
* Amper SA.....	289,548	63,124
Applus Services SA.....	34,663	305,449
Atresmedia Corp. de Medios de Comunicacion SA.....	37,315	145,111
Azkoyen SA.....	6,948	40,307
Banco Bilbao Vizcaya Argentaria SA.....	450,377	2,875,489
Banco Bilbao Vizcaya Argentaria SA, Sponsored ADR.....	26,576	169,555
* Banco de Sabadell SA.....	2,392,489	1,860,767
* Banco Santander SA.....	1,260,985	4,398,270
Bankinter SA.....	184,374	1,081,208
CaixaBank SA.....	776,045	2,496,831
Ω Cellnex Telecom SA.....	8,464	383,805
Cia de Distribucion Integral Logista Holdings SA.....	24,479	495,260
CIE Automotive SA.....	19,308	560,841
Construcciones y Auxiliar de Ferrocarriles SA.....	6,226	246,399
Ebro Foods SA.....	24,428	452,671
* eDreams ODIGEO SA.....	19,877	174,638
Elecnor SA.....	10,479	117,647
Enagas SA.....	75,631	1,635,298
* Ence Energia y Celulosa SA.....	51,136	137,193
Endesa SA.....	42,254	946,007
* Ercros SA.....	55,534	182,898
Faes Farma SA.....	132,219	509,672
Ferrovial SA.....	20,956	582,330
Fluidra SA.....	13,851	441,045
Fomento de Construcciones y Contratas SA.....	17,299	208,433
Ω Gestamp Automocion SA.....	32,505	146,439
Ω Global Dominion Access SA.....	61,555	304,057
Grifols SA.....	30,127	531,269
Grupo Catalana Occidente SA.....	12,112	408,488
# Grupo Empresarial San Jose SA.....	5,388	28,880
Iberdrola SA.....	581,973	6,672,354
Iberdrola SA.....	9,699	110,713
* Indra Sistemas SA.....	57,644	587,343
Industria de Diseno Textil SA.....	74,806	2,268,821
Laboratorio Reig Jofre SA.....	2,473	8,178
Laboratorios Farmaceuticos Rovi SA.....	2,503	183,780

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
	184,374	\$ 330,970
	267,145	580,183
*	89,514	419,148
*	48,424	366,967
	17,620	248,125
Ω	3,788	46,114
*	63,045	61,568
	3,529	222,089
*	69,984	48,909
	104,496	260,325
*	44,100	39,690
	58,838	1,186,069
	224,988	2,859,058
	151,808	379,493
*	9,784	211,705
*	8,594	150,178
*Ω	16,592	88,313
*	5,120	45,908
#	7,770	35,897
	845,112	3,939,549
*	32,678	57,226
Ω	704,564	722,235
	9,651	819,967
	23,792	1,442,698
*	5,805	6,057
	55,531	440,354
TOTAL SPAIN.....		<u>52,295,271</u>
SWEDEN — (2.1%)		
	9,365	175,419
Ω	40,463	234,904
	16,692	480,244
	7,440	288,142
	70,538	1,304,872
	25,821	579,121
	13,864	468,343
Ω	11,144	127,526
	11,880	250,135
Ω	22,180	123,666
*	21,357	80,446
*	5,774	29,597
	82,144	820,941
	23,784	651,256
	43,228	2,558,494
	25,121	1,284,758
	11,759	254,514
*Ω	43,919	154,790
	27,742	877,716
	17,325	441,327
	17,589	446,970
*	9,101	60,786
	47,227	824,300
	10,482	149,823
	1,464	28,826
	52,606	294,343
#*	3,515	73,964
*	2,661	25,507
	44,791	672,224
	55,833	887,743

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	4,919	\$ 267,438
	11,182	228,323
	5,162	25,051
	58,873	2,383,917
	38,700	334,925
#*Ω	1,302	24,472
Ω	31,771	380,155
	14,774	557,173
#	5,345	54,569
	25,410	876,753
	33,815	266,268
*	6,889	20,317
	14,438	340,069
	7,387	32,723
	5,475	310,781
*	12,443	24,094
	458	14,947
	10,924	132,393
	103,165	273,030
*	13,086	51,319
	12,248	346,615
Ω	6,606	56,109
	129,733	372,374
	22,212	247,267
Ω	78,050	864,585
*	6,889	20,926
*	13,942	157,590
Ω	32,778	336,586
	6,403	92,761
	2,784	48,978
	71,713	1,492,146
*	54,838	382,950
	33,319	340,994
#*Ω	29,981	47,012
*	5,103	133,719
	40,831	871,298
	20,634	373,452
	2,277	63,677
	48,104	1,356,070
Ω	1,499	186,501
	2,020	25,404
	20,891	311,691
	18,220	113,590
*	3,813	252,607
	488	10,796
	7,965	92,623
	248	2,140
	1,057	134,283
	82	2,357
	3,073	13,101
	709	13,242
	23,558	921,013
	37,038	459,352
	73,463	1,462,710
*	18,099	99,081
	3,128	16,731
	4,167	67,043
	18,108	244,242
	81,515	972,614

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	3,451	\$ 180,485
#*Ω	27,317	83,905
	13,019	632,329
	16,447	234,894
*	10,834	74,761
	4,692	65,546
	75,873	1,054,935
	1,452	45,900
	49,004	1,219,111
*	60,717	396,972
	17,623	530,550
	29,409	514,634
*	6,100	8,767
	21,144	800,856
*	1,316	24,207
	9,211	57,564
	70,894	823,607
	12,257	447,697
	58,890	666,550
Ω	21,542	78,610
	22,000	515,685
	33,771	980,416
	47,522	1,220,240
	16,381	666,181
	1,887	55,921
*	9,920	8,725
*	18,686	275,821
#*	33,453	892,989
	3,492	347,187
*	31,131	416,663
	12,054	246,631
	21,254	351,366
	1,436	28,755
*	4,542	14,103
*	46,621	26,960
	25,425	386,903
	32,148	305,552
	1,320	11,454
	70,790	386,813
	69,620	713,417
*	8,907	344,848
	11,053	230,279
*	1,257	26,326
	8,033	250,003
	30,997	482,525
	4,190	75,927
*	28,379	412,581
	106,789	1,200,314
	7,438	98,392
#	36,633	95,832
	16,701	135,688
#*	4,541	9,962
	103,114	541,270
*	6,442	31,942
Ω	53,508	219,614
	37,562	44,377
	22,869	542,315
	8,401	245,227
#	209,426	1,263,072

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	58,823	\$ 1,549,075
	26,009	108,157
*Ω	37,411	157,840
	32,550	536,157
	68,998	833,374
	7,306	90,291
*	93,608	8,825
*Ω	3,580	36,806
	96,927	1,252,960
#	1,726	24,120
	81,113	1,985,878
	3,442	77,901
	66,745	1,463,192
	11,548	177,814
	1,712	4,767
*	5,351	30,614
*	78,581	465,194
*	147,865	770,259
*	482	13,020
	4,431	77,060
	75,617	1,316,767
	92,886	989,938
#	1,473	17,849
	22,845	321,146
#	52,408	1,026,055
	92,220	713,532
*	19,173	376,911
	14,792	141,155
	80,747	1,174,879
	3,716	46,105
	225,517	2,815,826
#	275,374	1,085,358
	1,473	10,783
Ω	16,794	810,587
*	4,407	18,205
	28,963	729,256
	14,558	510,003
	736	13,762
	2,386	107,343
	5,310	218,360
	870	17,284
	37,610	860,290
	272,897	6,158,308
	13,602	214,077
	21,726	449,182
*	901	6,224
TOTAL SWEDEN.....		<u>86,112,289</u>
SWITZERLAND — (5.1%)		
	92,764	3,216,293
	38,956	1,855,599
#	53,297	4,092,098
	5,690	1,234,622
	2,341	658,805
*	88,089	1,481,071
*	491	100,623
	23,817	575,859
*	440,450	505,627
*	11,031	144,457

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
* Autoneum Holding AG.....	1,342	\$ 243,780
Bachem Holding AG, Class B.....	653	389,522
Baloise Holding AG.....	12,833	2,248,039
Banque Cantonale de Geneve.....	767	136,299
Banque Cantonale Vaudoise.....	8,308	686,935
Barry Callebaut AG.....	696	1,597,757
Belimo Holding AG.....	1,220	673,709
Bell Food Group AG.....	922	279,883
Bellevue Group AG.....	3,363	153,725
Berner Kantonalbank AG.....	1,899	444,155
BKW AG.....	4,217	503,071
* Bobst Group SA.....	2,840	241,179
Bossard Holding AG, Class A.....	3,940	1,235,284
Bucher Industries AG.....	2,792	1,285,535
Burckhardt Compression Holding AG.....	883	417,634
Burkhalter Holding AG.....	1,875	129,949
Bystronic AG.....	651	855,609
Calida Holding AG.....	2,268	121,058
Carlo Gavazzi Holding AG.....	249	76,018
Cembra Money Bank AG.....	9,320	641,021
Chocoladefabriken Lindt & Spruengli AG.....	11	1,267,596
Cicor Technologies Ltd.....	1,175	69,434
Cie Financiere Richemont SA, Class A.....	30,476	4,429,193
Cie Financiere Tradition SA.....	938	108,698
Clariant AG.....	80,561	1,707,497
Coltene Holding AG.....	2,077	247,488
Comet Holding AG.....	98	31,264
* COSMO Pharmaceuticals NV.....	159	9,858
Credit Suisse Group AG.....	172,760	1,642,155
Credit Suisse Group AG, Sponsored ADR.....	96,272	917,474
Daetwyler Holding AG.....	1,579	620,002
DKSH Holding AG.....	15,090	1,209,891
dormakaba Holding AG.....	982	562,290
* Dottikon Es Holding AG.....	262	65,505
* Dufry AG.....	14,302	741,159
EFG International AG.....	44,266	339,048
Emmi AG.....	776	870,935
EMS-Chemie Holding AG.....	319	322,663
Energiedienst Holding AG.....	465	23,472
* Feintool International Holding AG.....	1,181	68,536
* Flughafen Zurich AG.....	7,710	1,426,477
Forbo Holding AG.....	375	723,964
Fundamenta Real Estate AG.....	1,667	35,264
Ω Galenica AG.....	15,916	1,124,050
#* GAM Holding AG.....	81,462	115,876
Geberit AG.....	5,062	3,439,275
Georg Fischer AG.....	1,751	2,560,518
Givaudan SA.....	314	1,300,878
Gurit Holding AG.....	219	340,650
Helvetia Holding AG.....	15,359	1,931,188
Hiag Immobilien Holding AG.....	1,172	119,714
#* HOCHDORF Holding AG.....	378	16,652
Holcim Ltd.....	68,164	3,693,016
Huber & Suhner AG.....	6,475	589,498
* Implenia AG.....	8,365	204,068
* Ina Invest Holding AG.....	1,673	33,924
Inficon Holding AG.....	699	853,802
Interroll Holding AG.....	231	977,733
Intershop Holding AG.....	287	189,552

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	981	\$ 114,446
	8,500	52,636
	58,912	3,849,880
*	732	112,242
	3,616	1,003,708
*	1,351	416,714
#	13,192	45,642
	6,968	1,967,672
#	6,800	448,510
	135	337,786
	5,570	335,857
#	19,841	1,654,541
	1,398	963,840
	1,342	607,864
*Ω	720	92,264
*Ω	7,639	330,533
*	2,640	50,210
	79	162,845
#*	70,281	27,200
*	2,756	21,602
	16,695	260,898
	2,487	813,835
	285,492	36,867,947
	20,738	1,802,340
	100,236	8,709,455
	352	17,723
	82,861	804,538
*	4,127	46,264
	2,610	244,485
	2,148	2,994,737
	335	20,748
	286	122,998
	322	117,155
	8,952	1,085,466
*	1,440	291,088
	2,616	1,077,259
	58,789	22,751,293
	61	85,822
	112	39,960
	2,865	718,751
	520	689,766
*Ω	2,869	351,760
	5,236	763,922
	757	2,158,640
	3,700	19,303
	1,662	1,345,593
	61,425	1,427,142
	14,372	5,028,390
	4,942	1,760,538
	1,226	592,442
	406	672,776
	7,639	731,170
	6,459	1,884,233
	11,351	637,189
	6,424	4,134,549
	25,105	2,482,293
	35,528	3,871,054
*	196,120	67,209
	6,991	3,995,880

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	3,796	\$ 645,761
	915	444,884
	15,969	1,914,121
	389	44,533
#*	3,541	28,714
*	1,055	166,535
*	3,181	226,829
	204,461	3,792,659
	5,043	509,331
*	1,777	345,404
	573	31,628
Ω	3,851	1,570,466
	417	199,917
	4,850	281,410
	12,826	2,272,088
	11,746	973,527
	1,705	184,095
	3,945	369,782
*	790	97,462
	123	13,464
	23	59,047
	1,038	194,021
	4,844	443,381
	454	13,230
	34	71,692
	25	191,742
	8,820	4,218,679
TOTAL SWITZERLAND.....		<u>204,542,478</u>
TAIWAN — (5.8%)		
	35,544	29,613
	46,062	41,499
#	123,988	124,258
#*	29,083	74,365
	15,000	25,132
#	76,000	89,439
	119,000	1,149,142
	779,000	807,885
	39,719	67,481
*	41,000	16,558
	29,735	236,957
	63,000	29,219
#	89,000	275,024
	4,732	38,999
	11,000	126,372
#	60,000	175,426
*	31,000	29,879
#	7,000	25,967
	96,571	77,324
	27,055	374,990
	150,000	158,466
*	191,875	73,167
	25,122	882,009
#*	44,901	57,614
#	13,000	87,818
	37,875	32,198
	22,260	22,986
	5,000	34,866
#	133,072	146,887

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Altek Corp.....	121,000	\$ 209,419
Amazing Microelectronic Corp.....	21,114	154,188
* Ambassador Hotel.....	109,000	120,915
Ampire Co. Ltd.....	28,000	25,774
AmTRAN Technology Co. Ltd.....	307,996	183,605
Anpec Electronics Corp.....	10,799	93,637
Apac Opto Electronics, Inc.....	10,000	9,907
Apacer Technology, Inc.....	35,750	57,636
APAQ Technology Co. Ltd.....	17,267	36,143
APCB, Inc.....	64,000	47,155
Apex Biotechnology Corp.....	32,000	30,464
# Apex International Co. Ltd.....	53,550	223,788
Apex Medical Corp.....	11,000	10,710
Apex Science & Engineering.....	70,000	25,905
Arcadyan Technology Corp.....	43,540	196,567
Ardentec Corp.....	268,990	517,214
Argosy Research, Inc.....	23,714	108,899
# ASE Technology Holding Co. Ltd., ADR.....	8,500	60,180
ASE Technology Holding Co. Ltd.....	688,931	2,509,149
Asia Cement Corp.....	398,000	637,667
Asia Electronic Material Co. Ltd.....	26,000	22,842
Asia Optical Co., Inc.....	63,000	195,019
* Asia Pacific Telecom Co. Ltd.....	685,581	197,558
* Asia Plastic Recycling Holding Ltd.....	96,159	24,306
# Asia Polymer Corp.....	171,319	221,541
Asia Vital Components Co. Ltd.....	107,000	366,155
ASMedia Technology, Inc.....	1,260	72,652
ASolid Technology Co. Ltd.....	4,000	19,007
ASPEED Technology, Inc.....	5,000	561,868
Asustek Computer, Inc.....	97,000	1,268,128
Aten International Co. Ltd.....	33,000	97,254
# AU Optronics Corp.....	2,341,000	1,740,363
Audix Corp.....	34,000	70,450
AURAS Technology Co. Ltd.....	28,000	225,022
Aurora Corp.....	14,100	45,525
Avalue Technology, Inc.....	20,000	39,783
Aver Information, Inc.....	12,000	25,178
Axiomtek Co. Ltd.....	10,000	21,063
Bafang Yunji International Co. Ltd.....	9,000	40,470
Bank of Kaohsiung Co. Ltd.....	237,734	115,883
Baolong International Co. Ltd.....	21,000	14,384
Basso Industry Corp.....	40,000	60,001
BenQ Materials Corp.....	46,000	57,983
BES Engineering Corp.....	618,000	196,908
Bin Chuan Enterprise Co. Ltd.....	22,000	18,134
Bionet Corp.....	8,000	10,575
Biostar Microtech International Corp.....	38,000	29,034
Bioteque Corp.....	15,000	62,360
Bizlink Holding, Inc.....	48,488	528,215
Brave C&H Supply Co. Ltd.....	7,000	21,635
Bright Led Electronics Corp.....	41,000	33,721
Brighton-Best International Taiwan, Inc.....	98,423	139,770
C Sun Manufacturing Ltd.....	59,165	102,599
* Cameo Communications, Inc.....	90,763	32,279
Capital Futures Corp.....	46,628	64,465
Capital Securities Corp.....	787,680	464,676
Career Technology MFG. Co. Ltd.....	132,250	113,038
Carnival Industrial Corp.....	90,999	45,343
Caswell, Inc.....	10,000	33,916

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	161,000	\$ 907,206
	828,653	1,922,099
	296,000	201,775
	10,654	31,128
	32,000	46,445
	112,171	233,858
	59,850	61,652
#	32,000	124,492
	192,535	1,765,996
*	51,548	36,084
	29,594	19,231
*	118,000	46,777
	9,000	21,140
	1,088,107	696,469
	116,000	150,587
#	30,000	108,210
	48,000	66,336
	19,000	48,207
	70,000	209,572
	34,000	44,303
	33,000	53,271
	38,000	54,706
	23,000	69,420
*	36,000	14,773
#	271,000	336,458
*	197,000	86,510
	490,000	616,002
	175,000	240,687
	32,000	15,488
	40,000	69,561
#	215,000	155,582
	16,000	23,624
	257,773	827,105
	54,481	155,879
	4,000	38,449
	15,500	46,274
	87,200	43,227
*	1,491,000	1,299,291
#	341,000	212,707
	95,000	74,625
	3,098,354	2,066,819
	91,530	60,509
	17,018	24,936
	64,626	77,871
	48,000	23,935
#	633,861	218,125
	121,000	145,945
	105,200	233,466
*	1,498,069	666,718
	35,000	145,768
	1,656,000	2,026,626
	45,000	95,002
	31,000	29,204
	33,000	58,939
	58,000	38,929
	184,000	231,360
	196,000	488,844
	281,133	478,418
	20,000	151,991

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
TAIWAN — (Continued)			
#	Chong Hong Construction Co. Ltd.....	64,100	\$ 171,336
	Chroma ATE, Inc.....	38,000	296,207
#	Chun Yuan Steel Industry Co. Ltd.....	185,000	144,294
	Chung Hsin Electric & Machinery Manufacturing Corp.....	111,000	170,290
#	Chung Hung Steel Corp.....	205,000	279,538
#*	Chung Hwa Pulp Corp.....	171,228	139,046
	Chunghwa Precision Test Tech Co. Ltd.....	4,000	92,616
	Chunghwa Telecom Co. Ltd., Sponsored ADR.....	3,400	147,594
	Chunghwa Telecom Co. Ltd.....	133,000	565,253
	Chyang Sheng Dyeing & Finishing Co. Ltd.....	54,000	26,543
	Cleanaway Co. Ltd.....	32,000	241,869
	Clevo Co.....	215,000	239,460
	CMC Magnetics Corp.....	479,712	184,294
	Compal Electronics, Inc.....	1,172,000	1,071,779
	Compeq Manufacturing Co. Ltd.....	524,000	811,374
	Compucase Enterprise.....	13,000	14,635
	Concord Securities Co. Ltd.....	227,424	114,579
	Continental Holdings Corp.....	179,000	151,750
	Control Technology Co. Ltd.....	49,000	34,175
#	Coremax Corp.....	18,699	95,362
	Coretronic Corp.....	199,000	544,997
	Co-Tech Development Corp.....	90,552	226,448
	Cowearth Medical Holding Co. Ltd.....	18,480	17,515
*	Crowell Development Corp.....	16,000	12,312
*	CSBC Corp. Taiwan.....	123,094	89,950
	CTBC Financial Holding Co. Ltd.....	2,310,563	2,322,831
	CTCI Corp.....	206,000	284,967
	Cub Elecparts, Inc.....	7,081	46,275
	CviLux Corp.....	28,360	45,894
	Cyberlink Corp.....	23,000	71,054
	CyberPower Systems, Inc.....	17,000	42,062
#	CyberTAN Technology, Inc.....	149,000	139,668
	Cypress Technology Co. Ltd.....	20,062	43,564
	DA CIN Construction Co. Ltd.....	111,000	131,266
	Dadi Early-Childhood Education Group Ltd.....	8,352	42,413
	Dafeng TV Ltd.....	12,000	19,569
*	Da-Li Development Co. Ltd.....	77,538	83,978
	Darfon Electronics Corp.....	95,000	155,352
*	Darwin Precisions Corp.....	169,000	78,794
	Daxin Materials Corp.....	26,900	118,609
	De Licacy Industrial Co. Ltd.....	80,011	45,978
	Delta Electronics, Inc.....	69,365	684,316
	Depo Auto Parts Ind Co. Ltd.....	49,000	105,017
	Dimerco Data System Corp.....	12,099	29,790
	Dimerco Express Corp.....	19,440	68,740
	D-Link Corp.....	169,096	101,997
	Dyaco International, Inc.....	6,000	9,518
	Dynamic Electronics Co. Ltd.....	89,086	66,992
	Dynapack International Technology Corp.....	48,000	177,718
	E & R Engineering Corp.....	10,000	25,681
	E Ink Holdings, Inc.....	98,000	534,149
	E.Sun Financial Holding Co. Ltd.....	1,683,236	1,770,075
	Eastern Media International Corp.....	97,850	120,334
	Eclat Textile Co. Ltd.....	39,583	878,128
	ECOVE Environment Corp.....	6,000	51,138
	Edimax Technology Co. Ltd.....	97,000	48,552
	Edison Opto Corp.....	22,000	16,156
	Edom Technology Co. Ltd.....	72,013	85,746
	eGalax_eMPIA Technology, Inc.....	18,938	50,371

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	37,000	\$ 146,509
	78,900	468,421
	23,000	67,829
	28,768	55,161
	131,000	1,277,315
	71,000	376,948
	104,000	74,284
	18,000	1,050,840
	31,000	20,370
#	21,840	169,097
*	228,450	757,006
	251,000	147,276
	30,000	66,150
	250,029	331,306
	13,000	70,261
*	1,294,922	1,155,981
*	164,535	54,484
	215,000	223,817
	764,681	3,244,334
	171,405	148,201
	180,000	356,977
#*	41,000	30,207
	7,000	46,898
	54,347	112,582
	374,000	283,043
	1,154,036	457,694
	544,100	569,985
	185,000	433,613
	5,000	11,396
	97,000	224,117
	159,926	157,644
	7,700	22,108
	165,000	495,454
	67,958	557,335
	17,000	26,382
	1,423,001	1,295,812
	27,554	54,936
	48,000	24,080
	96,000	51,022
*	280,468	117,587
	9,000	10,244
	6,000	49,352
	121,112	429,939
	31,297	83,468
#	39,000	212,819
	18,190	20,857
	50,000	69,894
	297,000	851,371
	18,672	99,421
*	40,544	80,684
	14,000	27,523
	29,000	101,209
	166,000	636,522
	7,000	73,252
	266,000	275,157
	107,110	85,282
	127,945	104,027
	72,000	49,381
	221,535	488,009

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	36,357	\$ 300,619
#	89,000	89,997
	45,000	70,307
	719,292	1,984,896
	43,432	168,285
	51,000	33,313
*	128,270	72,129
	14,000	99,551
	57,000	40,014
	49,000	107,267
	11,000	12,612
	54,000	126,162
*	9,000	14,639
	25,210	79,416
#	153,000	173,614
	81,000	282,882
	20,480	20,190
	19,000	42,326
	4,000	13,874
#	20,000	145,152
	35,616	621,721
	22,977	23,876
	163,000	319,618
	15,000	35,647
	62,000	718,103
*	117,000	50,431
	78,000	402,484
	13,650	135,358
	111,320	144,671
	15,000	41,179
	10,000	85,277
	5,000	28,569
	11,000	193,145
#	33,000	941,788
	99,000	51,759
	165,680	122,778
*	38,000	38,446
	77,000	214,418
	284,338	265,526
	25,000	24,148
	40,237	154,405
	63,397	44,833
	31,000	19,143
	385,000	375,257
	3,000	36,268
	25,200	46,284
	32,000	180,124
	77,000	72,944
	75,000	88,823
	6,891	50,396
	210,068	397,206
	148,000	396,984
*††	133,000	287
	52,000	49,666
#	127,602	194,449
#	865,000	515,411
	188,079	100,411
	14,000	13,812
	62,000	56,244

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	3,000	\$ 12,988
	106,000	135,249
	23,871	46,033
	176,330	298,286
	11,900	36,582
	26,000	50,805
	38,559	29,170
	54,878	531,344
#	399,125	155,180
	129,000	69,851
	18,000	38,256
	48,000	178,834
	38,500	162,715
	715,624	2,675,666
	97,000	77,035
	66,000	57,840
	56,000	46,715
	113,000	65,164
#	65,263	196,216
	39,000	149,776
	32,000	700,799
	21,502	39,489
	9,000	17,224
	16,390	70,526
	70,000	50,727
#*	145,000	343,214
	29,725	136,437
	132,000	94,554
	1,097,733	869,796
	7,000	14,468
	83,000	272,261
	35,000	49,671
	54,000	57,038
	205,664	176,906
	67,242	39,175
	3,000	18,200
	49,345	69,146
	1,076,561	624,239
	119,000	69,211
#*	38,851	62,535
	47,340	76,375
	88,000	51,961
#	26,782	188,241
#	2,792,000	1,753,688
#	22,800	50,197
	8,400	25,462
	27,109	48,923
	8,000	18,863
	291,562	262,869
	18,000	465,107
	670,000	614,562
	14,000	34,202
	25,000	38,339
	43,000	159,304
#	104,029	478,192
	21,000	48,788
	23,868	10,744
	5,000	72,135
	30,250	43,862

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	5,442	\$ 14,799
#	28,000	93,272
	15,000	17,312
	5,750	22,877
*	57,008	23,404
	4,000	7,766
	21,000	53,262
	44,000	36,506
#	38,900	128,415
	13,000	24,530
	45,000	24,936
	185,000	79,947
	133,015	145,127
	44,000	41,907
	45,000	73,497
	61,129	29,234
	68,200	87,940
	36,340	45,737
	9,000	146,627
	511,000	847,058
	388,000	570,976
*	34,000	46,537
	29,000	103,846
*	28,365	33,147
	566,000	307,780
	95,000	718,396
	15,300	105,598
	5,000	12,648
	32,000	97,156
	33,000	163,181
	190,573	56,371
	80,315	59,411
	84,360	70,671
	20,000	29,348
	99,000	42,159
	71,000	76,422
	11,000	37,029
*	93,000	39,517
	20,000	142,779
	33,048	63,272
	9,000	666,940
	14,000	18,203
	14,000	22,014
	31,000	16,019
	4,000	19,309
#*	339,000	127,035
	17,850	18,361
	36,000	33,892
	9,656	53,286
*	25,785	19,429
*	236,600	79,734
	34,426	87,345
	28,240	33,136
	151,554	335,843
#*	174,000	150,459
	646,417	1,492,967
*	97,100	61,705
	61,000	48,678
#	270,169	220,196

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Longwell Co.....	24,000	\$ 43,606
Lotes Co. Ltd.....	22,303	586,171
Lotus Pharmaceutical Co. Ltd.....	22,000	68,905
Lu Hai Holding Corp.....	16,005	23,342
Lumax International Corp. Ltd.....	21,600	57,295
Lung Yen Life Service Corp.....	49,000	75,551
Macauto Industrial Co. Ltd.....	17,000	46,264
Machvision, Inc.....	9,358	81,431
# Macronix International Co. Ltd.....	628,798	958,985
Makalot Industrial Co. Ltd.....	52,865	445,296
Marketech International Corp.....	9,000	54,200
# Materials Analysis Technology, Inc.....	27,257	139,912
Mayer Steel Pipe Corp.....	64,000	68,738
MediaTek, Inc.....	61,000	2,422,871
Mega Financial Holding Co. Ltd.....	1,129,975	1,512,334
* MEGA International Development Co. Ltd.....	18,000	10,947
Meiloon Industrial Co.....	33,750	35,600
Mercuries & Associates Holding Ltd.....	201,930	155,761
* Mercuries Life Insurance Co. Ltd.....	512,694	171,958
Merida Industry Co. Ltd.....	13,000	137,191
Merry Electronics Co. Ltd.....	40,854	132,186
* Microbio Co. Ltd.....	5,491	12,116
Micro-Star International Co. Ltd.....	66,000	369,163
Mildef Crete, Inc.....	18,000	38,883
* MIN AIK Technology Co. Ltd.....	58,600	49,079
Mirle Automation Corp.....	61,000	93,879
Mitac Holdings Corp.....	403,560	477,088
momo.com, Inc.....	10,400	424,974
MOSA Industrial Corp.....	9,000	12,399
MPI Corp.....	18,000	71,413
Nak Sealing Technologies Corp.....	19,000	62,670
Namchow Holdings Co. Ltd.....	87,000	153,579
Nan Kang Rubber Tire Co. Ltd.....	103,000	170,216
Nan Liu Enterprise Co. Ltd.....	7,000	28,178
Nan Ya Plastics Corp.....	220,000	694,704
Nan Ya Printed Circuit Board Corp.....	10,000	175,603
Nang Kuang Pharmaceutical Co. Ltd.....	14,000	19,382
# Nantex Industry Co. Ltd.....	52,780	159,836
Nanya Technology Corp.....	255,432	678,559
National Aerospace Fasteners Corp.....	8,000	16,807
Netronix, Inc.....	31,000	58,590
New Best Wire Industrial Co. Ltd.....	14,400	18,938
New Era Electronics Co. Ltd.....	29,000	19,728
* Newmax Technology Co. Ltd.....	14,000	18,155
Nexcom International Co. Ltd.....	13,000	11,657
# Nichidenbo Corp.....	72,030	135,395
Nidec Chaun-Choung Technology Corp.....	3,000	17,827
Nien Hsing Textile Co. Ltd.....	51,245	37,838
Nien Made Enterprise Co. Ltd.....	46,000	648,829
Nishoku Technology, Inc.....	16,000	49,312
Nova Technology Corp.....	5,000	29,273
# Novatek Microelectronics Corp.....	120,000	2,110,350
Nyquest Technology Co. Ltd.....	4,000	22,300
# O-Bank Co. Ltd.....	458,620	141,908
Ocean Plastics Co. Ltd.....	52,000	62,849
* Oneness Biotech Co. Ltd.....	10,000	86,475
# OptoTech Corp.....	117,889	255,165
Orient Europharma Co. Ltd.....	8,000	9,304
* Orient Semiconductor Electronics Ltd.....	203,107	171,411

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Oriental Union Chemical Corp.....	263,000	\$ 195,526
O-TA Precision Industry Co. Ltd.....	21,422	113,544
Pacific Construction Co.....	29,000	9,649
Pacific Hospital Supply Co. Ltd.....	16,496	44,942
Paiho Shih Holdings Corp.....	47,472	61,073
Pan German Universal Motors Ltd.....	3,000	22,714
Pan Jit International, Inc.....	103,700	351,785
# Pan-International Industrial Corp.....	165,000	222,365
Parade Technologies Ltd.....	8,000	590,634
* Paragon Technologies Co. Ltd.....	26,000	21,392
Parpro Corp.....	19,000	18,842
PChome Online, Inc.....	16,000	63,252
PCL Technologies, Inc.....	6,610	18,809
P-Duke Technology Co. Ltd.....	23,968	64,038
Pegatron Corp.....	533,000	1,339,797
Pegavision Corp.....	6,000	86,858
PharmaEngine, Inc.....	12,000	26,397
* Pharmally International Holding Co. Ltd.....	10,983	0
* Pihong Technology Co. Ltd.....	34,222	53,133
Phison Electronics Corp.....	40,000	662,962
Pixart Imaging, Inc.....	31,000	156,592
Planet Technology Corp.....	14,000	35,524
Plastron Precision Co. Ltd.....	28,126	13,776
Plotech Co. Ltd.....	21,600	21,973
Polytronics Technology Corp.....	12,564	49,185
Posiflex Technology, Inc.....	17,284	68,780
Pou Chen Corp.....	666,000	774,292
Power Wind Health Industry, Inc.....	11,968	53,859
Powertech Technology, Inc.....	394,000	1,404,291
Poya International Co. Ltd.....	19,756	301,510
President Chain Store Corp.....	79,000	754,538
President Securities Corp.....	455,652	369,275
# Primax Electronics Ltd.....	181,000	352,868
Prince Housing & Development Corp.....	421,000	197,000
Pro Hawk Corp.....	3,000	18,956
Promate Electronic Co. Ltd.....	39,000	58,395
Prosperity Dielectrics Co. Ltd.....	18,086	36,661
Qisda Corp.....	646,000	699,382
QST International Corp.....	23,000	50,684
Qualipoly Chemical Corp.....	21,000	31,666
Quang Viet Enterprise Co. Ltd.....	17,000	73,718
Quanta Computer, Inc.....	350,000	1,184,641
Quanta Storage, Inc.....	62,000	100,309
Quintain Steel Co. Ltd.....	54,309	34,798
Radiant Opto-Electronics Corp.....	159,000	588,635
Radium Life Tech Co. Ltd.....	287,089	113,856
Rafael Microelectronics, Inc.....	10,821	102,529
* RDC Semiconductor Co. Ltd.....	10,000	172,680
Realtek Semiconductor Corp.....	73,000	1,416,210
Rechi Precision Co. Ltd.....	170,000	111,136
Rexon Industrial Corp. Ltd.....	33,000	53,351
Rich Development Co. Ltd.....	251,000	82,835
RichWave Technology Corp.....	11,620	94,789
* Ritek Corp.....	354,084	122,194
Rodex Fasteners Corp.....	13,000	17,871
* Roo Hsing Co. Ltd.....	204,000	45,713
Ruentex Development Co. Ltd.....	388,399	904,391
Ruentex Industries Ltd.....	180,960	626,232
Sampo Corp.....	104,400	114,490

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	75,679	\$ 55,172
	128,925	67,766
	44,000	89,850
	13,000	17,112
	219,000	213,054
	41,074	25,275
	15,600	46,400
	20,000	66,736
	13,000	10,930
#	57,000	319,820
	9,000	24,812
	28,000	32,738
	10,000	38,850
	7,000	115,821
	85,000	239,898
	79,104	90,792
	367,000	619,165
	44,000	57,695
	15,421	15,053
	40,000	42,619
#	21,000	55,034
	19,000	48,151
*	144,722	193,504
#	127,000	237,085
	3,171,243	1,278,357
	52,980	176,848
*	191,632	71,356
	78,000	134,757
	548,000	383,675
	14,000	21,438
	30,888	187,104
	7,000	22,522
*	154,000	80,024
	233,226	483,325
	1,000	135,164
	13,000	55,596
	34,600	395,688
	35,064	341,034
	133,900	121,461
	20,700	21,506
	28,000	40,588
	17,420	65,464
#	228,000	1,784,634
	180,000	182,712
	2,199,445	1,315,959
	30,340	31,390
	80,544	100,451
	42,800	41,078
#	51,000	535,783
#	64,000	76,581
	21,000	69,100
	98,398	169,214
	56,000	41,545
	11,110	33,025
	29,000	87,805
	28,000	74,435
#	29,000	36,120
#	17,315	131,286
	17,000	178,655

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	32,000	\$ 48,391
	114,402	212,236
	19,200	57,382
	13,000	22,502
*	46,000	38,401
	2,000	22,620
#	55,250	43,887
	11,000	38,554
	22,000	156,856
#	113,000	175,368
	183,000	230,867
	24,561	38,673
	41,351	40,181
	150,935	267,017
	12,000	38,485
	22,000	20,712
	15,486	65,176
	45,000	111,673
	59,940	50,326
	356,250	877,331
	51,000	156,090
	35,039	145,248
#	494,901	799,305
	22,000	61,159
	99,212	83,132
	17,000	24,534
	11,011	33,719
	24,750	54,777
*	25,934	16,742
	1,189,562	572,190
	12,471	84,079
#	70,060	117,397
	34,450	51,375
	37,000	23,832
#	518,240	459,168
	27,000	32,178
	2,390,460	1,709,499
	62,000	60,185
#	120,188	145,561
	13,000	57,812
	1,757,618	655,575
	839,239	1,427,316
	41,288	65,500
	87,000	116,500
	1,255,495	1,204,598
	7,000	60,911
	231,000	561,590
	96,000	70,441
	36,000	53,954
	455,046	389,209
	189,000	194,690
	152,927	395,685
	44,000	95,977
*	24,000	17,563
*	269,666	38,390
	128,000	460,084
	88,000	103,307
	152,000	442,973
	101,000	171,392

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Taiwan Sakura Corp.....	51,200	\$ 124,086
Taiwan Sanyo Electric Co. Ltd.....	10,000	12,747
Taiwan Secom Co. Ltd.....	46,000	168,932
Taiwan Semiconductor Co. Ltd.....	45,000	113,355
Taiwan Semiconductor Manufacturing Co. Ltd., Sponsored ADR.....	129,369	15,864,520
Taiwan Semiconductor Manufacturing Co. Ltd.....	1,170,000	27,052,724
Taiwan Shin Kong Security Co. Ltd.....	56,560	80,172
Taiwan Steel Union Co. Ltd.....	5,000	14,962
Taiwan Styrene Monomer.....	97,000	59,171
Taiwan Surface Mounting Technology Corp.....	64,800	311,136
Taiwan Taxi Co. Ltd.....	7,292	20,805
* Taiwan TEA Corp.....	281,000	215,835
Taiwan Union Technology Corp.....	58,000	195,736
Taiyen Biotech Co. Ltd.....	42,000	50,455
#* Tatung Co. Ltd.....	441,000	463,748
TCl Co. Ltd.....	30,256	212,294
Te Chang Construction Co. Ltd.....	29,000	31,202
Team Group, Inc.....	14,000	21,850
Teco Electric & Machinery Co. Ltd.....	548,000	586,249
Tehmag Foods Corp.....	10,560	110,255
TEKOM Technologies, Inc.....	3,000	13,497
Tera Autotech Corp.....	29,187	21,189
Test Research, Inc.....	42,000	89,079
Test Rite International Co. Ltd.....	62,000	48,247
# Tex-Ray Industrial Co. Ltd.....	50,000	24,900
Thermaltake Technology Co. Ltd.....	9,000	12,451
# Thinking Electronic Industrial Co. Ltd.....	24,000	126,925
Thye Ming Industrial Co. Ltd.....	44,800	60,475
Ton Yi Industrial Corp.....	294,000	149,445
Tong Hsing Electronic Industries Ltd.....	47,208	464,658
Tong Yang Industry Co. Ltd.....	199,000	227,926
* Tong-Tai Machine & Tool Co. Ltd.....	85,060	49,532
Topco Scientific Co. Ltd.....	48,876	294,566
Topkey Corp.....	26,000	125,946
Topoint Technology Co. Ltd.....	65,200	91,376
Toung Loong Textile Manufacturing.....	42,000	51,505
TPK Holding Co. Ltd.....	177,000	255,133
Trade-Van Information Services Co.....	11,000	20,354
Transcend Information, Inc.....	24,000	61,099
Tripod Technology Corp.....	149,000	695,610
Tsang Yow Industrial Co. Ltd.....	20,000	15,132
Tsann Kuen Enterprise Co. Ltd.....	16,000	20,070
TSC Auto ID Technology Co. Ltd.....	13,530	95,839
TSRC Corp.....	216,000	292,859
Ttet Union Corp.....	22,000	122,389
TTFB Co. Ltd.....	3,000	23,209
# TTY Biopharm Co. Ltd.....	60,000	146,395
Tung Ho Steel Enterprise Corp.....	248,570	613,703
Tung Thih Electronic Co. Ltd.....	15,000	78,067
Turvo International Co. Ltd.....	16,410	62,644
# TXC Corp.....	99,000	339,172
TYC Brother Industrial Co. Ltd.....	116,000	78,670
* Tycoons Group Enterprise.....	143,700	62,712
Tyntek Corp.....	110,000	105,770
UDE Corp.....	34,000	52,457
# Ultra Chip, Inc.....	13,876	94,470
U-Ming Marine Transport Corp.....	189,000	373,251
Unic Technology Corp.....	28,000	20,588
Unimicron Technology Corp.....	101,000	757,171

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
#*	Union Bank Of Taiwan.....	819,471 \$ 423,773
	Uni-President Enterprises Corp.....	747,560 1,832,247
	Unitech Computer Co. Ltd.....	35,000 44,123
*	Unitech Printed Circuit Board Corp.....	186,540 120,602
	United Integrated Services Co. Ltd.....	64,000 408,311
	United Microelectronics Corp.....	672,000 1,404,009
	United Orthopedic Corp.....	18,422 19,807
	United Radiant Technology.....	34,000 21,179
*	United Renewable Energy Co. Ltd.....	369,206 271,650
†	Unity Opto Technology Co. Ltd.....	186,000 5,166
	Universal Cement Corp.....	203,120 156,598
	Universal Vision Biotechnology Co. Ltd.....	6,000 58,413
	Unizyx Holding Corp.....	89,000 96,193
#	UPC Technology Corp.....	321,221 241,936
	Userjoy Technology Co. Ltd.....	8,884 26,899
	USI Corp.....	392,204 396,385
*	Usun Technology Co. Ltd.....	11,200 12,438
	Utechzone Co. Ltd.....	15,000 52,881
	Vanguard International Semiconductor Corp.....	130,000 627,108
	Ve Wong Corp.....	18,000 21,585
	Ventec International Group Co. Ltd.....	15,000 62,536
#	Visual Photonics Epitaxy Co. Ltd.....	47,500 224,129
	Vivotek, Inc.....	13,863 37,278
	Voltronic Power Technology Corp.....	15,442 795,808
	Wafer Works Corp.....	137,048 392,332
	Waffer Technology Corp.....	31,000 35,560
	Wah Hong Industrial Corp.....	27,000 31,752
	Wah Lee Industrial Corp.....	76,500 280,851
	Walsin Lihwa Corp.....	744,000 705,970
	Walsin Technology Corp.....	79,398 443,095
#	Walton Advanced Engineering, Inc.....	127,000 80,071
	Wan Hai Lines Ltd.....	199,000 1,090,877
#	We & Win Development Co. Ltd.....	115,000 41,006
	Wei Chuan Foods Corp.....	104,000 80,838
	Weikeng Industrial Co. Ltd.....	134,734 147,442
	Well Shin Technology Co. Ltd.....	34,000 58,089
	Wholetech System Hitech Ltd.....	19,000 32,362
	Win Semiconductors Corp.....	76,840 951,916
	Winbond Electronics Corp.....	961,804 1,073,478
	Winstek Semiconductor Co. Ltd.....	41,000 43,991
	WinWay Technology Co. Ltd.....	5,000 67,122
	Wisdom Marine Lines Co. Ltd.....	158,236 429,892
	Wistron Corp.....	890,288 1,011,960
	Wistron Information Technology & Services Corp.....	5,000 15,206
	Wistron NeWeb Corp.....	105,267 270,377
	Wiwynn Corp.....	9,000 329,927
	Wonderful Hi-Tech Co. Ltd.....	44,357 53,613
#	Wowprime Corp.....	41,000 187,883
	WPG Holdings Ltd.....	425,520 838,890
	WT Microelectronics Co. Ltd.....	140,567 437,576
	WUS Printed Circuit Co. Ltd.....	70,735 82,589
	XAC Automation Corp.....	27,000 26,219
	XinTec, Inc.....	45,000 209,812
	XPEC Entertainment, Inc.....	17,960 0
	Xxentria Technology Materials Corp.....	27,000 64,931
	Yageo Corp.....	72,578 1,236,929
*	Yang Ming Marine Transport Corp.....	598,215 2,215,736
	YC INOX Co. Ltd.....	80,094 87,651
	Yea Shin International Development Co. Ltd.....	79,988 65,702

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Yem Chio Co. Ltd.....	185,936	\$ 100,274
# Yeong Guan Energy Technology Group Co. Ltd.....	43,164	97,184
YFC-Boneagle Electric Co. Ltd.....	31,000	25,413
YFY, Inc.....	554,000	666,662
Yi Jinn Industrial Co. Ltd.....	92,800	60,998
* Yieh Phui Enterprise Co. Ltd.....	348,774	277,996
YONGGU Group, Inc.....	4,000	8,921
Yonyu Plastics Co. Ltd.....	38,000	47,776
Young Fast Optoelectronics Co. Ltd.....	30,000	28,762
Youngtek Electronics Corp.....	30,160	90,973
# Yuan High-Tech Development Co. Ltd.....	3,600	13,129
Yuanta Financial Holding Co. Ltd.....	1,549,514	1,424,668
Yuanta Futures Co. Ltd.....	15,792	28,281
Yuen Chang Stainless Steel Co. Ltd.....	31,547	36,542
Yuen Foong Yu Consumer Products Co. Ltd.....	16,000	27,812
Yulon Finance Corp.....	100,188	638,211
Yulon Motor Co. Ltd.....	226,834	338,606
Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	14,000	36,946
Yungshin Construction & Development Co. Ltd.....	14,000	32,953
YungShin Global Holding Corp.....	42,800	65,730
Zeng Hsing Industrial Co. Ltd.....	22,000	114,648
Zenitron Corp.....	78,000	92,147
Zero One Technology Co. Ltd.....	40,528	63,662
# Zhen Ding Technology Holding Ltd.....	181,400	625,310
# Zig Sheng Industrial Co. Ltd.....	168,000	92,741
ZillTek Technology Corp.....	2,000	29,168
#* Zinwell Corp.....	137,000	94,056
Zippy Technology Corp.....	45,000	68,645
ZongTai Real Estate Development Co. Ltd.....	34,700	49,045
TOTAL TAIWAN.....		<u>235,683,807</u>
THAILAND — (0.7%)		
AAPICO Hitech PCL.....	71,300	55,678
Absolute Clean Energy PCL.....	216,800	21,227
Advanced Info Service PCL.....	83,800	553,717
Advanced Information Technology.....	284,000	51,605
AEON Thana Sinsap Thailand PCL.....	29,800	163,790
After You PCL.....	82,900	25,646
AgriPure Holdings PLC.....	101,200	19,909
* Airports of Thailand PCL.....	162,100	310,373
AJ Plast PCL.....	58,400	29,643
Amanah Leasing PCL.....	61,400	8,926
Amata Corp. PCL.....	163,500	105,088
* Ananda Development PCL.....	1,207,400	56,571
AP Thailand PCL.....	1,278,500	391,671
Asia Plus Group Holdings PCL.....	679,600	76,339
Asia Sermkij Leasing PCL.....	24,600	36,204
Asian Insulators PCL.....	71,750	14,654
Asian Sea Corp. PCL, Class F.....	31,500	15,610
* Asset World Corp. PCL.....	392,000	57,690
B Grimm Power PCL.....	103,600	110,461
Bangchak Corp. PCL.....	461,800	384,891
* Bangkok Airways PCL.....	246,600	68,881
Bangkok Bank PCL.....	15,100	61,225
Bangkok Bank PCL.....	35,500	143,941
Bangkok Chain Hospital PCL.....	353,000	198,261
Bangkok Commercial Asset Management PCL.....	278,000	170,332
Bangkok Dusit Medical Services PCL, Class F.....	409,700	275,635
Bangkok Expressway & Metro PCL.....	353,440	87,046

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Bangkok Insurance PCL.....	1,500	\$ 11,984
Bangkok Land PCL.....	4,528,100	144,159
Bangkok Life Assurance PCL.....	225,600	289,665
* Bangkok Ranch PCL.....	236,200	20,006
Banpu PCL.....	1,653,333	551,194
Banpu Power PCL.....	99,800	50,657
BPCG PCL.....	127,000	46,154
* BEC World PCL.....	619,052	247,286
Berli Jucker PCL.....	197,050	187,906
* Better World Green PCL.....	1,758,200	59,144
BG Container Glass PCL.....	32,000	10,092
BTS Group Holdings PCL.....	498,500	137,744
Bumrungrad Hospital PCL.....	58,700	248,587
Business Online PCL.....	21,100	9,443
Cal-Comp Electronics Thailand PCL, Class F.....	1,076,714	96,369
Carabao Group PCL, Class F.....	38,100	116,148
Central Pattana PCL.....	114,800	187,052
Central Retail Corp. PCL.....	149,775	152,946
CH Karnchang PCL.....	434,200	275,165
Charoen Pokphand Foods PCL.....	878,800	666,457
Chularat Hospital PCL, Class F.....	1,322,200	131,049
CIMB Thai Bank PCL.....	778,200	21,737
CK Power PCL.....	271,900	41,649
Com7 PCL, Class F.....	126,700	298,722
* Country Group Development PCL.....	907,200	13,624
* Country Group Holdings PCL, Class F.....	420,300	22,217
CP ALL PCL.....	385,700	726,916
* Delta Electronics Thailand PCL.....	5,300	55,237
* Demco PCL.....	239,200	27,300
* Dhipaya Group Holdings PCL.....	133,200	291,044
Diamond Building Products PCL.....	45,100	11,311
Do Day Dream PCL.....	11,500	5,630
Dohome PCL.....	105,900	70,293
Dynasty Ceramic PCL.....	1,001,020	88,392
Eastern Polymer Group PCL, Class F.....	259,000	79,345
Eastern Power Group PCL.....	179,764	33,745
Eastern Water Resources Development & Management PCL, Class F.....	233,400	65,895
Ekachai Medical Care PCL.....	45,600	9,998
Electricity Generating PCL.....	27,900	142,454
Energy Absolute PCL.....	97,000	260,017
* Erawan Group PCL.....	437,220	41,496
Forth Corp. PCL.....	52,900	30,823
Forth Smart Service PCL.....	86,500	29,097
* General Engineering PCL.....	1,863,500	21,828
GFPT PCL.....	176,100	72,460
Global Green Chemicals PCL, Class F.....	118,100	49,304
Global Power Synergy PCL, Class F.....	68,831	161,767
Gulf Energy Development PCL.....	61,600	90,656
Gunkul Engineering PCL.....	913,700	189,354
Haad Thip PCL.....	13,900	14,507
Hana Microelectronics PCL.....	117,200	244,643
Home Product Center PCL.....	636,320	269,473
Hwa Fong Rubber Thailand PCL.....	45,300	11,021
Ichitan Group PCL.....	155,600	46,734
Index Livingmall PCL.....	40,200	22,940
Indorama Ventures PCL.....	287,500	410,159
Interlink Communication PCL.....	52,200	12,072
* Interlink Telecom PCL.....	74,200	12,591
IRPC PCL.....	3,303,400	377,021

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
* Italian-Thai Development PCL	1,448,300	\$ 93,958
Jasmine International PCL	2,172,500	219,240
JKN Global Media PCL	43,100	9,903
JMT Network Services PCL, Class F	17,480	33,600
JWD Infologistics PCL	115,600	70,481
Kang Yong Electric PCL	100	1,105
Karmarts PCL	338,400	35,776
Kasikornbank PCL	48,100	217,422
Kasikornbank PCL	96,900	435,097
KCE Electronics PCL	66,800	143,953
* Khon Kaen Sugar Industry PCL	523,596	58,501
Kiatnakin Phatra Bank PCL	90,400	188,701
Krung Thai Bank PCL	771,800	324,529
Krungthai Card PCL	128,800	232,107
Land & Houses PCL	1,223,600	360,153
Land & Houses PCL	316,600	93,188
Lanna Resources PCL	121,200	63,339
LH Financial Group PCL	1,555,400	65,402
* Loxley PCL	909,200	66,630
LPN Development PCL	565,100	85,711
* MBK PCL	336,365	129,313
MC Group PCL	39,700	10,851
MCS Steel PCL	101,800	44,334
Mega Lifesciences PCL	100,400	140,219
Millcon Steel PCL	643,000	22,402
* Minor International PCL	119,946	109,877
MK Restaurants Group PCL	60,200	94,472
* Mono Next PCL	707,900	65,485
* More Return PCL	305,400	15,777
Muangthai Capital PCL	133,900	226,216
Namyong Terminal PCL	161,200	21,981
* Nawarat Patanakarn PCL	236,700	7,038
Netbay PCL	22,700	16,295
Noble Development PCL	162,000	30,653
Northeast Rubber PCL	230,000	51,119
* Nusasiri PCL	1,884,200	74,134
Origin Property PCL, Class F	285,200	98,507
Osotspa PCL	188,100	182,196
* Plan B Media PCL, Class F	667,764	159,445
* Platinum Group PCL, Class F	367,600	32,018
Polyplex Thailand PCL	171,000	123,262
* Power Solution Technologies PCL, Class F	351,000	24,669
Praram 9 Hospital PCL	51,200	17,531
Precious Shipping PCL	233,600	110,152
Premier Marketing PCL	152,100	45,226
Prima Marine PCL	355,600	63,014
* Principal Capital PCL	74,100	10,238
Property Perfect PCL	3,373,700	56,743
Pruksa Holding PCL	319,400	139,099
PTG Energy PCL	448,900	198,193
PTT Exploration & Production PCL	296,000	1,151,284
PTT Global Chemical PCL	202,600	343,802
PTT PCL	856,900	1,003,727
Pylon PCL	123,600	17,448
Quality Houses PCL	3,273,183	232,008
* Raimon Land PCL	1,256,400	36,226
Rajthanee Hospital PCL	75,000	73,772
Ratch Group PCL	89,900	120,155
Ratchthani Leasing PCL	1,019,437	129,209

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Regional Container Lines PCL.....	128,700	\$162,349
Rojana Industrial Park PCL.....	322,357	62,448
* RS PCL.....	122,100	66,377
Sabina PCL.....	82,500	53,274
Saha Pathana Inter-Holding PCL.....	18,900	36,897
Sahakol Equipment PCL.....	130,700	9,186
Sahamitr Pressure Container PCL.....	69,300	27,266
Saha-Union PCL.....	22,400	22,706
* Samart Corp. PCL.....	137,600	26,863
* Samart Telcoms PCL.....	70,100	18,422
Sansiri PCL.....	5,327,000	211,192
Sappe PCL.....	67,600	50,555
SC Asset Corp. PCL.....	708,025	80,808
* SEAFCO PCL.....	144,243	19,235
Sena Development PCL.....	241,700	35,426
Sermasang Power Corp. Co. Ltd.....	67,320	25,476
Siam Cement PCL.....	20,400	236,504
Siam Cement PCL.....	5,100	58,973
Siam City Cement PCL.....	15,268	73,600
Siam Commercial Bank PCL.....	77,300	291,370
Siam Global House PCL.....	386,957	220,819
* Siam Wellness Group PCL, Class F.....	121,250	24,946
Siangas & Petrochemicals PCL.....	423,600	165,394
Sikarin PCL, Class F.....	53,300	20,971
* Singha Estate PCL.....	1,148,100	67,241
Sino-Thai Engineering & Construction PCL.....	203,400	87,970
SNC Former PCL.....	21,600	11,223
Somboon Advance Technology PCL.....	148,200	102,821
SPCG PCL.....	242,800	136,368
Sri Trang Agro-Industry PCL.....	332,740	299,811
Sri Trang Gloves Thailand PCL.....	128,600	112,011
Sriracha Construction PCL.....	21,000	9,398
Srisawad Corp. PCL.....	222,267	402,210
Srisawad Finance PCL.....	12,200	10,260
Srivichai Vejvivat PCL.....	63,400	19,994
* Star Petroleum Refining PCL.....	774,000	223,169
* Stars Microelectronics Thailand PCL.....	74,300	11,493
* STP & I PCL.....	412,920	62,629
Supalai PCL.....	498,100	339,597
Super Energy Corp. PCL.....	8,056,000	229,860
Syntec Construction PCL.....	531,900	32,270
TAC Consumer PCL, Class F.....	100,400	21,711
Taokaenoi Food & Marketing PCL, Class F.....	94,900	20,522
* Tata Steel Thailand PCL.....	243,700	10,394
Thai Nakarin Hospital PCL.....	12,500	12,859
Thai Oil PCL.....	273,600	431,416
Thai Rayon PCL.....	10,600	16,873
Thai Reinsurance PCL.....	297,000	9,901
* Thai Rubber Latex Group PCL.....	406,440	31,006
Thai Solar Energy PCL, Class F.....	312,228	24,007
Thai Stanley Electric PCL, Class F.....	8,800	49,557
Thai Union Group PCL, Class F.....	788,000	494,645
Thai Vegetable Oil PCL.....	201,500	192,150
Thai Wah PCL, Class F.....	77,600	13,285
Thaicom PCL.....	290,200	88,903
Thaifoods Group PCL, Class F.....	701,000	104,429
Thaire Life Assurance PCL, Class F.....	197,200	29,614
Thanachart Capital PCL.....	97,700	118,842
Thitikorn PCL.....	33,700	11,640

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Thonburi Healthcare Group PCL.....	43,400	\$ 53,443
Thoresen Thai Agencies PCL.....	466,800	129,686
Tipco Asphalt PCL.....	112,800	61,321
TIPCO Foods PCL.....	132,600	36,640
Tisco Financial Group PCL.....	31,000	91,943
Tisco Financial Group PCL.....	37,100	110,035
TMBThanachart Bank PCL.....	5,313,712	217,049
TMT Steel PCL.....	109,200	33,126
TOA Paint Thailand PCL.....	96,500	88,399
Total Access Communication PCL.....	145,300	201,836
Total Access Communication PCL.....	64,900	90,152
TPC Power Holding PCL, Class F.....	54,800	19,092
TPI Polene PCL.....	2,384,500	128,195
TPI Polene Power PCL.....	1,084,900	134,900
TQM Corp. PCL.....	60,900	88,254
True Corp. PCL.....	5,080,965	735,553
TTW PCL.....	458,500	161,119
* U City PCL, Class F.....	2,479,634	145,970
Union Auction PCL.....	164,600	46,965
* Unique Engineering & Construction PCL.....	383,500	65,654
United Paper PCL.....	151,300	76,343
Univanich Palm Oil PCL.....	55,400	11,481
Univentures PCL.....	339,900	35,322
Vanachai Group PCL.....	243,000	61,306
VGI PCL.....	112,500	18,584
Vinythai PCL.....	122,600	142,687
WHA Corp. PCL.....	1,375,600	141,299
WHA Utilities and Power PCL.....	205,600	25,565
WICE Logistics PCL.....	33,200	20,940
Workpoint Entertainment PCL.....	81,820	56,521
TOTAL THAILAND.....		<u>28,805,095</u>
TURKEY — (0.2%)		
Akbank TAS.....	274,539	165,404
Aksa Akriklik Kimya Sanayii AS.....	84,735	204,432
* Aksa Enerji Uretim AS.....	135,820	128,201
Aksigorta AS.....	52,333	31,311
Alarko Holding AS.....	38,338	53,721
* Albaraka Turk Katilim Bankasi AS.....	328,709	43,582
Alkim Alkali Kimya AS.....	26,857	39,980
Anadolu Anonim Turk Sigorta Sirketi.....	59,865	27,895
Anadolu Efes Biracilik Ve Malt Sanayii AS.....	55,574	121,530
Anadolu Hayat Emeklilik AS.....	37,705	42,832
# Arcelik AS.....	46,477	179,856
Aselsan Elektronik Sanayi Ve Ticaret AS.....	10,418	16,948
* Bera Holding AS.....	118,593	90,557
* Besiktas Futbol Yatirimlari Sanayi ve Ticaret AS.....	32,471	9,523
BIM Birlesik Magazalar AS.....	40,857	216,107
* Borusan Mannesmann Boru Sanayi ve Ticaret AS.....	10,522	20,300
Borusan Yatirim ve Pazarlama AS.....	421	11,276
Brisa Bridgestone Sabanci Sanayi ve Ticaret AS.....	3,447	7,107
* Cimsa Cimento Sanayi VE Ticaret AS.....	14,544	37,032
Coca-Cola Icecek AS.....	33,693	289,801
Dogan Sirketler Grubu Holding AS.....	492,406	111,838
EGE Endustri VE Ticaret AS.....	351	46,164
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret AS.....	41,357	27,572
Ω Enerjisa Enerji AS.....	61,562	68,527
Enka Insaat ve Sanayi AS.....	86,665	102,196
Eregli Demir ve Celik Fabrikalari TAS.....	35,118	72,460

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
* Fenerbahçe Futbol AS.....	11,914	\$ 23,970
Ford Otomotiv Sanayi AS.....	11,312	211,042
#* Global Yatirim Holding AS.....	120,279	21,450
Goodyear Lastikleri TAS.....	39,372	27,470
* Gozde Girişim Sermayesi Yatirim Ortakligi AS.....	53,484	35,373
* GSD Holding AS.....	29,592	5,825
* Gubre Fabrikalari TAS.....	6,467	38,528
#* Hektas Ticaret TAS.....	82,212	89,056
* Ihlas Holding AS.....	238,944	10,054
* Ipek Dogal Enerji Kaynaklari Arastirma Ve Uretim AS.....	24,192	27,771
* Is Finansal Kiralama AS.....	35,715	8,525
Is Yatirim Menkul Degerler AS, Class A.....	97,764	152,653
* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class A.....	38,641	30,036
* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.....	198,891	179,154
KOC Holding AS.....	38,439	93,978
* Kordsa Teknik Tekstil AS.....	17,841	45,825
* Koza Altin Isletmeleri AS.....	10,534	101,974
* Koza Anadolu Metal Madencilik Isletmeleri AS.....	38,753	67,202
Logo Yazilim Sanayi Ve Ticaret AS.....	41,360	126,304
Ω Mavi Giyim Sanayi Ve Ticaret AS, Class B.....	8,632	43,458
* Migros Ticaret AS.....	38,967	119,906
*Ω MLP Saglik Hizmetleri AS.....	5,480	14,057
* NET Holding AS.....	46,404	25,036
* Netas Telekomunikasyon AS.....	5,037	6,880
Nuh Cimento Sanayi AS.....	13,762	50,111
#* ODAS Elektrik Uretim ve Sanayi Ticaret AS.....	119,899	12,214
Otokar Otomotiv Ve Savunma Sanayi AS.....	1,999	57,633
* Oyak Cimento Fabrikalari AS.....	17,621	12,002
* Pegasus Hava Tasimaciligi AS.....	8,731	71,125
* Petkim Petrokimya Holding AS.....	190,463	123,676
Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.....	74,550	102,114
#* Sekerbank Turk AS.....	221,351	17,139
Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	62,356	57,299
Sok Marketler Ticaret AS.....	14,028	15,316
Tat Gida Sanayi AS.....	14,814	14,098
* TAV Havalimanlari Holding AS.....	79,416	218,509
Tekfen Holding AS.....	69,811	132,612
* Teknosa Ic Ve Dis Ticaret AS.....	29,428	16,569
Tofas Turk Otomobil Fabrikasi AS.....	33,556	201,513
* Turk Hava Yollari AO.....	151,960	327,643
Turk Telekomunikasyon AS.....	64,091	46,244
Turkcell Iletisim Hizmetleri AS.....	237,210	334,537
Turkiye Garanti Bankasi AS.....	301,196	269,978
#* Turkiye Halk Bankasi AS.....	95,158	35,291
* Turkiye Petrol Rafinerileri AS.....	5,350	68,912
# Turkiye Sinai Kalkinma Bankasi AS.....	421,623	48,202
Turkiye Sise ve Cam Fabrikalari AS.....	216,994	225,828
* Turkiye Vakiflar Bankasi TAO, Class D.....	140,334	40,250
Ulker Biskuvi Sanayi AS.....	49,077	63,429
# Vestel Elektronik Sanayi ve Ticaret AS.....	32,970	60,075
Yapi ve Kredi Bankasi AS.....	548,219	168,250
Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	61,645	52,928
* Zorlu Enerji Elektrik Uretim AS.....	148,845	19,062
TOTAL TURKEY.....		6,534,238
UNITED ARAB EMIRATES — (0.2%)		
Abu Dhabi Commercial Bank PJSC.....	330,931	807,270
Abu Dhabi Islamic Bank PJSC.....	359,094	681,636
Abu Dhabi National Insurance Co. PSC.....	6,994	12,872

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)		
Abu Dhabi National Oil Co. for Distribution PJSC.....	161,706	\$ 182,103
Agthia Group PJSC.....	14,898	20,396
* Air Arabia PJSC.....	406,381	160,999
* Ajman Bank PJSC.....	100,085	21,738
Aldar Properties PJSC.....	690,536	779,326
* Amanat Holdings PJSC.....	396,191	122,425
* Amlak Finance PJSC.....	227,884	56,915
*†† Arabtec Holding PJSC.....	67,000	1,813
Aramex PJSC.....	218,715	244,325
Dana Gas PJSC.....	1,108,984	310,133
* Deyaar Development PJSC.....	468,640	61,182
* Dubai Financial Market PJSC.....	218,061	142,766
Dubai Investments PJSC.....	552,636	344,842
Dubai Islamic Bank PJSC.....	237,226	356,887
* Emaar Development PJSC.....	275,865	325,555
Emaar Properties PJSC.....	790,072	1,052,754
Emirates Integrated Telecommunications Co. PJSC.....	48,598	86,277
Emirates NBD Bank PJSC.....	61,389	223,895
Emirates Telecommunications Group Co. PJSC.....	96,686	870,685
* Eshraq Investments PJSC.....	440,475	39,949
First Abu Dhabi Bank PJSC.....	93,087	507,886
* Gulf Navigation Holding PJSC.....	82,484	7,112
Islamic Arab Insurance Co.....	90,996	18,736
* Manazel PJSC.....	390,937	52,370
National Central Cooling Co. PJSC.....	55,373	38,032
* RAK Properties PJSC.....	311,560	69,986
Ras Al Khaimah Ceramics.....	104,776	85,591
SHUAA Capital PSC.....	303,232	54,236
* Union Properties PJSC.....	637,110	53,152
TOTAL UNITED ARAB EMIRATES.....		7,793,844
UNITED KINGDOM — (8.4%)		
3i Group PLC.....	119,071	2,217,555
4imprint Group PLC.....	7,131	271,404
888 Holdings PLC.....	99,747	344,308
Abrdn Plc.....	561,412	1,836,034
Admiral Group PLC.....	29,846	1,269,074
Advanced Medical Solutions Group PLC.....	8,652	34,482
AG Barr PLC.....	39,926	265,657
Air Partner PLC.....	18,918	31,395
Ω Alfa Financial Software Holdings PLC.....	11,878	26,729
Alliance Pharma PLC.....	60,188	88,103
#* Allied Minds PLC.....	20,492	5,025
Anglo American PLC.....	75,585	3,332,201
Anglo Pacific Group PLC.....	55,621	103,114
Anglo-Eastern Plantations PLC.....	4,452	43,489
Antofagasta PLC.....	61,951	1,126,971
* Ascential PLC.....	9,312	44,484
Ashmore Group PLC.....	87,647	335,969
Ashtead Group PLC.....	65,374	4,676,070
* ASOS PLC.....	1,336	40,084
Associated British Foods PLC.....	35,008	924,068
*Ω Aston Martin Lagonda Global Holdings PLC.....	398	6,460
AstraZeneca PLC, Sponsored ADR.....	51,959	3,024,533
AstraZeneca PLC.....	19,840	2,307,946
Ω Auto Trader Group PLC.....	208,746	1,891,580
AVEVA Group PLC.....	5,413	214,798
Aviva PLC.....	554,500	3,273,769
Avon Protection PLC.....	7,418	112,843

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	282,160	\$2,160,673
*	168,280	689,311
	355,195	2,779,669
	179,849	616,511
	16,230	321,193
#	136,374	1,485,113
	467,208	1,253,434
	119,979	997,870
*	103,941	690,085
	13,528	22,597
	41,745	1,606,311
	18,868	1,076,798
Ω	32,704	150,178
	27,878	143,083
	95,757	1,029,795
*	127,019	184,242
	305,930	9,459,356
	266,095	1,379,416
	11,607	41,576
	119,341	529,885
	141,356	6,035,191
	102,140	1,253,538
	2,422,466	6,416,314
	33,940	1,271,289
	62,345	1,581,627
	38,442	350,506
	40,401	249,549
*	78,532	235,426
*	396,458	170,580
*	221,725	618,180
*	142,710	113,130
	12,896	94,950
#*	7,086	130,524
	1,541	7,290
*	23,025	109,139
	503,005	606,185
	18,668	56,093
*	1,645,991	1,618,444
	77,510	287,143
	40,952	156,060
*	277,311	148,991
*	6,887	3,893
	7,327	326,109
	8,618	105,767
	11,271	102,390
	47,827	831,096
	40,134	121,600
Ω	55,056	171,510
	31,824	28,158
	35,700	1,182,406
	1,434	8,883
	37,218	845,869
	42,648	1,535,701
Ω	36,964	93,480
Ω	170,660	405,168
*	61,092	40,241
*Ω	18,461	76,992
	17,340	859,284
	93,820	407,836

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	14,294	\$1,543,746
	446,828	644,443
	3,104	82,448
	11,036	927,946
#*	50,837	80,609
	3,654	205,242
	103,536	309,768
	8,387	26,888
	19,256	3,927,261
	19,191	968,404
#*	12,198	108,981
	26,252	985,318
	271,688	1,119,933
	13,612	157,179
	30,477	43,646
	148,466	778,341
	176,110	1,434,779
	309,752	1,581,888
	37,503	675,851
*	54,634	461,575
	10,269	8,704
	134,947	2,043,209
*	225,641	435,398
	15,511	275,231
*	15,303	195,010
*	583,328	168,190
*	95,116	2,059,208
	22,733	30,523
#*	88,439	14,910
	79,859	372,148
	16,853	209,013
	100,308	681,454
	71,346	2,979,971
*	507	11,057
	19,684	287,899
	23,392	3,679,354
	197,807	649,635
	14,628	420,556
*	194,980	268,526
*	12,279	22,671
Ω	20,399	73,083
	87,948	49,102
*	111,996	1,112,501
	23,427	198,539
	2,651	24,818
	5,012	213,766
	22,850	54,262
	11,194	1,200,195
	8,932	187,886
	49,479	32,184
	50,158	99,786
	49,406	383,007
	7,385	381,207
*	13,863	120,420
#	93,993	4,212,766
	146,203	3,262,664
	821,545	4,279,932
*	19,998	179,392
	1,366	18,214

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	62,669	\$ 985,070
	188,036	765,770
*	149,646	249,094
	47,674	1,729,005
	71,255	213,225
*Ω	12,303	40,959
	2,446	9,258
	63,559	280,310
	20,663	700,345
*	4,088	19,946
	35,077	636,848
	3,349	22,803
	25,564	64,139
	465,650	907,381
	18,512	110,961
	54,416	317,459
*	10,792	22,309
	4,400	16,756
	11,843	332,707
	27,532	557,438
	6,337	89,076
	70,714	929,490
	97,500	136,627
*	20,138	68,401
	143,014	1,474,091
*Ω	8,283	8,776
	211,926	2,338,059
#	230,666	8,204,790
*Ω	56,292	12,802
	65,656	190,898
*	76,525	105,020
Ω	120,298	322,356
	32,237	29,152
	148,799	1,638,101
	145,600	3,253,107
	1,760	26,037
	658	15,792
	175,169	4,153,231
	218,783	2,494,827
*	305,969	931,494
*	156,879	1,186,689
	10,351	69,085
#*	13,252	883,141
*	2,901	191,665
	20,388	526,521
	109,260	184,982
	24,557	1,782,113
	235,726	1,357,474
	2,055	4,542
	199,925	262,762
*	15,264	6,580
*	1,056,150	1,615,538
*	307,958	1,186,102
*	51,068	620,050
	505,272	1,985,490
*	21,265	110,072
	8,938	34,772
	691,467	1,773,037
*	20,824	370,866

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* John Menzies PLC.....	41,165	\$ 159,434
* John Wood Group PLC.....	248,057	746,736
Johnson Matthey PLC.....	39,274	1,037,175
* Joules Group PLC.....	6,458	10,295
Ω JTC PLC.....	3,347	35,412
Jupiter Fund Management PLC.....	183,626	569,674
*Ω Just Eat Takeaway.com NV.....	4,181	205,132
* Just Group PLC.....	378,170	440,068
Kainos Group PLC.....	18,202	374,200
Keller Group PLC.....	37,930	435,225
* Kier Group PLC.....	95,267	126,487
* Kin & Carta PLC.....	52,841	165,318
Kingfisher PLC.....	600,593	2,693,272
* Lamprell PLC.....	55,247	24,696
Lancashire Holdings Ltd.....	61,751	457,193
Learning Technologies Group PLC.....	4,309	9,783
Legal & General Group PLC.....	505,751	1,977,465
* Liberty Global PLC, Class A.....	4,557	123,601
* Liberty Global PLC, Class C.....	11,158	301,705
Liontrust Asset Management PLC.....	5,657	124,022
Lloyds Banking Group PLC.....	4,305,890	2,988,162
Lloyds Banking Group PLC, ADR.....	463,755	1,270,689
London Stock Exchange Group PLC.....	6,202	607,259
* Lookers PLC.....	153,034	192,946
LSL Property Services PLC.....	15,939	85,144
Ω Luceco PLC.....	17,334	70,078
* M&C Saatchi PLC.....	1,840	4,612
M&G PLC.....	618,070	1,808,916
Macfarlane Group PLC.....	13,263	22,562
Man Group PLC.....	521,841	1,363,218
* Marks & Spencer Group PLC.....	655,677	1,940,415
Marshalls PLC.....	77,169	734,742
* Marston's PLC.....	175,514	191,904
* McBride PLC.....	87,007	58,236
Mears Group PLC.....	52,545	138,735
* Mediclinic International PLC.....	146,328	631,202
* Meggitt PLC.....	180,391	1,821,994
Melrose Industries PLC.....	773,603	1,575,841
* Metro Bank PLC.....	23,817	31,254
# Micro Focus International PLC, Sponsored ADR.....	17,726	107,952
Micro Focus International PLC.....	75,139	462,262
Midwich Group PLC.....	10,528	86,226
* Mitchells & Butlers PLC.....	124,936	423,935
Mitie Group PLC.....	487,996	395,417
MJ Gleeson PLC.....	2,020	19,553
Mondi PLC.....	128,710	3,220,111
Moneysupermarket.com Group PLC.....	203,294	519,515
Morgan Advanced Materials PLC.....	212,454	919,299
Morgan Sindall Group PLC.....	12,290	355,099
Mortgage Advice Bureau Holdings Ltd.....	1,856	32,640
* Motorpoint group PLC.....	12,001	48,657
* N Brown Group PLC.....	69,772	36,646
#* Naked Wines PLC.....	9,105	64,226
* National Express Group PLC.....	197,422	669,513
National Grid PLC.....	36,403	532,682
# National Grid PLC, Sponsored ADR.....	25,774	1,886,405
Natwest Group PLC.....	177,327	582,835
Natwest Group PLC, Sponsored ADR.....	181,642	1,200,654
NCC Group PLC.....	37,044	95,309

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	3,998	\$ 66,714
	16,529	1,684,068
	117,862	414,677
	10,981	45,419
	8,473	36,699
*	4,805	97,905
*Ω	22,633	88,538
	86,687	643,994
	19,856	587,939
	131,499	1,037,616
	161,563	39,697
*	18,177	19,667
	86,648	667,393
	31,673	283,039
	48,693	406,559
#	103,768	882,028
*	667,688	205,011
	47,801	700,404
	45,053	1,467,804
*	114,585	184,264
*	1,019,318	208,209
	189,585	1,097,771
*	110,586	38,029
	159,071	1,424,069
*	131,516	132,735
*	103,861	818,205
	28,864	573,125
	3,537	30,089
	346,159	552,342
*	72,619	307,962
#	53,089	1,802,902
*	12,082	44,854
	82,243	214,570
	192,804	699,710
Ω	492,365	914,282
*	54,918	116,896
	10,568	266,838
*	39,205	14,835
	150,161	530,034
	19,933	1,615,014
	81,893	426,801
	83,619	704,464
	52,014	1,593,176
	86,730	2,663,347
*	29,278	263,795
	2,979	183,953
	243,890	1,707,897
*	260,091	333,476
	7,801	359,771
	7,100	327,485
	11,242	70,228
	222,836	1,963,963
	2,919	205,747
#	172,914	12,346,060
	3,746	9,397
	7,903	78,365
*	757,172	1,186,852
	242,247	1,113,397
	271,132	1,620,192

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	130,319	\$ 197,171
	18,179	123,667
Ω	7,460	22,914
*	26,214	101,756
	60,224	588,507
*	21,354	8,096
	56,587	1,031,170
	12,517	573,914
	6,449	187,545
	4,075	12,065
*	185,608	335,985
	9,031	16,336
	19,552	67,959
	42,189	40,165
	24,285	942,848
	341,272	17,541,381
*	245,058	136,531
	30,366	53,077
	3,962	39,444
#	9,667	327,325
	38,422	653,442
	48,036	1,012,483
	50,014	1,108,194
*	49,661	17,839
	22,012	1,004,488
	170,632	132,120
	13,508	2,434,926
*Ω	127,946	411,772
	152,980	510,883
	198,209	4,264,669
*	148,335	550,360
	73,800	1,523,411
*	199,085	245,896
	310,696	2,262,721
	35,092	222,822
	7,808	25,637
*	7,838	10,908
	2,916	13,886
*	28,193	79,441
	188,771	931,959
	161,052	1,540,502
	4,491	30,165
	569,657	1,168,684
	4,835	92,072
*	25,716	30,575
	21,520	436,038
	485,851	1,951,504
	88,422	75,744
	228,954	434,029
	73,527	1,491,874
	2,690	38,319
	21,242	45,184
	53,172	168,919
#*	115,600	398,436
*	313,425	212,130
	484	240
	16,148	81,626
	23,988	941,126
	123,174	6,329,912

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Unilever PLC.....	61,804	\$ 3,162,788
United Utilities Group PLC.....	82,436	1,189,211
UP Global Sourcing Holdings PLC.....	1,636	4,159
Vertu Motors PLC.....	184,858	165,326
Vesuvius PLC.....	70,882	439,279
Victrex PLC.....	14,920	415,585
* Virgin Money UK PLC.....	344,989	892,979
Vistry Group PLC.....	96,870	1,343,074
Vitec Group PLC.....	4,343	75,007
Vodafone Group PLC.....	3,655,899	6,419,263
Vodafone Group PLC, Sponsored ADR.....	7,082	124,006
Volusion Group PLC.....	6,100	41,332
Vp PLC.....	1,242	16,399
*Ω Watches of Switzerland Group PLC.....	2,435	42,421
Watkin Jones PLC.....	48,524	173,751
Weir Group PLC.....	54,047	1,272,595
* WH Smith PLC.....	39,333	882,454
* Whitbread PLC.....	32,183	1,324,252
Wickes Group PLC.....	82,388	227,673
Wilmington PLC.....	5,594	18,070
Wincanton PLC.....	38,312	200,019
*Ω Wizz Air Holdings PLC.....	1,105	60,567
WPP PLC, Sponsored ADR.....	4,077	317,639
WPP PLC.....	142,728	2,238,049
* Xaar PLC.....	12,821	37,372
XP Power Ltd.....	236	15,518
Young & Co's Brewery PLC, Class A.....	4,361	88,741
TOTAL UNITED KINGDOM.....		340,392,132
UNITED STATES — (0.0%)		
* Arko Corp.....	10,077	82,016
* Block, Inc.....	429	48,959
Jackson Financial, Inc., Class A.....	2,654	101,834
Sempra Energy.....	1,186	164,072
TOTAL UNITED STATES.....		396,881
TOTAL COMMON STOCKS.....		3,885,219,965
PREFERRED STOCKS — (0.7%)		
BRAZIL — (0.3%)		
Alpargatas SA.....	3,200	17,524
Banco ABC Brasil SA.....	31,360	93,547
Ω Banco BMG SA.....	18,300	10,821
Banco Bradesco SA.....	300,364	1,289,674
Banco do Estado do Rio Grande do Sul SA Class B.....	75,825	156,359
Banco Pan SA.....	12,144	24,997
Braskem SA Class A.....	31,067	287,672
Centrais Eletricas Brasileiras SA Class B.....	21,600	140,255
Centrais Eletricas Santa Catarina.....	1,700	20,873
Cia de Saneamento do Parana.....	282,323	213,200
Cia de Transmissao de Energia Eletrica Paulista.....	36,768	167,288
Cia Energetica de Minas Gerais.....	172,948	427,639
Cia Energetica de Sao Paulo Class B.....	45,000	197,369
Cia Energetica do Ceara Class A.....	3,900	39,660
Cia Ferro Ligas da Bahia - FERBASA.....	21,468	187,791
Cia Paranaense de Energia.....	188,000	254,202
Eucatex SA Industria e Comercio.....	21,500	36,481
Gerdau SA.....	179,088	938,930

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Graziotin SA.....	6,900	\$ 50,599
Itau Unibanco Holding SA.....	186,965	891,852
Marcopolo SA.....	219,947	141,658
Petroleo Brasileiro SA.....	813,284	4,954,660
Randon SA Implementos e Participacoes.....	49,300	111,782
Schulz SA.....	29,000	45,383
* Taurus Armas SA.....	12,400	51,140
Unipar Carbocloro SA Class B.....	40,652	718,861
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A.....	224,018	673,729
TOTAL BRAZIL.....		<u>12,143,946</u>
CHILE — (0.0%)		
Coca-Cola Embonor SA Class B.....	15,035	18,394
Embotelladora Andina SA Class B.....	87,181	187,525
TOTAL CHILE.....		<u>205,919</u>
COLOMBIA — (0.0%)		
* Banco Davivienda SA.....	18,307	154,422
Grupo Argos SA.....	7,594	22,699
Grupo Aval Acciones y Valores SA.....	140,001	39,967
Grupo de Inversiones Suramericana SA.....	16,871	122,821
TOTAL COLOMBIA.....		<u>339,909</u>
GERMANY — (0.4%)		
Bayerische Motoren Werke AG.....	12,687	1,098,011
Biotest AG.....	5,953	246,115
Draegerwerk AG & Co. KGaA.....	3,939	228,832
Fuchs Petrolub SE.....	15,377	664,520
Henkel AG & Co. KGaA.....	6,028	493,021
Jungheinrich AG.....	22,454	960,163
Porsche Automobil Holding SE.....	18,681	1,749,456
Sartorius AG.....	2,748	1,483,583
Schaeffler AG.....	52,285	388,659
Sixt SE.....	7,889	712,775
STO SE & Co. KGaA.....	1,089	273,305
Villeroy & Boch AG.....	5,018	135,172
Volkswagen AG.....	27,539	5,735,608
TOTAL GERMANY.....		<u>14,169,220</u>
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	55,128	47,049
SOUTH KOREA — (0.0%)		
Hyundai Engineering & Construction Co. Ltd.....	285	15,944
TAIWAN — (0.0%)		
* China Development Financial Holding Corp.....	274,986	93,132
THAILAND — (0.0%)		
* U City PCL.....	4,215,000	156,978
TOTAL PREFERRED STOCKS.....		<u>27,172,097</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Decmil Group Ltd. Warrants 09/15/22.....	584	<u>0</u>

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRIA — (0.0%)		
* CA Immobilien Anlagen AG Rights Exp 07/26/21.....	12,809	\$ 0
BRAZIL — (0.0%)		
* Marisa Lojas SA Warrants 11/15/22.....	8,325	0
CANADA — (0.0%)		
* Cenovus Energy, Inc. Warrants 01/01/26.....	7,002	66,101
CHINA — (0.0%)		
* CITIC Securities Co. Ltd. Rights 02/23/22.....	33,975	13,421
HONG KONG — (0.0%)		
* APAC Resources Ltd. Warrants 10/06/22.....	29,200	281
ITALY — (0.0%)		
* Webuild SpA Warrants 08/02/30.....	6,942	0
SINGAPORE — (0.0%)		
* Ezion Holdings Ltd. Warrants 04/16/23.....	328,770	0
* Stamford Land Corp. Ltd. Rights 02/28/22.....	23,400	346
TOTAL SINGAPORE.....		346
SOUTH KOREA — (0.0%)		
* Doosan Heavy Industries & Construction Co. Ltd. Rights 02/11/22.....	3,049	4,300
SPAIN — (0.0%)		
#* ACS Actividades de Construccion y Servicios SA Rights 02/02/22.....	48,831	24,456
* Sacyr SA Rights 02/02/22.....	151,808	8,357
TOTAL SPAIN.....		32,813
THAILAND — (0.0%)		
* Advanced Information Technology PCL Warrants 01/12/24.....	142,000	17,273
* Banpu PCL Warrants 10/01/22.....	347,733	48,878
* MBK PCL Warrants 11/15/24.....	13,454	3,920
* Plan B Media PCL Warrants 01/13/25.....	24,732	1,463
* Thai Rubber Latex Group PCL Warrants 09/29/24.....	67,740	1,200
TOTAL THAILAND.....		72,734
TOTAL RIGHTS/WARRANTS.....		189,996
TOTAL INVESTMENT SECURITIES		
(Cost \$3,037,401,580).....		3,912,582,058
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (3.3%)		
@§ The DFA Short Term Investment Fund.....	11,480,242	132,814,917
TOTAL INVESTMENTS — (100.0%)		
(Cost \$3,170,198,242)^^.....		<u>\$4,045,396,975</u>

WORLD EX U.S. CORE EQUITY PORTFOLIO

CONTINUED

As of January 31, 2022, World ex U.S. Core Equity Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500 [®] Emini Index.....	149	03/18/22	\$34,205,880	\$33,556,662	\$(649,218)
Total Futures Contracts.....			\$34,205,880	\$33,556,662	\$(649,218)

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia.....	\$ 11,416,036	\$ 155,595,966	—	\$ 167,012,002
Austria.....	—	15,860,704	—	15,860,704
Belgium.....	257,018	28,825,794	—	29,082,812
Belize.....	—	12,080	—	12,080
Brazil.....	47,811,372	151,159	—	47,962,531
Canada.....	293,647,940	697,700	—	294,345,640
Chile.....	921,653	4,061,709	—	4,983,362
China.....	30,668,628	346,385,046	\$ 392,930	377,446,604
Colombia.....	1,939,252	—	—	1,939,252
Czech Republic.....	—	1,383,747	—	1,383,747
Denmark.....	—	59,820,907	—	59,820,907
Egypt.....	127,033	145,083	—	272,116
Finland.....	16,089	44,649,437	—	44,665,526
France.....	537,284	216,779,455	2,192	217,318,931
Germany.....	4,320,314	171,583,699	—	175,904,013
Greece.....	—	2,678,468	1,399	2,679,867
Hong Kong.....	472,741	60,033,176	71,316	60,577,233
Hungary.....	—	3,125,015	—	3,125,015
India.....	3,468,153	182,046,883	475	185,515,511
Indonesia.....	185,899	19,175,251	52,791	19,413,941
Ireland.....	9,664,807	14,824,819	—	24,489,626
Israel.....	2,841,339	27,294,018	—	30,135,357
Italy.....	1,242,399	65,751,196	—	66,993,595
Japan.....	3,852,503	559,619,632	—	563,472,135
Malaysia.....	—	20,249,548	177	20,249,725
Mexico.....	26,690,770	126,691	197	26,817,658
Netherlands.....	14,536,161	87,233,853	—	101,770,014
New Zealand.....	—	12,127,663	—	12,127,663
Norway.....	203,980	24,643,107	—	24,847,087
Peru.....	308,067	45	—	308,112
Philippines.....	30,691	10,399,905	—	10,430,596
Poland.....	—	11,101,685	—	11,101,685
Portugal.....	—	5,302,825	—	5,302,825
Qatar.....	—	7,490,806	—	7,490,806
Russia.....	3,905,607	4,982,095	—	8,887,702
Saudi Arabia.....	50,630	37,831,281	—	37,881,911
Singapore.....	—	23,088,774	37,545	23,126,319
South Africa.....	7,015,515	59,562,046	—	66,577,561
South Korea.....	721,521	170,582,946	27,292	171,331,759
Spain.....	593,161	51,702,110	—	52,295,271
Sweden.....	210,956	85,901,333	—	86,112,289
Switzerland.....	8,466,453	196,076,025	—	204,542,478
Taiwan.....	16,072,294	219,606,060	5,453	235,683,807
Thailand.....	28,644,009	161,086	—	28,805,095

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Turkey.....	\$ 327,643	\$ 6,206,595	—	\$ 6,534,238
United Arab Emirates.....	—	7,792,031	\$ 1,813	7,793,844
United Kingdom.....	77,498,711	262,893,421	—	340,392,132
United States.....	314,865	82,016	—	396,881
Preferred Stocks				
Brazil.....	12,133,125	10,821	—	12,143,946
Chile.....	—	205,919	—	205,919
Colombia.....	339,909	—	—	339,909
Germany.....	246,115	13,923,105	—	14,169,220
Philippines.....	—	47,049	—	47,049
South Korea.....	—	15,944	—	15,944
Taiwan.....	93,132	—	—	93,132
Thailand.....	156,978	—	—	156,978
Rights/Warrants				
Canada.....	—	66,101	—	66,101
China.....	—	13,421	—	13,421
Hong Kong.....	—	281	—	281
Singapore.....	—	346	—	346
South Korea.....	—	4,300	—	4,300
Spain.....	—	32,813	—	32,813
Thailand.....	—	72,734	—	72,734
Securities Lending Collateral.....	—	132,814,917	—	132,814,917
Futures Contracts**.....	(649,218)	—	—	(649,218)
TOTAL.....	\$611,301,535	\$3,432,852,642	\$593,580[^]	\$4,044,747,757

** Valued at the unrealized appreciation/(depreciation) on the investment.

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

SELECTIVELY HEDGED GLOBAL EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Core Equity 2 Portfolio of DFA Investment Dimensions Group, Inc.....	5,562,915	\$174,063,623
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	5,584,156	87,280,358
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	2,407,103	<u>60,009,069</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$184,498,964) [^]		<u><u>\$321,353,050</u></u>

As of January 31, 2022, Selectively Hedged Global Equity Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD 10,604,484	GBP 7,864,901	State Street Bank and Trust	02/01/22	\$ 26,982
USD 2,842,167	SEK 25,802,540	Bank of America Corp.	02/03/22	75,041
USD 22,237,102	EUR 19,618,411	Bank of America Corp.	02/03/22	196,354
USD 5,638,663	CAD 7,163,925	Bank of America Corp.	02/07/22	2,907
USD 5,207,741	AUD 7,210,786	Bank of America Corp.	02/07/22	109,272
AUD 378,185	USD 266,695	Citibank, N.A.	02/07/22	706
USD 6,087,818	CHF 5,574,058	HSBC Bank	04/05/22	61,748
USD 1,751,415	DKK 11,461,773	Bank of America Corp.	04/19/22	17,578
USD 17,067,027	JPY 1,941,775,381	UBS AG	04/22/22	177,495
USD 13,420,190	HKD 104,545,919	Societe Generale	04/26/22	<u>10,645</u>
Total Appreciation				<u>\$678,728</u>
GBP 2,600,000	USD 3,519,839		02/01/22	\$ (23,100)
GBP 2,564,901	USD 3,472,303	Barclays Capital	02/01/22	(22,769)
GBP 2,700,000	USD 3,654,724	Citibank, N.A.	02/01/22	(23,495)
SEK 1,999,997	USD 216,249	Citibank, N.A.	02/03/22	(1,765)
AUD 381,613	USD 274,906	Citibank, N.A.	02/07/22	(5,082)
CAD 7,163,925	USD 5,646,557	HSBC Bank	02/07/22	(10,801)
CHF 311,671	USD 341,768	Bank of America Corp.	04/05/22	(4,823)
USD 766,423	ILS 2,435,520	UBS AG	04/21/22	<u>(4,426)</u>
Total (Depreciation)				<u>\$ (96,261)</u>
Total Appreciation (Depreciation)				<u><u>\$582,467</u></u>

As of January 31, 2022, Selectively Hedged Global Equity Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500 [®] Emini Index.....	15	03/18/22	\$3,518,899	\$3,378,188	\$(140,711)
Total Futures Contracts.....			<u><u>\$3,518,899</u></u>	<u><u>\$3,378,188</u></u>	<u><u>\$(140,711)</u></u>

SELECTIVELY HEDGED GLOBAL EQUITY PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$321,353,050	—	—	\$321,353,050
Forward Currency Contracts**.....	—	\$582,467	—	582,467
Futures Contracts**.....	(140,711)	—	—	(140,711)
TOTAL.....	\$321,212,339	\$582,467	—	\$321,794,806

** Valued at the unrealized appreciation/(depreciation) on the investment.

EMERGING MARKETS PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Emerging Markets Series of The DFA Investment Trust Company	<u>\$5,864,564,213</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$5,864,564,213</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2022, based on their valuation inputs, is located within this report (see Security Valuation Note).

EMERGING MARKETS SMALL CAP PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Emerging Markets Small Cap Series of The DFA Investment Trust Company.	<u>\$4,933,625,066</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$4,933,625,066</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2022, based on their valuation inputs, is located within this report (see Security Valuation Note).

**EMERGING MARKETS VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2022

(Unaudited)

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in Dimensional Emerging Markets Value Fund.....	<u>\$12,909,879,618</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES^.....	<u>\$12,909,879,618</u>

Summary of the Portfolio's Master Fund's investments as of January 31, 2022, based on their valuation inputs, is located within this report (see Security Valuation Note).

EMERGING MARKETS CORE EQUITY PORTFOLIO

SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (97.5%)		
BELIZE — (0.0%)		
Melnick Even Desenvolvimento Imobiliario SA.	21,800	\$ 17,325
BRAZIL — (3.7%)		
AES Brasil Energia SA.	1,511,869	3,362,492
Aliansce Sonae Shopping Centers SA.	513,086	2,190,480
* Alliar Medicos A Frente SA.	276,319	858,602
* Alper Consultoria e Corretora de Seguros SA.	10,100	64,916
Alupar Investimento SA.	891,299	4,270,098
Ambev SA, ADR.	7,409,486	20,968,845
* Americanas SA.	892,155	5,327,630
* Anima Holding SA.	947,184	1,575,043
Arezzo Industria e Comercio SA.	156,892	2,416,564
Atacadao SA.	1,405,820	4,413,292
#* Azul SA, ADR.	490,810	8,127,814
B3 SA - Brasil Bolsa Balcao.	9,920,591	27,313,806
Banco Bradesco SA.	3,020,982	10,695,554
Banco BTG Pactual SA.	1,677,140	7,633,844
Banco do Brasil SA.	1,576,992	9,699,358
Banco Inter SA.	131,389	211,555
Banco Santander Brasil SA.	880,207	5,448,561
BB Seguridade Participacoes SA.	1,637,588	7,136,172
* BK Brasil Operacao e Assessoria a Restaurantes SA.	457,286	536,504
* BR Malls Participacoes SA.	3,685,040	6,682,913
BR Properties SA.	805,394	1,098,106
BrasilAgro - Co. Brasileira de Propriedades Agricolas.	346,518	1,823,264
# Braskem SA, Sponsored ADR.	454,922	8,584,378
* BRF SA.	3,518,324	14,795,234
* C&A Modas Ltda.	234,400	290,456
Camil Alimentos SA.	604,566	1,017,838
CCR SA.	6,035,156	14,775,057
Centrais Eletricas Brasileiras SA.	722,800	4,803,603
Cia Brasileira de Distribuicao, ADR.	89,028	378,369
Cia Brasileira de Distribuicao.	912,711	3,889,691
Cia de Locacao das Americas.	869,742	4,296,215
Cia de Saneamento Basico do Estado de Sao Paulo.	1,115,204	7,846,184
# Cia de Saneamento Basico do Estado de Sao Paulo, ADR.	27,235	192,551
Cia de Saneamento de Minas Gerais-COPASA.	1,109,411	2,747,360
Cia de Saneamento do Parana.	1,248,558	4,740,199
Cia de Saneamento do Parana.	640,800	467,015
# Cia Energetica de Minas Gerais, Sponsored ADR.	489,101	1,232,535
Cia Energetica de Minas Gerais.	753,131	2,640,871
Cia Paranaense de Energia.	710,016	849,062
Cia Paranaense de Energia.	209,372	1,375,678
# Cia Siderurgica Nacional SA, Sponsored ADR.	2,818,413	13,443,830
Cia Siderurgica Nacional SA.	349,936	1,683,088
Cielo SA.	7,168,624	3,104,995
* Cogna Educacao.	11,268,497	5,474,986
Construtora Tenda SA.	455,027	1,371,911
Cosan SA.	1,935,610	8,664,517
CPFL Energia SA.	129,682	706,522
CSU Cardsystem SA.	227,133	635,190
Cury Construtora e Incorporadora SA.	54,700	84,778
Cyrela Brazil Realty SA Empreendimentos e Participacoes.	975,710	3,211,881
Dexco SA.	2,326,387	6,549,686
Diagnosticos da America SA.	23,000	126,216

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	220,674	\$ 570,583
	591,396	1,531,364
*	1,460,769	2,178,733
	1,586,028	6,403,729
*	82,500	315,545
*	1,090,681	16,741,953
*	157,585	255,218
	689,087	1,980,277
	982,500	8,076,331
*	1,670,857	4,156,611
	686,361	5,260,709
	3,270,370	14,140,543
	222,700	741,061
	678,419	946,702
	452,459	1,821,731
	1,091,119	4,154,804
	80,100	190,215
*	582,619	223,827
	103,158	73,242
	1,873,443	9,798,107
	213,370	908,111
	220,052	135,924
#*	271,839	1,900,158
	1,227,759	2,097,093
*	1,086,020	2,965,535
*	310,100	356,813
*	68,400	331,689
	662,028	1,588,339
Ω	1,326,117	3,161,643
	325,663	263,714
*	153,100	89,667
	1,217,924	7,135,386
	201,757	645,914
	248,360	1,074,803
*	1,291,861	637,403
	833,093	2,364,308
*	3,680,127	2,266,250
	890,811	3,705,771
	4,982,209	32,923,243
	2,104,991	2,548,934
	153,365	206,216
	114,804	841,015
	3,233,629	15,150,880
	1,802,200	3,940,329
	1,056,527	11,659,382
	220,977	1,176,856
*	65,765	274,697
	2,556,547	13,538,371
*	350,700	193,509
	307,241	1,338,296
	3,808,254	5,020,203
	236,199	1,453,642
	661,600	358,827
	1,826,701	7,733,233
*	819,938	549,703
	66,325	43,591
	927,449	1,121,301
	1,154,554	2,074,244
Ω	46,700	66,839

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
* Moura Dubeux Engenharia S/A.....	155,900	\$ 192,009
Movida Participacoes SA.....	247,467	768,019
MRV Engenharia e Participacoes SA.....	1,846,380	4,662,804
Multiplan Empreendimentos Imobiliarios SA.....	1,019,484	4,127,776
* Natura & Co. Holding SA.....	1,999,836	8,549,044
Neoenergia SA.....	195,803	606,204
Notre Dame Intermedica Participacoes SA.....	355,173	4,762,305
Odontoprev SA.....	1,532,180	3,600,988
* Omega Energia SA.....	83,718	182,567
Ouro Fino Saude Animal Participacoes SA.....	12,400	59,056
* Petro Rio SA.....	3,271,129	14,735,204
Petroleo Brasileiro SA, Sponsored ADR.....	880,028	10,683,540
Petroleo Brasileiro SA, Sponsored ADR.....	1,615,720	21,569,862
Petroleo Brasileiro SA.....	16,003,488	106,296,119
Porto Seguro SA.....	1,407,820	5,257,353
Portobello SA.....	645,434	1,146,201
Positivo Tecnologia SA.....	479,200	844,676
Profarma Distribuidora de Produtos Farmaceuticos SA.....	125,875	118,761
Qualicorp Consultoria e Corretora de Seguros SA.....	1,350,837	4,680,778
Raia Drogasil SA.....	2,402,684	10,479,306
* Rumo SA.....	3,906,796	11,492,091
Sao Carlos Empreendimentos e Participacoes SA.....	22,300	167,142
Sao Martinho SA.....	1,715,349	11,868,312
# Sendas Distribuidora SA, ADR.....	80,781	965,333
Sendas Distribuidora SA.....	3,331,365	7,860,870
Ω Ser Educacional SA.....	312,585	681,081
SIMPAR SA.....	1,749,244	3,646,660
SLC Agricola SA.....	902,301	7,813,003
Sul America SA.....	1,785,297	8,539,678
Suzano SA.....	1,767,808	19,708,524
# Suzano SA, Sponsored ADR.....	140,729	1,574,759
SYN prop e tech SA.....	96,034	130,937
* Tecnisa SA.....	334,492	227,400
Tegma Gestao Logistica SA.....	189,960	533,023
Telefonica Brasil SA.....	980,993	9,177,931
# Telefonica Brasil SA, ADR.....	294,101	2,758,667
* Terra Santa Propriedades Agricolas SA.....	30,245	112,151
TIM SA.....	3,916,037	9,786,221
TOTVS SA.....	864,930	4,735,036
Transmissora Alianca de Energia Eletrica SA.....	1,722,371	12,380,727
Trisul SA.....	142,336	172,087
Tupy SA.....	579,773	2,278,651
Ultrapar Participacoes SA.....	2,538,609	7,223,665
# Ultrapar Participacoes SA, Sponsored ADR.....	74,790	213,899
Unipar Carbocloro SA.....	35,200	616,419
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	414,134	1,140,212
Vale SA.....	15,469,805	235,596,909
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	379,349	692,960
* Via S/A.....	1,190,300	1,058,025
Vibra Energia SA.....	1,873,309	8,078,713
Vivara Participacoes SA.....	171,700	850,400
Vulcabras Azaleia SA.....	475,086	841,897
WEG SA.....	2,566,149	15,541,581
Wiz Solucoes e Corretagem de Seguros SA.....	472,190	730,058
* XP, Inc.....	132,789	4,413,716
YDUQS Participacoes SA.....	1,530,252	6,371,607
TOTAL BRAZIL.....		<u>1,068,541,343</u>

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHILE — (0.5%)		
	12,223,619	\$ 2,938,803
	8,969,120	896,885
#	316,377	6,349,689
	137,338	4,975,139
	306,008	6,144,640
	2,474,186	928,190
*	49,415	2,370
	805,538	9,052,141
	179,409	159,244
	5,629,536	10,374,852
	141,258	167,002
	11,047	91,554
	5,040	84,017
	164,730,277	14,317,516
	30,065,792	2,487,534
	59,157	240,450
	71,231	890,388
	1,073,766	4,453,287
	3,110,347	5,710,521
	790,588	6,627,754
	1,332,670	275,497
	1,082,111	6,384,453
	66,300,546	7,817,215
#	973,509	1,966,488
	17,988,468	703,915
	2,967,439	2,409,357
	1,150,617	4,094,977
	440,071	656,058
	2,996,230	459,890
	40,850	48,486
	4,394	9,204
	3,262,017	1,877,728
	214,116	951,349
*	855,986,566	1,941,022
*	23,704	83,675
*	4,941,751	75,183
	84,693	468,944
*	3,517,774	1,246,651
*	3,678,988	4,257,650
	1,378,694	689,121
	90,709	106,051
	5,830,318	1,208,161
	2,351,654	985,275
	1,849,343	1,893,860
	1,331,412	157,267
	24,885,072	1,693,457
	239,674	12,978,347
	1,574,885	269,701
	3,257,146	1,400,766
	2,632,816	4,213,223
TOTAL CHILE		<u>138,214,947</u>
CHINA — (29.3%)		
*	201,552	1,999,396
	715,770	471,360
	76,390	1,511,758
*	1,080,100	1,786,514
*	6,035,000	3,492,414
*Ω	7,956,500	6,299,903

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* 51job, Inc., ADR.....	113,891	\$ 5,740,106
515J Holding Group Co. Ltd., Class A.....	1,791,700	853,933
AAC Technologies Holdings, Inc.....	5,831,500	17,706,620
Ω AAG Energy Holdings Ltd.....	968,000	179,428
Accelink Technologies Co. Ltd., Class A.....	399,537	1,267,650
ADAMA Ltd., Class A.....	103,700	127,287
Addsino Co. Ltd., Class A.....	354,700	830,661
Advanced Technology & Materials Co. Ltd., Class A.....	421,700	585,792
AECC Aero-Engine Control Co. Ltd., Class A.....	292,600	1,095,442
AECC Aviation Power Co. Ltd., Class A.....	220,072	1,677,668
* Aerospace Hi-Tech Holdings Grp Ltd., Class A.....	212,100	312,087
* Aesthetic Medical International Holdings Group Ltd., ADR.....	1,914	6,144
# Agile Group Holdings Ltd.....	14,656,465	7,769,315
Agricultural Bank of China Ltd., Class H.....	99,189,460	37,739,077
Aier Eye Hospital Group Co. Ltd., Class A.....	789,941	4,048,592
* Air China Ltd., Class H.....	9,708,000	7,318,755
Aisino Corp., Class A.....	541,000	1,105,249
Ajisen China Holdings Ltd.....	3,826,000	628,808
Ω Ak Medical Holdings Ltd.....	2,390,000	1,681,737
AKM Industrial Co. Ltd.....	560,000	126,321
* Alibaba Group Holding Ltd., Sponsored ADR.....	2,528,930	318,114,105
* Alibaba Group Holding Ltd.....	7,662,500	120,098,666
* Alibaba Health Information Technology Ltd.....	5,002,000	3,770,252
* Alibaba Pictures Group Ltd.....	37,220,000	4,214,917
Ω A-Living Smart City Services Co. Ltd.....	3,293,000	6,410,980
All Winner Technology Co. Ltd., Class A.....	122,900	1,023,685
Allmed Medical Products Co. Ltd., Class A.....	195,700	419,717
* Alpha Group, Class A.....	807,000	733,925
* Aluminum Corp. of China Ltd., ADR.....	158,734	2,042,907
* Aluminum Corp. of China Ltd., Class H.....	20,622,000	10,852,665
Amoy Diagnostics Co. Ltd., Class A.....	56,570	513,994
An Hui Wenergy Co. Ltd., Class A.....	643,539	415,904
Angang Steel Co. Ltd., Class H.....	15,995,908	7,019,063
Angel Yeast Co. Ltd., Class A.....	221,000	2,000,715
Anhui Anke Biotechnology Group Co. Ltd., Class A.....	385,300	637,059
Anhui Conch Cement Co. Ltd., Class H.....	7,186,000	38,010,534
Anhui Construction Engineering Group Co. Ltd., Class A.....	766,116	552,565
Anhui Expressway Co. Ltd., Class H.....	3,056,000	2,588,860
Anhui Guangxin Agrochemical Co. Ltd., Class A.....	144,700	768,900
Anhui Gujing Distillery Co. Ltd., Class A.....	81,095	2,684,178
Anhui Hengyuan Coal Industry & Electricity Power Co. Ltd., Class A.....	1,008,857	987,126
Anhui Jianghuai Automobile Group Corp. Ltd., Class A.....	100,800	216,834
Anhui Jiangnan Chemical Industry Co. Ltd., Class A.....	798,340	665,200
Anhui Jinhe Industrial Co. Ltd., Class A.....	169,582	1,098,348
Anhui Korrun Co. Ltd., Class A.....	83,762	245,629
Anhui Kouzi Distillery Co. Ltd., Class A.....	176,028	1,937,187
Anhui Sinonet & Xonglong Science & Technology Co. Ltd., Class A.....	165,200	174,428
* Anhui Tatfook Technology Co. Ltd., Class A.....	353,900	571,352
Anhui Transport Consulting & Design Institute Co. Ltd., Class A.....	70,160	118,962
Anhui Truchum Advanced Materials & Technology Co. Ltd., Class A.....	612,200	1,000,800
Anhui Xinhua Media Co. Ltd., Class A.....	739,600	556,267
Anhui Yingjia Distillery Co. Ltd., Class A.....	200,000	2,165,897
Anhui Zhongding Sealing Parts Co. Ltd., Class A.....	510,200	1,609,985
†† Animal Health Holdings, Inc.....	1,485,000	17,865
Anji Microelectronics Technology Shanghai Co. Ltd., Class A.....	16,339	579,801
Anjoy Foods Group Co. Ltd., Class A.....	49,120	1,037,280
ANTA Sports Products Ltd.....	3,745,200	56,235,189
#* Anton Oilfield Services Group.....	19,366,000	1,189,796
Aoshikang Technology Co. Ltd., Class A.....	49,500	514,493

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
*††	Aowei Holdings Ltd.....	187,000 \$ 4,768
#	Aoyuan Healthy Life Group Co. Ltd.....	131,000 43,867
	Apeloa Pharmaceutical Co. Ltd., Class A.....	377,400 1,679,827
	APT Satellite Holdings Ltd.....	782,000 235,521
*	Art Group Holdings Ltd.....	455,000 17,817
*Ω	Ascletris Pharma, Inc.....	729,000 370,785
	Asia Cement China Holdings Corp.....	5,216,000 3,620,720
Ω	Asialfo Technologies Ltd.....	402,000 742,756
*	Asian Citrus Holdings Ltd.....	3,478,000 71,355
	Asymchem Laboratories Tianjin Co. Ltd., Class A.....	38,900 1,999,573
	Ausnutria Dairy Corp. Ltd.....	3,736,000 4,736,495
*	Austar Lifesciences Ltd.....	9,000 3,317
	Autobio Diagnostics Co. Ltd., Class A.....	148,055 1,127,282
	Avary Holding Shenzhen Co. Ltd., Class A.....	455,931 2,621,268
	AVIC Electromechanical Systems Co. Ltd., Class A.....	458,000 878,375
	AVIC Industry-Finance Holdings Co. Ltd., Class A.....	851,100 511,000
	AviChina Industry & Technology Co. Ltd., Class H.....	12,896,212 7,277,994
	AVICOPTER PLC, Class A.....	72,100 631,813
	Bafang Electric Suzhou Co. Ltd., Class A.....	21,500 696,446
#Ω	BAIC Motor Corp. Ltd., Class H.....	13,495,500 4,951,924
*	Baidu, Inc., Sponsored ADR.....	559,862 89,432,356
Ω	BAIOO Family Interactive Ltd.....	7,160,000 516,735
	Bank of Beijing Co. Ltd., Class A.....	3,303,908 2,338,823
	Bank of Changsha Co. Ltd., Class A.....	924,447 1,145,897
	Bank of Chengdu Co. Ltd., Class A.....	1,314,600 2,921,771
	Bank of China Ltd., Class H.....	204,333,702 79,647,755
#	Bank of Chongqing Co. Ltd., Class H.....	2,882,500 1,705,279
	Bank of Communications Co. Ltd., Class H.....	25,189,618 16,895,732
	Bank of Guiyang Co. Ltd., Class A.....	1,309,900 1,347,608
	Bank of Hangzhou Co. Ltd., Class A.....	803,259 1,796,179
	Bank of Jiangsu Co. Ltd., Class A.....	2,308,060 2,401,886
	Bank of Nanjing Co. Ltd., Class A.....	2,233,996 3,471,826
	Bank of Ningbo Co. Ltd., Class A.....	1,044,301 6,463,645
	Bank of Shanghai Co. Ltd., Class A.....	2,128,012 2,359,028
	Bank of Suzhou Co. Ltd., Class A.....	756,781 811,857
	Baoshan Iron & Steel Co. Ltd., Class A.....	4,392,337 4,898,576
	Baosheng Science & Technology Innovation Co. Ltd., Class A.....	340,200 282,134
*	Baoye Group Co. Ltd., Class H.....	1,616,440 918,931
#*	Baozun, Inc., Sponsored ADR.....	302,114 4,006,032
*	Baozun, Inc., Class A.....	2,600 10,767
	BBMG Corp., Class H.....	16,085,404 2,523,453
	Bear Electric Appliance Co. Ltd., Class A.....	81,896 648,654
	Befar Group Co. Ltd., Class A.....	472,000 497,952
	Beibuwan Port Co. Ltd., Class A.....	401,230 493,783
*	BeiGene Ltd., ADR.....	777 188,485
#*	BeiGene Ltd.....	295,400 5,348,837
	Beijing Aosaikang Pharmaceutical Co. Ltd., Class A.....	327,416 567,225
	Beijing Capital Development Co. Ltd., Class A.....	1,921,600 1,764,410
	Beijing Capital Eco-Environment Protection Group Co. Ltd., Class A.....	4,570,230 2,283,665
*	Beijing Capital International Airport Co. Ltd., Class H.....	13,182,000 8,800,644
	Beijing Career International Co. Ltd., Class A.....	65,700 545,357
*	Beijing Centergate Technologies Holding Co. Ltd., Class A.....	248,134 265,496
	Beijing Certificate Authority Co. Ltd., Class A.....	50,583 324,904
#*	Beijing Chunlizhengda Medical Instruments Co. Ltd., Class H.....	344,000 522,341
	Beijing Ctrowell Technology Corp. Ltd., Class A.....	230,068 366,073
	Beijing Dabeinong Technology Group Co. Ltd., Class A.....	1,178,300 1,708,151
	Beijing Easpring Material Technology Co. Ltd., Class A.....	119,800 1,642,749
	Beijing Enlight Media Co. Ltd., Class A.....	595,800 991,390
#*	Beijing Enterprises Clean Energy Group Ltd.....	65,400,000 798,777

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	3,433,028	\$11,703,096
	25,958,469	10,124,833
*	240,700	356,288
*††	8,656,000	24,202
	301,470	768,729
*	13,284,000	159,185
*	1,306,200	1,309,069
	9,008,000	2,607,804
*	93,700	62,339
	57,000	261,001
	425,879	2,182,835
	6,694,000	1,006,838
*	1,517,005	650,001
*		
	491,946	897,183
	501,160	3,927,868
	1,189,600	1,240,591
*	611,600	510,067
*	1,488,456	1,826,834
	31,600	68,664
	333,379	1,666,288
	824,200	727,008
	160,400	691,371
	726,800	1,534,128
	513,465	791,353
	573,245	592,461
	207,300	768,817
	434,506	797,274
	201,040	892,015
	69,000	108,406
	171,372	1,138,295
	169,600	739,947
*	883,200	747,962
*	38,300	38,876
Ω		
	1,882,000	505,656
	930,600	1,115,557
	62,407	1,611,095
	20,344	206,945
	442,700	933,656
	1,354,000	381,258
#*	366,908	314,220
	38,606	215,637
	924,440	734,903
	46,956	462,074
	392,100	406,882
	138,500	1,824,257
	343,600	1,305,278
	1,592,000	82,958
*	143,800	5,024,232
	68,000	200,012
	249,700	267,961
	429,628	1,019,026
*	156,644	75,611
	1,123,502	1,565,275
	334,200	639,114
	7,215,179	5,538,044
*	3,137,585	1,324,966
	25,666,157	12,510,606

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Boyaa Interactive International Ltd.....	1,928,000	\$ 121,218
Bright Dairy & Food Co. Ltd., Class A.....	356,169	718,051
Bright Real Estate Group Co. Ltd., Class A.....	563,094	217,026
* Brilliance China Automotive Holdings Ltd.....	20,104,000	9,448,881
B-Soft Co. Ltd., Class A.....	598,715	881,540
* BTG Hotels Group Co. Ltd., Class A.....	377,071	1,533,308
BYD Co. Ltd., Class H.....	2,101,800	62,165,056
# BYD Electronic International Co. Ltd.....	6,673,722	20,184,524
By-health Co. Ltd., Class A.....	172,300	682,048
C C Land Holdings Ltd.....	13,761,530	3,242,677
C&D International Investment Group Ltd.....	269,234	511,410
* C&D Property Management Group Co. Ltd.....	397,000	217,193
C&S Paper Co. Ltd., Class A.....	394,771	927,269
#* CA Cultural Technology Group Ltd.....	3,047,000	98,056
Cabbeen Fashion Ltd.....	1,829,000	661,098
Caitong Securities Co. Ltd., Class A.....	850,300	1,310,207
Camel Group Co. Ltd., Class A.....	436,530	948,823
Cangzhou Mingzhu Plastic Co. Ltd., Class A.....	371,700	378,883
Canny Elevator Co. Ltd., Class A.....	314,700	363,725
#*Ω CanSino Biologics, Inc., Class H.....	144,800	2,425,630
Canvest Environmental Protection Group Co. Ltd.....	2,812,000	1,439,052
Capinfo Co. Ltd., Class H.....	60,000	3,095
* Capital Environment Holdings Ltd.....	4,918,000	103,959
Carrianna Group Holdings Co. Ltd.....	1,788,877	156,312
Castech, Inc., Class A.....	85,100	216,110
CCS Supply Chain Management Co. Ltd., Class A.....	288,300	299,797
*†† CECEP COSTIN New Materials Group Ltd.....	2,583,000	37,269
CECEP Guozhen Environmental Protection Technology Co. Ltd., Class A.....	171,400	194,078
CECEP Solar Energy Co. Ltd., Class A.....	1,872,200	2,600,263
* CECEP Techand Ecology & Environment Co. Ltd., Class A.....	410,500	173,300
CECEP Wind-Power Corp., Class A.....	3,066,200	2,465,097
Central China Management Co. Ltd.....	6,510,074	1,115,506
# Central China Real Estate Ltd.....	6,510,074	703,174
Central China Securities Co. Ltd., Class H.....	4,483,000	870,572
Centre Testing International Group Co. Ltd., Class A.....	105,393	352,019
CETC Digital Technology Co. Ltd., Class A.....	91,068	474,103
# CGN New Energy Holdings Co. Ltd.....	12,622,000	9,567,568
CGN Nuclear Technology Development Co. Ltd., Class A.....	322,400	449,221
Ω CGN Power Co. Ltd., Class H.....	28,094,000	7,762,351
Chacha Food Co. Ltd., Class A.....	162,391	1,402,995
Changchun Faway Automobile Components Co. Ltd., Class A.....	459,510	768,829
Changchun High & New Technology Industry Group, Inc., Class A.....	68,918	1,917,872
Changjiang Securities Co. Ltd., Class A.....	1,305,899	1,445,998
Changying Xinzhi Technology Co. Ltd., Class A.....	186,800	481,110
Changzhou Tronly New Electronic Materials Co. Ltd., Class A.....	143,700	251,455
Changzhou Xingyu Automotive Lighting Systems Co. Ltd., Class A.....	51,220	1,378,168
Chanjet Information Technology Co. Ltd., Class H.....	50,100	50,602
# Chaowei Power Holdings Ltd.....	4,241,000	1,203,608
Chaozhou Three-Circle Group Co. Ltd., Class A.....	243,973	1,464,090
* Cheetah Mobile, Inc., ADR.....	222,365	275,733
Chengdu Fusen Noble-House Industrial Co. Ltd., Class A.....	231,530	441,787
Chengdu Hongqi Chain Co. Ltd., Class A.....	682,300	532,531
Chengdu Jiifaantai Education Technology Co. Ltd., Class A.....	151,000	197,030
Chengdu Kanghong Pharmaceutical Group Co. Ltd., Class A.....	228,471	596,587
Chengdu Wintrue Holding Co. Ltd., Class A.....	422,500	815,859
Chengdu Xingrong Environment Co. Ltd., Class A.....	470,862	421,155
Chengtun Mining Group Co. Ltd., Class A.....	959,900	1,332,720
* Chengzhi Co. Ltd., Class A.....	24,600	50,624
* Chifeng Jilong Gold Mining Co. Ltd., Class A.....	530,200	1,193,998

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	12,304,600	\$ 806,862
#	1,534,500	1,061,665
	671,592	1,379,256
	31,300	75,842
	12,777,122	3,497,804
#*	254,000	126,871
*	510,993	568,655
	546,000	11,214
	60,564,000	11,076,453
	26,326,607	12,560,270
#	10,505,168	5,879,338
††	37,310,000	4,486,072
	15,733,327	8,374,834
	6,982,000	33,190,185
	375,913,302	288,456,430
	181,178	583,341
*	302,500	537,918
#	15,606,000	6,332,573
Ω	640,000	93,731
#*	10,867,661	2,656,290
#	20,796,888	1,730,817
Ω	365,500	188,659
*	3,360	65,923
*	11,200,000	4,363,770
#	2,311,000	2,022,720
*	2,662,000	229,068
#	4,356,000	229,922
*	7,215,075	3,005,337
#	2,854,000	454,874
	2,240,978	1,057,618
	9,743,000	3,660,417
	21,749,777	16,156,753
#Ω	3,225,000	1,093,877
	9,396,896	10,647,792
	297,404	611,781
Ω	8,982,000	12,455,896
*	764,300	1,493,446
*††	71,200	2,911
	7,802,000	3,231,220
*	259,000	17,980
*	1,499,190	774,090
	13,820,500	8,195,211
	12,500,200	21,237,607
#	3,264,000	704,918
*	196,100	77,873
	583,600	1,052,585
	610,000	1,227,472
*	2,302	19,406
*	4,480,000	108,213
	4,174,000	806,404
	6,926,000	3,821,232
*††	1,360,000	39,900
*	1,276,592	511,188
#*	2,117,000	1,472,836
	10,627,500	12,008,300
*††Ω	61,952,000	3,297,411
*	23,280	24,677
Ω	6,324,400	17,227,777
#	2,633,060	4,750,067

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	13,400	\$ 41,633
	22,882,976	8,312,695
	1,251,507	3,231,961
	990,000	318,528
	146,640	733,329
	11,889,000	20,669,098
#	817,620	7,301,347
	15,007,000	26,380,774
	3,575,000	2,033,899
*Ω	766,800	4,644,021
*Ω	2,841,000	1,605,357
*	893,399	29,447
	15,303,000	31,222,530
#*	391,649	0
*	11,878,000	741,017
	13,486,800	22,584,039
	485,170	825,574
	2,666,000	12,516,962
	7,906,000	46,729,384
	18,172,646	151,889,171
	2,772,696	1,702,600
	12,962,000	1,351,203
	7,902,958	14,605,996
	37,500	103,813
Ω	1,274,860	1,794,980
	1,403,651	2,999,891
	1,955,133	0
	273,901	1,333,650
#	18,229,460	7,265,554
#	16,838,000	2,868,858
	15,561,000	7,996,383
	206,215	1,067,952
	40,908,150	53,133,633
	278,500	1,223,337
	4,488,021	5,021,315
	15,100	109,431
*	6,821,177	83,426
*	766,400	596,132
	375,318	2,233,395
*	30,080,000	1,584,477
	13,648,000	13,422,262
	13,026,000	3,832,511
	17,091,500	10,211,807
	22,770,033	67,205,229
	10,846,344	12,596,288
	13,185,865	40,140,367
	169,570	8,834,587
	144,228,400	75,516,522
	2,974,000	785,814
	26,644,600	13,186,761
*††	397,000	3,961
	541,393	444,769
	17,289,000	10,672,200
	170,500	223,323
Ω	8,319,000	2,943,860
	561,500	473,670
#*	9,802,399	1,024,954
	22,388,000	2,190,429

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			
Ω	China Renaissance Holdings Ltd.....	285,000	\$ 501,327
	China Resources Beer Holdings Co. Ltd.....	4,741,661	35,400,674
	China Resources Cement Holdings Ltd.....	20,756,946	17,886,835
	China Resources Double Crane Pharmaceutical Co. Ltd., Class A.....	470,154	878,556
#	China Resources Gas Group Ltd.....	4,914,000	24,615,428
	China Resources Land Ltd.....	14,554,610	70,351,419
	China Resources Medical Holdings Co. Ltd.....	4,392,000	2,479,659
Ω	China Resources Pharmaceutical Group Ltd.....	8,096,500	3,959,301
	China Resources Power Holdings Co. Ltd.....	9,962,820	24,262,278
	China Resources Sanjiu Medical & Pharmaceutical Co. Ltd., Class A.....	380,696	2,076,818
	China Risun Group Ltd.....	955,000	521,968
*	China Ruifeng Renewable Energy Holdings Ltd.....	932,000	20,702
#	China Sanjiang Fine Chemicals Co. Ltd.....	5,996,000	1,796,980
	China SCE Group Holdings Ltd.....	24,816,400	5,544,538
	China Science Publishing & Media Ltd., Class A.....	215,000	279,976
#*	China Shanshui Cement Group Ltd.....	80,000	20,853
*Ω	China Shengmu Organic Milk Ltd.....	5,531,000	355,919
	China Shenhua Energy Co. Ltd., Class H.....	23,359,000	57,454,904
	China Shineway Pharmaceutical Group Ltd.....	2,323,000	2,091,147
	China Shuifa Singyes Energy Holdings Ltd.....	473,000	82,238
*	China Silver Group Ltd.....	7,744,000	570,474
#	China South City Holdings Ltd.....	33,410,711	2,669,592
	China South Publishing & Media Group Co. Ltd., Class A.....	785,334	1,156,895
*	China Southern Airlines Co. Ltd., Sponsored ADR.....	31,348	985,895
#*	China Southern Airlines Co. Ltd., Class H.....	15,362,000	9,835,449
	China Starch Holdings Ltd.....	9,420,000	200,280
	China State Construction Development Holdings Ltd.....	128,000	28,716
	China State Construction Engineering Corp. Ltd., Class A.....	7,859,092	6,443,333
*	China Sunshine Paper Holdings Co. Ltd.....	1,971,500	665,281
	China Suntien Green Energy Corp. Ltd., Class H.....	10,487,000	6,390,356
	China Taiping Insurance Holdings Co. Ltd.....	13,410,330	18,972,367
	China Testing & Certification International Group Co. Ltd., Class A.....	216,743	592,733
*	China Tianbao Group Development Co. Ltd.....	161,000	71,704
#*	China Tianrui Group Cement Co. Ltd.....	22,000	17,878
*	China Tianying, Inc., Class A.....	1,244,746	1,010,182
	China Tourism Group Duty Free Corp. Ltd., Class A.....	283,217	9,290,112
Ω	China Tower Corp. Ltd., Class H.....	43,878,000	5,300,408
	China Traditional Chinese Medicine Holdings Co. Ltd.....	19,340,000	11,278,665
	China TransInfo Technology Co. Ltd., Class A.....	823,442	1,761,586
#*	China Travel International Investment Hong Kong Ltd.....	21,539,892	4,442,847
*	China Tungsten & Hightech Materials Co. Ltd., Class A.....	378,400	787,994
	China Union Holdings Ltd., Class A.....	1,049,234	665,613
	China Vanke Co. Ltd., Class H.....	9,548,576	24,685,433
Ω	China Vast Industrial Urban Development Co. Ltd.....	1,397,000	266,175
*	China Vered Financial Holding Corp. Ltd.....	1,620,000	14,220
	China Water Affairs Group Ltd.....	6,172,000	7,217,343
	China West Construction Group Co. Ltd., Class A.....	530,600	664,720
*††	China Wood Optimization Holding Ltd.....	2,848,000	61,657
	China World Trade Center Co. Ltd., Class A.....	272,900	588,800
Ω	China Xinhua Education Group Ltd.....	245,000	41,957
	China XLX Fertiliser Ltd.....	1,171,000	827,680
	China Yangtze Power Co. Ltd., Class A.....	2,968,103	10,246,367
	China Yongda Automobiles Services Holdings Ltd.....	4,427,000	5,664,394
#Ω	China Yuhua Education Corp. Ltd.....	7,936,000	1,726,792
*	China Yurun Food Group Ltd.....	697,000	77,027
#*	China ZhengTong Auto Services Holdings Ltd.....	9,480,000	778,140
	China Zhenhua Group Science & Technology Co. Ltd., Class A.....	58,000	1,036,005
	China Zheshang Bank Co. Ltd., Class H.....	143,000	57,031
	China Zhonghua Geotechnical Engineering Group Co. Ltd., Class A.....	292,074	125,768

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

		<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)			
#*††	China Zhongwang Holdings Ltd.....	14,337,979	\$ 2,317,011
	Chinasoft International Ltd.....	18,578,000	18,590,469
	Chinese Universe Publishing & Media Group Co. Ltd., Class A.....	591,800	1,058,903
*	Chongqing Brewery Co. Ltd., Class A.....	85,900	1,807,145
	Chongqing Changan Automobile Co. Ltd., Class A.....	813,814	1,671,337
	Chongqing Department Store Co. Ltd., Class A.....	187,800	810,512
	Chongqing Dima Industry Co. Ltd., Class A.....	1,935,401	728,486
	Chongqing Fuling Electric Power Industrial Co. Ltd., Class A.....	516,001	1,315,103
*	Chongqing Iron & Steel Co. Ltd., Class H.....	1,290,000	205,624
	Chongqing Machinery & Electric Co. Ltd., Class H.....	1,215,962	103,462
	Chongqing Rural Commercial Bank Co. Ltd., Class H.....	22,239,000	8,151,150
	Chongqing Zaisheng Technology Corp. Ltd., Class A.....	46,000	73,548
	Chongqing Zhifei Biological Products Co. Ltd., Class A.....	260,112	4,372,037
	Chongqing Zongshen Power Machinery Co. Ltd., Class A.....	705,800	713,235
	Chow Tai Seng Jewellery Co. Ltd., Class A.....	370,219	1,012,755
	Chu Kong Shipping Enterprises Group Co. Ltd.....	166,000	20,922
	CIFI Ever Sunshine Services Group Ltd.....	960,000	1,732,436
	CIFI Holdings Group Co. Ltd.....	27,237,015	17,793,744
	CIMC Enric Holdings Ltd.....	5,086,000	6,239,961
*	Cinda Real Estate Co. Ltd., Class A.....	1,972,000	1,175,520
	Cisen Pharmaceutical Co. Ltd., Class A.....	226,600	437,117
*	CITIC Guoan Information Industry Co. Ltd., Class A.....	1,988,450	765,839
	CITIC Ltd.....	19,326,567	21,705,764
	CITIC Press Corp., Class A.....	59,194	248,933
*	CITIC Resources Holdings Ltd.....	18,680,000	1,204,135
	CITIC Securities Co. Ltd., Class H.....	5,941,000	15,908,920
	City Development Environment Co. Ltd., Class A.....	204,640	330,286
#*	Citychamp Watch & Jewellery Group Ltd.....	11,056,000	2,002,517
	CMGE Technology Group Ltd.....	428,000	166,476
	CMST Development Co. Ltd., Class A.....	856,000	767,344
	CNHTC Jinan Truck Co. Ltd., Class A.....	491,373	1,069,403
	CNNC Hua Yuan Titanium Dioxide Co. Ltd., Class A.....	541,350	863,255
	CNOOC Energy Technology & Services Ltd., Class A.....	2,053,400	871,594
	COFCO Biotechnology Co. Ltd., Class A.....	722,800	1,112,517
	COFCO Joycome Foods Ltd.....	6,820,000	2,811,739
	COFCO Sugar Holding Co. Ltd., Class A.....	576,153	757,668
#*Ω	Cogobuy Group.....	3,158,000	995,537
#	Colour Life Services Group Co. Ltd.....	3,435,545	423,974
*	Comba Telecom Systems Holdings Ltd.....	6,278,000	1,454,194
	Concord New Energy Group Ltd.....	38,495,909	3,721,336
*	Confidence Intelligence Holdings Ltd.....	2,000	6,881
	Consun Pharmaceutical Group Ltd.....	3,852,000	1,883,721
	Contemporary Amperex Technology Co. Ltd., Class A.....	341,952	33,028,181
#*	Continental Aerospace Technologies Holding Ltd.....	16,594,207	251,127
*	Coolpad Group Ltd.....	16,138,000	654,824
#	COSCO SHIPPING Development Co. Ltd., Class H.....	19,153,300	3,538,788
	COSCO SHIPPING Energy Transportation Co. Ltd., Class H.....	11,238,000	4,255,113
#*	COSCO SHIPPING Holdings Co. Ltd., Class H.....	19,375,849	35,249,113
	COSCO SHIPPING International Hong Kong Co. Ltd.....	4,532,000	1,432,088
	COSCO SHIPPING Ports Ltd.....	11,638,416	9,271,196
*Ω	Cosmo Lady China Holdings Co. Ltd.....	3,495,000	219,271
#	Country Garden Holdings Co. Ltd.....	42,199,191	34,660,554
	Country Garden Services Holdings Co. Ltd.....	5,755,673	33,999,960
	CPMC Holdings Ltd.....	4,310,000	2,469,146
	CQ Pharmaceutical Holding Co. Ltd., Class A.....	365,400	273,310
#*	Crazy Sports Group Ltd.....	16,280,600	651,312
	CRRC Corp. Ltd., Class H.....	1,561,000	714,888
Ω	CSC Financial Co. Ltd., Class H.....	3,027,500	3,412,334
	CSG Holding Co. Ltd., Class A.....	843,642	1,194,657

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	119,010	\$ 283,360
	41,068,400	49,914,088
	251,106	608,670
	509,100	993,946
*	23,990,000	256,162
*	492,000	9,335
	192,993	399,901
	112,000	39,892
	518,560	1,449,995
#	345,000	201,573
Ω	9,566,000	5,528,895
	43,200	78,232
	802,500	474,356
	2,784,238	2,898,749
	277,309	540,687
	171,732	529,853
	232,400	1,359,311
	14,306,000	2,680,093
	5,718,982	1,065,433
*	576,400	305,226
	139,640	385,650
	501,756	984,352
	92,300	172,904
	309,017	555,673
	319,000	108,195
	1,580,412	1,786,812
	233,500	1,078,957
#	12,398,000	3,600,018
	325,661	775,484
	7,176,000	4,068,585
	416,157	926,337
	144,343	863,540
#	2,081,600	2,824,852
*	596,753	681,957
	15,442,000	13,617,451
	140,700	217,655
#	1,411,595	679,687
	645,055	1,079,013
	12,415,000	15,194,885
*	232,379	487,996
*	803,200	129,609
	2,657,000	1,253,292
	649,900	870,344
	1,066,368	5,330,565
	5,436,000	846,162
	79,392	1,694,800
	450,700	767,129
	88,000	37,873
	87,300	20,470
	129,600	1,049,029
	1,045,465	767,091
*	332,700	457,100
	2,794,100	44,482,815
	656,488	1,798,116
#	1,236,000	811,916
	89,000	325,020
	944,800	780,655
*	9,810,000	101,946
	4,386,516	823,737

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	165,982	\$ 2,500,837
*	1,132,030	539,148
Ω	920,800	691,822
*	18,107,500	429,308
*	8,556	34,566
	784,129	1,200,809
	851,265	1,036,707
#	135,454	938,696
	2,290,019	91,393
#	10,157,000	8,681,498
	722,200	1,073,244
	500,878	497,547
	521,800	1,347,299
	56,830	405,888
*	1,451,000	222,679
	2,226,573	1,986,121
	64,969	256,628
	970,200	997,109
#	1,352,000	659,274
	1,796,000	7,210,290
	2,490,800	3,011,519
	207,800	792,096
	570,611	8,741,297
	307,884	446,429
	10,092,120	11,450,971
*	462,000	47,403
	1,286,500	1,492,139
#	824,000	140,533
	8,353,000	6,555,523
	594,700	399,044
	11,791,800	4,321,521
	782,600	0
	91,420	341,687
	658,603	1,320,123
	133,500	178,462
	462,211	586,428
	237,408	823,748
	411,508	1,371,682
*	29,170,017	525,955
	209,100	412,746
	48,000	7,195
Ω	3,162,400	17,125,047
#Ω	275,800	4,382,553
	400,100	628,812
	414,325	1,293,508
	103,100	690,932
	29,200	1,622,730
*	5,994,000	133,641
#*	113,884,320	34,710,818
	1,913,278	796,432
#*	145,833	6,399,152
*	214,600	1,120,685
	29,475,000	63,806,207
	1,507,900	2,116,665
	897,400	1,829,259
	39,014,000	4,356,255
Ω	7,114,500	5,154,469
*	597,110	630,390
*	1,078,000	3,433,878

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	167,356	\$ 492,224
	4,154,600	7,201,292
	662,448	1,022,548
	59,403	1,324,376
	42,330	1,596,589
*	716,900	379,247
*	17,149,712	518,214
*	6,238,000	253,463
	829,844	6,258,306
	195,200	349,378
#	3,143,000	2,334,741
Ω	1,082,500	202,761
	48,860	252,941
	1,458,866	304,900
	1,593,000	434,018
#*	73,215,660	5,015,029
*	688,950	491,247
*	216,900	1,385,908
*	5,873,864	483,331
#	5,036,000	3,574,438
	198,427	635,033
*	1,580,701	934,142
	11,806,750	32,032,744
	1,709,152	966,333
	6,098,000	2,342,584
	697,053	4,182,447
*	908,157	870,070
	1,901,583	1,313,157
#	8,505,275	1,674,930
#	8,478,000	13,997,658
	7,570,000	8,333,529
	994,496	1,778,688
	785,111	637,301
*	645,300	524,408
	506,516	558,045
	215,364	716,725
	282,618	3,221,583
*	1,529,100	1,775,384
	211,200	876,273
	708,573	552,262
	9,984,000	14,261,482
	2,795,361	290,783
*	425,882	417,411
	50,515	43,267
	23,550	137,944
	87,079	662,567
	567,395	910,239
	571,900	1,860,413
	366,504	563,919
*	4,720,724	4,353,062
*	9,440,700	1,662,525
	32,500	27,934
	634,563	722,489
	150,400	390,089
	1,736,914	857,712
	7,951,690	7,810,815
	766,426	1,656,578
	1,664,000	4,249,024
	1,207,600	1,770,100

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	86,800	\$ 1,068,200
# Guangzhou Kingmed Diagnostics Group Co. Ltd., Class A.....	10,653,532	4,741,951
# Guangzhou R&F Properties Co. Ltd., Class H.....	313,087	1,108,528
Guangzhou Restaurant Group Co. Ltd., Class A.....	37,579	220,957
Guangzhou Shangpin Home Collection Co. Ltd., Class A.....	119,924	1,440,217
Guangzhou Shiyuan Electronic Technology Co. Ltd., Class A.....	180,630	2,722,467
Guangzhou Tinci Materials Technology Co. Ltd., Class A.....	133,531	767,560
Guangzhou Wondfo Biotech Co. Ltd., Class A.....	560,250	717,064
Guangzhou Yuexiu Financial Holdings Group Co. Ltd., Class A.....	225,000	295,892
Guangzhou Zhujiang Brewery Co. Ltd., Class A.....	89,382	208,740
* Guizhou Bailing Group Pharmaceutical Co. Ltd., Class A.....	432,200	437,753
* Guizhou Broadcasting & TV Information Network Co. Ltd., Class A.....	394,700	456,506
Guizhou Gas Group Corp. Ltd., Class A.....	454,600	653,001
Guizhou Panjiang Refined Coal Co. Ltd., Class A.....	954,829	994,460
* Guizhou Xinbang Pharmaceutical Co. Ltd., Class A.....	510,600	446,372
# Guolian Securities Co. Ltd., Class H.....	758,000	405,779
Guomai Technologies, Inc., Class A.....	527,954	490,137
Guosen Securities Co. Ltd., Class A.....	873,697	1,513,697
* Guosheng Financial Holding, Inc., Class A.....	549,876	752,308
*Ω Guotai Junan Securities Co. Ltd., Class H.....	1,011,800	1,537,110
Guoyuan Securities Co. Ltd., Class A.....	1,022,145	1,158,009
*Ω Haichang Ocean Park Holdings Ltd.....	4,757,000	1,759,434
Haier Smart Home Co. Ltd., Class A.....	914,762	4,034,299
Haier Smart Home Co. Ltd., Class H.....	11,284,599	45,240,411
#* Hailiang Education Group, Inc., ADR.....	18,179	190,880
Hailir Pesticides & Chemicals Group Co. Ltd., Class A.....	117,824	459,009
* Hainan Development Holdings Nanhai Co. Ltd., Class A.....	255,600	444,606
* Hainan Haide Capital Management Co. Ltd., Class A.....	398,045	1,032,035
* Hainan Meilan International Airport Co. Ltd., Class H.....	942,000	2,510,095
Hainan Ruize New Building Material Co. Ltd., Class A.....	510,800	281,897
Hainan Strait Shipping Co. Ltd., Class A.....	670,827	602,392
Haitian International Holdings Ltd.....	5,120,000	13,320,521
Haitong Securities Co. Ltd., Class H.....	7,793,600	7,013,568
#Ω Haitong UniTrust International Leasing Co. Ltd., Class H.....	304,000	34,404
Hand Enterprise Solutions Co. Ltd., Class A.....	407,609	522,343
* Hang Zhou Great Star Industrial Co. Ltd., Class A.....	308,200	1,232,368
Hangcha Group Co. Ltd., Class A.....	247,120	622,011
Hangjin Technology Co. Ltd., Class A.....	222,600	1,195,589
Hangxiao Steel Structure Co. Ltd., Class A.....	1,062,320	667,418
Hangzhou Binjiang Real Estate Group Co. Ltd., Class A.....	2,643,910	2,473,557
Hangzhou Century Co. Ltd., Class A.....	391,600	386,304
Hangzhou Electronic Soul Network Technology Co. Ltd., Class A.....	141,800	563,292
Hangzhou First Applied Material Co. Ltd., Class A.....	124,092	2,247,766
Hangzhou Oxygen Plant Group Co. Ltd., Class A.....	425,657	2,072,720
Hangzhou Robam Appliances Co. Ltd., Class A.....	220,100	1,203,454
Hangzhou Silan Microelectronics Co. Ltd., Class A.....	144,900	1,177,780
Hangzhou Tigermed Consulting Co. Ltd., Class A.....	32,500	535,087
Ω Hangzhou Tigermed Consulting Co. Ltd., Class H.....	135,700	1,421,571
Hangzhou Zhongheng Electric Co. Ltd., Class A.....	141,500	191,934
Han's Laser Technology Industry Group Co. Ltd., Class A.....	383,061	2,876,987
Ω Hansoh Pharmaceutical Group Co. Ltd.....	768,000	1,583,164
Haohua Chemical Science & Technology Co. Ltd., Class A.....	66,300	403,693
#*Ω Harbin Bank Co. Ltd., Class H.....	663,000	68,275
Harbin Boshi Automation Co. Ltd., Class A.....	327,556	597,783
# Harbin Electric Co. Ltd., Class H.....	4,808,587	1,595,363
* Harbin Gloria Pharmaceuticals Co. Ltd., Class A.....	878,309	350,888
†† Harmonicare Medical Holdings Ltd.....	898,000	44,053
HBIS Resources Co. Ltd., Class A.....	103,400	262,385
#* HC Group, Inc.....	2,795,000	267,412

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Health & Happiness H&H International Holdings Ltd.....	2,017,000	\$ 3,389,507
* Hebei Changshan Biochemical Pharmaceutical Co. Ltd., Class A.....	229,400	249,693
Hebei Chengde Lulu Co. Ltd.....	639,500	926,288
Hebei Construction Group Corp. Ltd., Class H.....	22,500	4,061
Hebei Hengshui Laobaigan Liquor Co. Ltd., Class A.....	250,200	918,090
Hefei Meiya Optoelectronic Technology, Inc., Class A.....	186,700	990,986
Heilongjiang Agriculture Co. Ltd., Class A.....	514,500	1,075,505
Hello Group, Inc., Sponsored ADR.....	1,134,949	11,043,054
Henan Lingrui Pharmaceutical Co., Class A.....	313,700	634,742
Henan Pinggao Electric Co. Ltd., Class A.....	557,900	734,675
* Henan Senyuan Electric Co. Ltd., Class A.....	82,000	37,454
Henan Shenhua Coal & Power Co. Ltd., Class A.....	774,392	1,342,959
Henan Shuanghui Investment & Development Co. Ltd., Class A.....	911,643	4,293,049
Henan Thinker Automatic Equipment Co. Ltd., Class A.....	163,500	568,630
* Henan Yicheng New Energy Co. Ltd., Class A.....	420,500	317,453
Henan Yuguang Gold & Lead Co. Ltd., Class A.....	468,900	400,585
Henan Zhongyuan Expressway Co. Ltd., Class A.....	1,011,125	502,489
Henderson Investment Ltd.....	811,000	38,503
Hengan International Group Co. Ltd.....	5,586,122	27,306,699
* Hengdeli Holdings Ltd.....	14,196,800	490,579
Hengdian Group DMEGC Magnetics Co. Ltd., Class A.....	818,600	2,060,430
Hengli Petrochemical Co. Ltd., Class A.....	1,791,883	6,787,939
Hengtong Optic-electric Co. Ltd., Class A.....	980,049	2,181,604
Hengyi Petrochemical Co. Ltd., Class A.....	1,275,144	2,041,510
Hesteel Co. Ltd., Class A.....	4,520,900	1,702,101
Hexing Electrical Co. Ltd., Class A.....	238,650	469,814
* Hi Sun Technology China Ltd.....	8,364,000	1,101,893
Hisense Home Appliances Group Co. Ltd., Class H.....	3,085,000	4,044,579
Hithink RoyalFlush Information Network Co. Ltd., Class A.....	147,908	2,958,584
* Holitech Technology Co. Ltd., Class A.....	1,403,500	784,592
* Homeland Interactive Technology Ltd.....	82,000	17,072
Hongda Xingye Co. Ltd., Class A.....	1,179,681	970,144
Hongfa Technology Co. Ltd., Class A.....	206,312	2,077,675
* Honghua Group Ltd.....	18,211,000	576,138
* Hongli Zhihui Group Co. Ltd., Class A.....	264,500	526,005
Hongta Securities Co. Ltd., Class A.....	210,080	350,293
*††Ω Honworld Group Ltd.....	750,000	55,367
Ω Hope Education Group Co. Ltd.....	9,530,000	1,228,874
Hopefluent Group Holdings Ltd.....	204,000	33,861
Hopson Development Holdings Ltd.....	6,047,800	12,601,581
*Ω Hua Hong Semiconductor Ltd.....	3,154,000	15,353,626
Huaan Securities Co. Ltd., Class A.....	2,070,640	1,639,523
# Huabao International Holdings Ltd.....	697,000	430,051
# Huadian Power International Corp. Ltd., Class H.....	11,088,000	4,053,115
Huadong Medicine Co. Ltd., Class A.....	375,552	2,170,495
Huafa Industrial Co. Ltd. Zhuhai, Class A.....	1,577,205	1,578,246
Huafon Chemical Co. Ltd., Class A.....	1,259,525	1,885,741
* Huafon Microfibre Shanghai Technology Co. Ltd.....	808,365	591,258
Huafu Fashion Co. Ltd., Class A.....	1,130,850	826,386
Huagong Tech Co. Ltd., Class A.....	83,100	322,559
Hualan Biological Engineering, Inc., Class A.....	354,660	1,417,984
# Huaneng Power International, Inc., Sponsored ADR.....	96,949	2,082,465
Huaneng Power International, Inc., Class H.....	16,922,000	8,907,819
*# Huanxi Media Group Ltd.....	1,850,000	341,368
Huapont Life Sciences Co. Ltd., Class A.....	770,523	753,481
Ω Huatai Securities Co. Ltd., Class H.....	3,757,200	6,678,849
* Huawen Media Group, Class A.....	875,755	350,694
Huaxi Holdings Co. Ltd.....	518,000	134,388
Huaxi Securities Co. Ltd., Class A.....	593,500	848,785

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	2,003,788	\$ 1,779,938
	667,224	1,954,009
	784,331	3,427,222
#	3,934,000	1,516,668
#*	617,166	24,390,400
	2,857,137	1,423,898
	904,500	627,464
	83,200	736,826
	436,005	1,645,708
	440,078	2,083,254
	248,000	61,322
*	2,676,400	874,524
	50,016	1,100,220
	149,322	800,892
	617,000	304,021
*	467,804	766,587
*	242,800	220,924
	1,883,600	1,643,488
	210,558	1,950,372
#*	226,158	1,497,166
	964,002	720,068
*	724,900	890,849
*	4,000	1,563
*Ω	816,000	532,625
	331,303	2,293,453
	225,225	659,807
Ω	841,700	1,201,540
	261,114,725	158,195,092
	2,645,900	8,762,334
	1,495,045	2,040,377
	707,501	683,345
	32,200	562,866
#*	421,000	108,902
*	6,794,100	2,534,929
	853,897	1,994,383
	252,600	888,467
	1,849,276	1,440,926
	854,400	425,732
*	441,500	537,674
	1,149,400	6,933,925
	98,400	90,005
*	1,457,300	2,002,776
*Ω	1,248,500	5,287,154
	181,100	972,147
*	1,510,000	803,110
*	72,500	176,011
*Ω	873,000	284,604
#*	1,463,814	5,972,361
	216,355	646,268
*	28,600	68,212
	36,300	164,960
	149,867	1,115,126
	90,044	1,043,229
	1,054,706	4,529,753
*	933,460	69,897,485
*	952,692	36,108,350
	120,000	46,410
	279,601	630,282

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Jiangling Motors Corp. Ltd., Class A.....	101,500	\$ 252,623
* Jiangnan Group Ltd.....	16,139,000	616,844
Jiangsu Changshu Rural Commercial Bank Co. Ltd., Class A.....	2,041,700	2,392,177
* Jiangsu Dingsheng New Energy Materials Co. Ltd., Class A.....	11,900	66,636
Jiangsu Eastern Shenghong Co. Ltd., Class A.....	988,616	2,636,295
* Jiangsu Etern Co. Ltd., Class A.....	42,500	28,388
Jiangsu Expressway Co. Ltd., Class H.....	6,080,000	6,352,713
Jiangsu Guomao Reducer Co. Ltd., Class A.....	90,500	490,417
Jiangsu Guotai International Group Co. Ltd., Class A.....	672,505	1,208,004
Jiangsu Hengli Hydraulic Co. Ltd., Class A.....	356,998	4,351,622
Jiangsu Hengrui Medicine Co. Ltd., Class A.....	872,634	5,633,913
Jiangsu Hengshun Vinegar Industry Co. Ltd., Class A.....	286,976	603,615
Jiangsu Jiangyin Rural Commercial Bank Co. Ltd., Class A.....	1,652,200	1,026,377
* Jiangsu Kanion Pharmaceutical Co. Ltd., Class A.....	243,580	415,476
Jiangsu King's Luck Brewery JSC Ltd., Class A.....	270,001	2,182,659
* Jiangsu Leike Defense Technology Co. Ltd., Class A.....	575,000	555,955
Jiangsu Lihua Animal Husbandry Stock Co. Ltd., Class A.....	93,367	519,836
Jiangsu Linyang Energy Co. Ltd., Class A.....	886,900	1,338,116
Jiangsu Nhwa Pharmaceutical Co. Ltd., Class A.....	463,000	1,001,645
Jiangsu Provincial Agricultural Reclamation & Development Corp.....	682,900	1,145,086
Jiangsu Shagang Co. Ltd., Class A.....	965,332	857,771
Jiangsu Shuangxing Color Plastic New Materials Co. Ltd., Class A.....	342,500	1,299,427
Jiangsu Yanghe Brewery Joint-Stock Co. Ltd., Class A.....	348,458	8,654,895
Jiangsu Yangnong Chemical Co. Ltd., Class A.....	90,300	1,678,609
Jiangsu Yoke Technology Co. Ltd., Class A.....	69,000	722,674
Jiangsu Yuyue Medical Equipment & Supply Co. Ltd., Class A.....	377,274	1,776,227
Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.....	1,375,226	1,350,087
Jiangsu Zhongnan Construction Group Co. Ltd., Class A.....	1,893,100	1,292,421
Jiangsu Zhongtian Technology Co. Ltd., Class A.....	1,119,500	2,961,982
Jiangsu Zijin Rural Commercial Bank Co. Ltd., Class A.....	1,341,800	669,255
Jiangxi Copper Co. Ltd., Class H.....	6,298,000	10,327,202
Jiangxi Huangshanghuang Group Food Co. Ltd., Class A.....	196,600	398,186
Jiangxi Wannianqing Cement Co. Ltd., Class A.....	410,948	781,427
Jiangxi Zhengbang Technology Co. Ltd., Class A.....	1,266,816	1,776,461
Jiangzhong Pharmaceutical Co. Ltd., Class A.....	258,400	480,605
Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.....	449,300	479,405
* Jiayin Group, Inc., ADR.....	9,077	18,517
Jiayou International Logistics Co. Ltd., Class A.....	25,480	77,232
# Jiayuan International Group Ltd.....	2,506,078	870,790
Jilin Aodong Pharmaceutical Group Co. Ltd., Class A.....	480,706	1,255,042
* Jilin Electric Power Co. Ltd., Class A.....	439,900	529,983
* Jilin Zixin Pharmaceutical Industrial Co. Ltd., Class A.....	244,700	116,367
Jinchuan Group International Resources Co. Ltd.....	5,991,000	1,070,288
Jinduicheng Molybdenum Co. Ltd., Class A.....	1,186,700	1,189,747
# Jingrui Holdings Ltd.....	2,476,000	652,078
Jinke Properties Group Co. Ltd., Class A.....	1,415,945	1,003,743
#* JinkoSolar Holding Co. Ltd., ADR.....	411,315	18,151,331
* Jinneng Holding Shanxi Coal Industry Co. Ltd., Class A.....	350,600	583,118
Jinneng Science&Technology Co. Ltd., Class A.....	319,159	710,781
Jinyu Bio-Technology Co. Ltd., Class A.....	291,420	655,791
Jinyuan EP Co. Ltd., Class A.....	356,500	742,208
JiuGui Liquor Co. Ltd., Class A.....	48,100	1,250,444
#Ω Jiumaojiu International Holdings Ltd.....	1,060,000	2,289,162
Jiuzhitang Co. Ltd., Class A.....	389,800	551,848
Jizhong Energy Resources Co. Ltd., Class A.....	842,900	675,753
JL Mag Rare-Earth Co. Ltd., Class A.....	245,267	1,378,540
JNBY Design Ltd.....	1,840,500	2,721,990
Joincare Pharmaceutical Group Industry Co. Ltd., Class A.....	712,349	1,310,625
Joinn Laboratories China Co. Ltd., Class A.....	47,723	729,371

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	335,100	\$ 231,190
	728,750	1,528,705
	248,278	1,258,095
	16,826,000	821,564
	288,236	1,023,349
#	361,463	18,275,569
	602,700	590,115
	6,558,090	1,336,318
	130,499	1,086,014
	628,700	1,781,472
	592,000	63,369
*	15,890,000	53,969
	16,355,780	1,849,414
	352,750	483,209
	376,560	425,635
	299,000	722,886
*Ω	3,066,000	299,828
#*	4,450,000	423,401
	227,660	1,122,958
	634,000	44,674
	6,519,666	31,475,141
	9,958,484	17,079,342
	180,175	715,007
*	3,936,600	9,020,094
	3,193,200	14,349,818
	70,659	582,026
*	575,000	3,791
	662,400	611,589
	418,896	628,951
*	414,400	1,308,532
	28,324,000	29,373,322
	617,293	1,830,635
	614,500	330,171
*	257,306	429,652
*	213,782	619,368
	204,274	61,068,293
	17,136,644	9,370,062
	8,727,072	3,839,148
*	179,600	166,454
	120,380	864,313
	200,155	1,343,430
*	82,000	36,442
	739,585	2,854,595
#	1,231,339	1,085,100
	10,962,200	7,507,584
	2,080,000	802,484
Ω	1,895,500	2,637,348
	60,600,000	65,672,693
	1,325,400	3,590,372
	5,426,400	1,984,794
	447,510	1,463,516
*	727,537	2,604,582
	1,072,550	1,552,341
*	4,001	104,386
	7,614,083	74,298,215
	399,572	1,048,128
	848,000	77,436
	224,000	1,020,524
*	2,141,500	319,602

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
#*	Lifetech Scientific Corp.....	14,656,000	\$ 6,081,148
*	Lingbao Gold Group Co. Ltd., Class H.....	102,000	13,935
*	LingNan Eco&Culture-Tourism Co. Ltd., Class A.....	968,403	537,311
*	Lingyi iTech Guangdong Co., Class A.....	2,097,500	2,038,189
#*	Link Motion, Inc., Sponsored ADR.....	206,737	0
	Lionco Pharmaceutical Group Co. Ltd., Class A.....	31,200	40,453
	Livzon Pharmaceutical Group, Inc., Class H.....	784,617	2,798,757
	Lizhong Sitong Light Alloys Group Co. Ltd., Class A.....	293,340	1,020,796
#	LK Technology Holdings Ltd.....	977,500	1,495,897
#	Logan Group Co. Ltd.....	11,751,000	7,315,455
	Loncin Motor Co. Ltd., Class A.....	1,113,988	863,327
	Long Yuan Construction Group Co. Ltd., Class A.....	969,002	833,766
Ω	Longfor Group Holdings Ltd.....	8,130,000	48,770,450
	Longhua Technology Group Luoyang Co. Ltd., Class A.....	370,831	532,860
	LONGi Green Energy Technology Co. Ltd., Class A.....	871,956	9,774,675
	Longshine Technology Group Co. Ltd., Class A.....	316,951	1,661,581
	Lonking Holdings Ltd.....	22,498,000	6,562,809
	Luenmei Quantum Co. Ltd., Class A.....	657,100	847,567
	Luolai Lifestyle Technology Co. Ltd., Class A.....	311,889	708,695
*	Luoniushan Co. Ltd., Class A.....	533,400	561,942
#*	Luoyang Glass Co. Ltd., Class H.....	1,062,000	1,888,944
	Lushang Health Industry Development Co. Ltd., Class A.....	344,700	593,701
	Luxi Chemical Group Co. Ltd., Class A.....	683,500	1,529,307
	Luxshare Precision Industry Co. Ltd., Class A.....	1,335,449	10,015,076
#*Ω	Luye Pharma Group Ltd.....	14,855,000	6,488,551
	Luzhou Laojiao Co. Ltd., Class A.....	249,176	8,568,131
#*	LVGEM China Real Estate Investment Co. Ltd.....	1,752,000	330,600
*	Lvji Technology Holdings, Inc.....	310,000	22,014
	Maanshan Iron & Steel Co. Ltd., Class H.....	4,930,177	1,934,086
	Maccura Biotechnology Co. Ltd., Class A.....	209,573	825,561
*	Macrolink Culturaltainment Development Co. Ltd., Class A.....	970,300	490,680
	Mango Excellent Media Co. Ltd., Class A.....	385,097	2,149,982
*Ω	Maoyan Entertainment.....	540,600	697,294
*	Maoye International Holdings Ltd.....	2,174,000	64,734
*	Markor International Home Furnishings Co. Ltd., Class A.....	787,921	430,418
	Mayinglong Pharmaceutical Group Co. Ltd., Class A.....	166,600	569,975
*	Meinian Onehealth Healthcare Holdings Co. Ltd., Class A.....	658,700	745,767
*Ω	Meitu, Inc.....	4,605,000	913,017
*Ω	Meituan, Class B.....	2,761,100	82,375,604
	Metallurgical Corp. of China Ltd., Class H.....	10,246,000	2,747,818
#	Microport Scientific Corp.....	624,002	1,798,543
	Midea Group Co. Ltd., Class A.....	1,915,651	22,272,910
#Ω	Midea Real Estate Holding Ltd.....	85,000	125,579
	Min Xin Holdings Ltd.....	742,000	339,766
	Ming Yang Smart Energy Group Ltd., Class A.....	501,816	2,044,283
*	Mingfa Group International Co. Ltd.....	4,433,000	261,610
	Minmetals Land Ltd.....	9,937,644	1,085,721
Ω	Minsheng Education Group Co. Ltd.....	1,270,000	134,265
	Minth Group Ltd.....	6,301,000	29,138,748
	MLS Co. Ltd., Class A.....	921,000	1,909,070
*	MMG Ltd.....	29,057,999	9,434,696
	Modern Land China Co. Ltd.....	1,738,000	33,486
	Monalisa Group Co. Ltd., Class A.....	24,800	95,150
	Montage Technology Co. Ltd., Class A.....	98,057	1,107,857
	Muyuan Foods Co. Ltd., Class A.....	1,226,588	10,677,860
*	Myhome Real Estate Development Group Co. Ltd., Class A.....	1,862,000	502,835
	MYS Group Co. Ltd., Class A.....	681,600	374,464
*	Nan Hai Corp. Ltd.....	35,000,000	174,878
	NanJi E-Commerce Co. Ltd., Class A.....	874,050	808,282

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	81,700	\$ 919,459
	2,313,500	1,329,782
	277,637	1,586,498
*	89,000	71,854
	1,266,860	1,799,673
	681,048	1,133,006
	96,300	285,704
	7,600	28,856
	1,067,763	5,973,490
	96,000	6,148
	40,600	1,847,431
*	399,600	1,007,626
	1,480,500	3,736,934
	1,053,029	108,841,077
*Ω	58,000	7,102
	3,978,900	11,348,747
*	899,230	2,290,327
*	2,338,454	3,343,989
*	8,680,000	197,629
*	2,929,538	459,192
#*	1,168,000	620,383
	392,389	1,017,450
	6,646,000	7,315,441
	16,466,000	16,447,407
	393,986	3,044,338
	191,900	124,235
	289,300	906,305
	262,550	553,664
	876,231	2,552,732
	307,357	2,878,009
	682,178	1,561,026
	215,300	1,890,271
	97,900	175,536
	1,858,270	1,157,970
	475,100	327,134
*	1,638,787	40,166,669
#*	134,650	1,891,832
*	74,405	2,335,573
	194,100	238,802
	426,400	473,660
*	474,900	1,384,441
	651,762	569,282
	1,436,827	1,924,442
	258,370	569,255
#*	7,046,000	153,516
*	1,968,944	562,823
*	314,579	329,972
	904,722	639,053
*	1,329,500	1,679,295
	83,780	291,878
	73,590	1,598,754
	132,231	396,976
	1,024,100	961,584
*	1,653,300	750,304
#Ω	2,560,400	2,006,759
	1,424,241	1,877,241
*	1,445,000	849,615
	129,640	780,071
*	1,481,817	244,349

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
#	Pacific Online Ltd.....	2,485,195 \$ 410,161
*	Pacific Securities Co. Ltd., Class A.....	3,758,800 1,880,022
*	Pangang Group Vanadium Titanium & Resources Co. Ltd., Class A.....	2,788,731 1,634,208
	PAX Global Technology Ltd.....	6,465,000 4,682,715
	PCI Technology Group Co. Ltd., Class A.....	814,140 1,103,143
*	Pengdu Agriculture & Animal Husbandry Co. Ltd., Class A.....	1,903,670 977,258
	People's Insurance Co. Group of China Ltd., Class H.....	21,864,000 6,918,859
	Perennial Energy Holdings Ltd.....	250,000 54,525
	Perfect World Co. Ltd., Class A.....	684,600 1,489,810
	PetroChina Co. Ltd., ADR.....	96,860 4,793,601
	PetroChina Co. Ltd., Class H.....	141,510,000 70,173,646
Ω	Pharmaron Beijing Co. Ltd., Class H.....	138,100 1,756,894
	PhiChem Corp., Class A.....	220,305 806,745
*	Phoenix Media Investment Holdings Ltd.....	5,412,000 320,444
*	Phoenix New Media Ltd., ADR.....	61,952 46,464
	PICC Property & Casualty Co. Ltd., Class H.....	25,913,398 24,144,871
*	Pinduoduo, Inc., ADR.....	316,331 18,929,247
	Ping An Bank Co. Ltd., Class A.....	3,274,301 8,214,880
#*Ω	Ping An Healthcare & Technology Co. Ltd.....	832,900 2,657,562
	Ping An Insurance Group Co. of China Ltd., Class H.....	30,207,000 239,717,306
	Pingdingshan Tianan Coal Mining Co. Ltd., Class A.....	2,068,500 2,945,075
*	Polaris Bay Group Co. Ltd., Class A.....	1,006,000 1,463,300
	Poly Developments & Holdings Group Co. Ltd., Class A.....	1,687,405 4,162,439
	Poly Property Group Co. Ltd.....	19,763,068 5,196,526
	Poly Property Services Co. Ltd., Class H.....	635,200 4,742,058
Ω	Postal Savings Bank of China Co. Ltd., Class H.....	26,195,000 21,824,360
*	Pou Sheng International Holdings Ltd.....	12,419,609 1,994,527
	Power Construction Corp. of China Ltd., Class A.....	2,437,800 3,339,661
	Powerlong Commercial Management Holdings Ltd.....	167,500 354,746
	Powerlong Real Estate Holdings Ltd.....	15,440,715 8,618,618
	Proya Cosmetics Co. Ltd., Class A.....	60,400 1,615,164
	Pujiang International Group Ltd.....	92,000 37,897
*	PW Medtech Group Ltd.....	4,044,000 545,614
	Q Technology Group Co. Ltd.....	4,225,000 4,594,135
*Ω	Qeeka Home Cayman, Inc.....	84,500 6,259
	Qianhe Condiment & Food Co. Ltd., Class A.....	336,859 1,010,420
	Qingdao East Steel Tower Stock Co. Ltd., Class A.....	341,375 477,685
	Qingdao Eastsoft Communication Technology Co. Ltd., Class A.....	208,401 503,005
	Qingdao Gon Technology Co. Ltd., Class A.....	138,200 551,010
	Qingdao Haier Biomedical Co. Ltd., Class A.....	9,050 102,753
	Qingdao Hanhe Cable Co. Ltd., Class A.....	1,527,052 1,088,504
#Ω	Qingdao Port International Co. Ltd., Class H.....	2,041,000 1,107,583
	Qingdao Rural Commercial Bank Corp., Class A.....	1,256,167 742,126
	Qingdao TGOOD Electric Co. Ltd., Class A.....	154,800 501,331
	Qingdao Topscmm Communication, Inc., Class A.....	190,760 221,033
	Qingling Motors Co. Ltd., Class H.....	5,056,000 1,007,284
	Qinhuangdao Port Co. Ltd., Class H.....	2,122,000 341,884
*	Qudian, Inc., Sponsored ADR.....	186,441 171,321
	Rainbow Digital Commercial Co. Ltd., Class A.....	409,286 450,492
	Raisecom Technology Co. Ltd., Class A.....	44,600 52,902
	Rastar Group, Class A.....	155,600 88,479
	Raytron Technology Co. Ltd., Class A.....	53,305 529,680
	Realcan Pharmaceutical Group Co. Ltd., Class A.....	752,100 449,479
#*	Realord Group Holdings Ltd.....	326,000 382,079
*Ω	Red Star Macalline Group Corp. Ltd., Class H.....	2,122,114 1,170,807
#Ω	Redco Properties Group Ltd.....	8,526,000 2,933,218
#	Redsun Properties Group Ltd.....	1,771,000 602,401
	Renhe Pharmacy Co. Ltd., Class A.....	413,700 478,437
	REXLot Holdings Ltd.....	3,197,569 1,599

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Rianlon Corp., Class A.....	69,100	\$ 474,035
Risen Energy Co. Ltd., Class A.....	391,784	1,356,822
RiseSun Real Estate Development Co. Ltd., Class A.....	1,642,100	1,155,706
Riyue Heavy Industry Co. Ltd., Class A.....	115,425	509,759
Road King Infrastructure Ltd.....	2,183,000	2,071,711
Rongan Property Co. Ltd., Class A.....	1,869,500	709,200
Rongsheng Petrochemical Co. Ltd., Class A.....	2,577,778	7,386,319
# Ronshine China Holdings Ltd.....	3,423,500	1,416,130
Runjian Co. Ltd., Class A.....	86,863	464,886
* RYB Education, Inc., ADR.....	4,110	7,234
SAIC Motor Corp. Ltd., Class A.....	1,057,955	3,145,992
Sailun Group Co. Ltd., Class A.....	991,100	1,819,062
Sanan Optoelectronics Co. Ltd., Class A.....	617,400	2,767,584
* SanFeng Intelligent Equipment Group Co. Ltd., Class A.....	906,660	574,614
Sangfor Technologies, Inc., Class A.....	19,772	484,897
Sanquan Food Co. Ltd., Class A.....	477,230	1,199,676
Sansteel Minguang Co. Ltd. Fujian, Class A.....	1,181,250	1,293,876
Sany Heavy Equipment International Holdings Co. Ltd.....	8,671,500	9,093,406
Sany Heavy Industry Co. Ltd., Class A.....	2,592,041	8,277,396
Satellite Chemical Co. Ltd., Class A.....	618,660	4,122,387
* Saurer Intelligent Technology Co. Ltd., Class A.....	721,700	319,168
SDIC Power Holdings Co. Ltd., Class A.....	1,170,516	1,849,691
Sealand Securities Co. Ltd., Class A.....	2,693,500	1,658,148
Seazen Group Ltd.....	19,383,047	13,112,688
Seazen Holdings Co. Ltd., Class A.....	662,581	3,467,958
* Secoo Holding Ltd., ADR.....	31,941	11,754
S-Enjoy Service Group Co. Ltd.....	970,000	1,737,145
SF Holding Co. Ltd., Class A.....	1,005,551	10,097,823
SG Micro Corp., Class A.....	31,900	1,395,992
SGIS Songshan Co. Ltd., Class A.....	955,281	668,595
Shaanxi Coal Industry Co. Ltd., Class A.....	2,696,400	5,360,724
Shan Xi Hua Yang Group New Energy Co. Ltd., Class A.....	2,021,900	3,339,924
Shandong Buchang Pharmaceuticals Co. Ltd., Class A.....	522,187	1,627,305
# Shandong Chenming Paper Holdings Ltd., Class H.....	4,322,533	1,982,774
#Ω Shandong Gold Mining Co. Ltd., Class H.....	2,319,250	3,914,078
Shandong Himile Mechanical Science & Technology Co. Ltd., Class A.....	224,741	875,108
Shandong Hi-speed Co. Ltd., Class A.....	467,325	391,174
Shandong Hualu Hengsheng Chemical Co. Ltd., Class A.....	672,061	3,240,962
Shandong Humon Smelting Co. Ltd., Class A.....	564,756	989,171
Shandong Linglong Tyre Co. Ltd., Class A.....	149,220	722,645
Shandong Longda Meishi Co. Ltd., Class A.....	561,976	789,228
Shandong Minhe Animal Husbandry Co. Ltd., Class A.....	123,700	294,129
* Shandong Molong Petroleum Machinery Co. Ltd., Class H.....	769,600	406,655
Shandong Nanshan Aluminum Co. Ltd., Class A.....	2,553,280	1,754,516
Shandong New Beiyang Information Technology Co. Ltd., Class A.....	250,000	336,027
Shandong Publishing & Media Co. Ltd., Class A.....	391,400	365,460
Shandong Sun Paper Industry JSC Ltd., Class A.....	1,176,088	2,075,295
Shandong Weigao Group Medical Polymer Co. Ltd., Class H.....	12,042,800	14,841,449
Shandong Xiantan Co. Ltd., Class A.....	278,363	376,529
Shandong Xinhua Pharmaceutical Co. Ltd., Class H.....	1,473,200	800,511
* Shandong Yisheng Livestock & Poultry Breeding Co. Ltd., Class A.....	421,090	650,288
* Shanghai 2345 Network Holding Group Co. Ltd., Class A.....	2,656,426	1,033,127
Shanghai AJ Group Co. Ltd., Class A.....	1,335,335	1,363,452
Shanghai Bailian Group Co. Ltd., Class A.....	353,200	657,952
Shanghai Bairun Investment Holding Group Co. Ltd., Class A.....	113,348	783,608
Shanghai Baosight Software Co. Ltd., Class A.....	223,990	1,916,101
Shanghai Belling Co. Ltd., Class A.....	172,500	569,981
Shanghai Construction Group Co. Ltd., Class A.....	560,435	290,556
Shanghai Daimay Automotive Interior Co. Ltd., Class A.....	177,975	536,036

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	9,170,000	\$2,523,374
	366,206	694,547
	428,136	785,744
	210,598	978,791
	2,116,000	8,484,983
#*	648,000	1,742,225
#	1,910,000	944,382
	59,900	390,434
	189,148	683,686
#Ω	9,200	54,379
	1,374,031	819,238
	3,490,000	5,148,638
	18,047,025	1,743,627
*	151,200	1,207,391
	1,257,000	1,126,677
	109,500	699,061
	17,696,000	6,613,230
	59,000	525,004
	294,233	540,970
	127,400	258,467
	81,800	357,141
#	17,800	38,284
	548,480	1,251,186
	484,900	807,207
	196,799	1,704,946
	464,700	544,044
	311,400	706,988
	87,700	285,547
	5,090,200	9,938,462
	377,580	362,694
	4,593,955	6,099,085
	108,360	2,452,073
	1,183,812	1,254,407
	9,600	45,170
	2,801,919	1,444,622
	401,600	559,434
	281,500	341,660
	1,440,795	1,216,224
	411,161	828,774
	389,310	1,539,533
	69,424	782,860
	682,100	993,171
	531,753	1,150,115
	652,400	705,987
	584,253	751,585
	960,297	793,268
	1,722,781	2,130,002
	2,514,900	4,806,031
*	1,581,200	3,342,384
	811,700	757,068
	1,868,500	2,014,021
	198,329	8,643,525
	1,979,139	982,105
	60,500	1,781,763
	1,024,033	1,043,721
*	319,452	621,323
	462,700	1,206,367
*Ω	702,500	609,184
	3,858,000	221,469

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	874,382	\$2,721,779
	93,100	1,748,118
Ω	2,732,800	674,368
	786,000	706,812
*	842,900	996,764
	550,738	866,116
	78,900	320,890
	626,500	363,063
	75,800	1,139,249
	129,100	355,411
	295,250	310,000
	236,439	1,194,744
	336,500	376,797
	946,300	580,820
	141,230	1,079,418
	202,775	395,746
	817,400	899,182
	566,560	1,257,048
	5,262,000	5,211,198
	562,122	1,065,658
	879,816	1,078,367
	349,403	462,848
	107,639	1,509,957
*	228,528	88,806
	392,200	1,409,367
	241,009	588,541
Ω	65,500	61,844
	870,600	283,122
	382,475	3,662,093
	8,908,057	9,039,239
	28,867,674	6,780,517
	208,600	329,061
	654,600	1,765,227
	452,300	378,702
	215,200	454,048
	46,665	593,452
	51,120	1,262,431
	306,826	1,642,751
	177,400	599,688
	311,700	497,013
	164,700	777,906
	189,172	9,653,558
*	1,745,600	1,186,062
*	1,374,950	685,632
	348,300	222,820
	1,974,176	2,417,754
*	256,400	949,098
	64,471	836,561
*	387,400	374,574
	65,972	290,763
	243,500	559,634
	216,283	1,151,442
	402,000	849,477
	389,354	1,316,947
	993,100	959,289
	161,500	370,657
	541,500	597,647
	1,437,977	802,325
	727,596	587,616

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	411,486	\$ 1,690,697
	323,400	675,133
	238,680	1,231,618
	1,013,500	686,229
	1,599,950	1,164,989
	2,334,500	43,316,513
	3,080,000	0
*	928,000	893,156
	340,901	1,122,626
#	8,086,183	5,959,476
	203,200	696,623
#	12,737,640	2,343,649
	14,455,294	4,435,431
*	1,180,000	663,687
	28,434,776	4,019,846
	517,808	904,442
*	571,100	1,011,849
	5,104,000	1,343,459
*	451,783	817,188
*	3,436,520	1,904,034
	138,219	496,098
	554,363	1,542,790
*	1,908,100	597,155
	383,100	1,340,199
	145,605	2,285,102
	77,521	255,954
	189,900	699,539
	354,100	2,549,957
#	37,176,000	6,969,466
*	8,640,000	537,040
	48,073,495	33,154,031
	181,038	1,572,055
	155,660	577,997
	1,097,037	1,320,218
	13,790,673	1,848,025
*	5,320,000	20,404
	703,991	1,153,518
*	26,451,885	786,003
	691,250	1,117,189
	552,295	2,580,010
	128,300	149,085
	22,939,462	5,633,833
	8,445,000	4,119,636
	8,428,000	3,220,440
#*	15,502,000	1,363,273
	29,244	668,799
	17,659,000	3,896,913
	8,204,800	18,352,448
	182,260	670,993
	4,555,400	459,959
	21,538,000	7,011,537
	6,532,000	9,716,082
	65,442	1,096,488
	21,964,000	2,367,970
	498,399	986,527
*	9,014,645	5,325,878
	5,680,000	16,099
#*	15,554,339	3,398,062
#*	86,832	1,580,342

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Solargiga Energy Holdings Ltd.....	4,549,000	\$ 206,092
Songcheng Performance Development Co. Ltd., Class A.....	429,000	1,037,964
SooChow Securities Co. Ltd., Class A.....	1,173,621	1,451,659
* Sou Yu Te Group Co. Ltd., Class A.....	2,298,980	549,302
* South Manganese Investment Ltd.....	1,396,000	165,660
Southwest Securities Co. Ltd., Class A.....	1,543,500	1,164,577
#* So-Young International, Inc., Sponsored ADR.....	18,492	44,381
* Spring Airlines Co. Ltd., Class A.....	159,929	1,440,358
* SPT Energy Group, Inc.....	1,386,000	50,126
SSY Group Ltd.....	14,616,506	6,497,440
* Starrise Media Holdings Ltd.....	940,000	19,675
* STO Express Co. Ltd., Class A.....	67,300	94,274
†† Suchuang Gas Corp. Ltd.....	302,000	70,300
* Sumavision Technologies Co. Ltd., Class A.....	658,900	805,971
Sun Art Retail Group Ltd.....	176,000	64,272
Sun King Technology Group Ltd.....	3,466,000	1,441,255
Sunac China Holdings Ltd.....	16,028,000	19,751,646
*Ω Sunac Services Holdings Ltd.....	1,029	1,171
Sun-Create Electronics Co. Ltd., Class A.....	17,360	127,711
Sunflower Pharmaceutical Group Co. Ltd., Class A.....	236,400	515,579
Sunfly Intelligent Technology Co. Ltd., Class A.....	348,915	616,699
Sungrow Power Supply Co. Ltd., Class A.....	216,050	3,922,369
* Suning Universal Co. Ltd., Class A.....	2,672,700	1,708,075
* Suning.com Co. Ltd., Class A.....	1,617,449	996,238
Sunny Optical Technology Group Co. Ltd.....	2,316,400	59,803,793
Sunresin New Materials Co. Ltd., Class A.....	75,600	1,141,014
* Sunsea AIoT Technology Co. Ltd., Class A.....	95,100	158,857
*Ω Sunshine 100 China Holdings Ltd.....	244,000	12,362
Sunward Intelligent Equipment Co. Ltd., Class A.....	467,800	627,349
* Sunwave Communications Co. Ltd., Class A.....	300,571	223,429
Sunwoda Electronic Co. Ltd., Class A.....	569,900	3,213,752
Suofeiya Home Collection Co. Ltd., Class A.....	135,100	465,005
Suzhou Anjie Technology Co. Ltd., Class A.....	401,900	898,894
* Suzhou Chunxing Precision Mechanical Co. Ltd., Class A.....	524,800	331,992
Suzhou Dongshan Precision Manufacturing Co. Ltd., Class A.....	721,467	2,829,975
Suzhou Gold Mantis Construction Decoration Co. Ltd., Class A.....	1,212,947	1,107,723
Suzhou Keda Technology Co. Ltd., Class A.....	17,900	18,267
Suzhou Maxwell Technologies Co. Ltd., Class A.....	30,420	2,389,630
Suzhou Secote Precision Electronic Co. Ltd., Class A.....	89,760	330,408
Suzhou TA&A Ultra Clean Technology Co. Ltd., Class A.....	140,400	1,482,436
Suzhou TFC Optical Communication Co. Ltd., Class A.....	166,266	890,089
SY Holdings Group Ltd.....	144,000	136,961
Symphony Holdings Ltd.....	7,200,000	1,006,385
T&S Communications Co. Ltd., Class A.....	25,000	61,861
* Tahoe Group Co. Ltd., Class A.....	208,000	72,334
Taiji Computer Corp. Ltd., Class A.....	123,828	472,732
Tangrenshen Group Co. Ltd., Class A.....	592,485	766,479
Tangshan Jidong Cement Co. Ltd., Class A.....	722,870	1,307,384
Tangshan Port Group Co. Ltd., Class A.....	2,521,404	1,081,556
Tangshan Sanyou Chemical Industries Co. Ltd., Class A.....	866,900	1,078,111
* Taung Gold International Ltd.....	60,800,000	242,317
TBEA Co. Ltd., Class A.....	884,693	2,648,460
TCL Electronics Holdings Ltd.....	6,722,932	3,423,138
TCL Technology Group Corp., Class A.....	2,345,700	2,090,549
Tech-Bank Food Co. Ltd., Class A.....	787,220	770,846
†† Tech-Pro, Inc.....	37,652,000	61,811
Ten Pao Group Holdings Ltd.....	396,000	107,316
Tencent Holdings Ltd.....	16,149,900	1,011,989,468
* Tencent Music Entertainment Group, ADR.....	1,401,541	8,661,523

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	101,000	\$ 68,665
††	2,865,000	26,199
	1,234,500	1,595,938
	116,927	624,940
	50,122	1,112,402
	1,286,357	678,801
	1,610,500	970,022
*Ω	1,380,000	152,151
	1,848,000	2,195,774
*	1,584,000	417,821
#	6,378,000	3,165,755
	142,988	808,522
	2,474,000	1,194,027
	1,501,451	1,455,309
	2,341,800	523,738
	1,175,105	3,905,384
	12,797,200	1,051,712
	513,200	328,040
	503,722	3,435,321
	197,172	797,491
	2,919,000	715,051
	643,800	1,212,908
#	7,627,952	7,868,263
	1,761,007	3,196,750
*	1,706,000	319,851
	60,500	395,409
	294,200	1,341,707
	420,973	407,206
*	6,597,000	488,510
	13,634,000	28,246,723
	801,600	2,542,682
	279,973	1,148,242
	2,805,780	734,029
	4,278,000	4,013,596
*	2,119,600	4,361,640
*	46,600	12,923
*	634,400	486,478
	703,415	1,944,218
	714,160	1,142,681
*	32,100	22,556
	830,766	2,733,681
	872,900	870,751
	2,507,100	1,354,331
	971,044	5,797,956
	101,785	238,394
	2,728,200	1,395,087
*	52,154	1,228,050
	404,500	975,330
Ω	2,224,000	2,009,515
	5,831,546	4,299,016
	1,330,500	1,626,599
	4,848,938	9,087,116
#*	6,560,000	457,350
*	1,331,007	35,418,096
*	20,050	533,535
	2,133,000	0
	228,100	397,300
	7,961,000	3,216,307

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
Ω	Tsaker Chemical Group Ltd.....	220,500	\$ 36,870
	Tsingtao Brewery Co. Ltd., Class H.....	2,182,000	19,637,905
*	TuanChe Ltd., ADR.....	5,782	12,373
*	Tungshu Azure Renewable Energy Co. Ltd., Class A.....	96,700	51,135
*	Tungshu Optoelectronic Technology Co. Ltd., Class A.....	2,084,400	676,098
	Tungkong, Inc., Class A.....	142,800	187,157
*	Tuniu Corp., Sponsored ADR.....	88,047	116,222
*	Tus Environmental Science & Technology Development Co. Ltd., Class A.....	655,722	424,383
	Unigroup Guoxin Microelectronics Co. Ltd., Class A.....	101,971	3,480,233
	Unilumin Group Co. Ltd., Class A.....	335,531	419,204
	Uni-President China Holdings Ltd.....	9,620,308	9,092,434
	Unisplendour Corp. Ltd., Class A.....	799,620	2,649,007
	United Energy Group Ltd.....	40,927,100	6,060,862
	Universal Scientific Industrial Shanghai Co. Ltd., Class A.....	742,033	1,615,810
††	Untrade.CTEG.....	13,136,000	107,486
	Valiant Co. Ltd., Class A.....	298,327	1,012,686
	VanJee Technology Co. Ltd., Class A.....	92,380	436,169
	Vats Liquor Chain Store Management JSC Ltd., Class A.....	96,000	675,045
	Vatti Corp. Ltd., Class A.....	711,700	656,995
Ω	VCredit Holdings Ltd.....	109,600	55,129
	Victory Giant Technology Huizhou Co. Ltd., Class A.....	408,800	1,682,334
#	Vinda International Holdings Ltd.....	1,871,000	5,035,078
#*	Viomi Technology Co. Ltd., ADR.....	23,251	47,665
*	Vipshop Holdings Ltd., ADR.....	2,765,006	25,742,206
#Ω	Virscend Education Co. Ltd.....	315,000	18,584
	Walvax Biotechnology Co. Ltd., Class A.....	133,800	1,032,184
*	Wanda Film Holding Co. Ltd., Class A.....	97,800	226,906
	Wangneng Environment Co. Ltd., Class A.....	225,633	661,523
	Wangsu Science & Technology Co. Ltd., Class A.....	1,131,054	1,040,530
	Wanhua Chemical Group Co. Ltd., Class A.....	664,114	9,587,546
	Want Want China Holdings Ltd.....	36,878,000	36,181,617
	Wanxiang Qianchao Co. Ltd., Class A.....	1,528,119	1,359,903
#	Wasion Holdings Ltd.....	4,518,000	1,842,352
	Wasu Media Holding Co. Ltd., Class A.....	662,100	799,197
#*	Weibo Corp., Sponsored ADR.....	358,702	12,429,024
	Weichai Power Co. Ltd., Class H.....	10,763,120	19,531,089
	Weifu High-Technology Group Co. Ltd., Class A.....	345,247	1,139,059
	Weihai Guangwei Composites Co. Ltd., Class A.....	143,200	1,630,352
	Weiqiao Textile Co., Class H.....	2,893,500	892,819
	Wellhope Foods Co. Ltd., Class A.....	472,044	804,025
*	Wens Foodstuffs Group Co. Ltd., Class A.....	2,362,980	7,525,014
	West China Cement Ltd.....	31,526,000	5,310,017
	Western Securities Co. Ltd., Class A.....	923,330	1,112,220
	Western Superconducting Technologies Co. Ltd., Class A.....	101,388	1,308,843
	Will Semiconductor Co. Ltd., Class A.....	133,547	5,425,522
	Wingtech Technology Co. Ltd., Class A.....	184,100	3,139,234
	Winning Health Technology Group Co. Ltd., Class A.....	345,480	629,971
#	Wisdom Education International Holdings Co. Ltd.....	3,038,000	208,575
*	Wison Engineering Services Co. Ltd.....	397,000	17,954
	Wolong Electric Group Co. Ltd., Class A.....	664,093	1,565,374
	Wuchan Zhongda Group Co. Ltd., Class A.....	1,686,450	1,408,446
*	Wuhan DDMC Culture & Sports Co. Ltd., Class A.....	64,900	65,136
	Wuhan Department Store Group Co. Ltd., Class A.....	339,800	579,174
	Wuhan Fingu Electronic Technology Co. Ltd., Class A.....	175,600	252,648
	Wuhan Guide Infrared Co. Ltd., Class A.....	421,194	1,397,517
*	Wuhan P&S Information Technology Co. Ltd., Class A.....	530,700	520,352
	Wuhan Raycus Fiber Laser Technologies Co. Ltd., Class A.....	77,406	613,949
	Wuhu Sanqi Interactive Entertainment Network Technology Group Co. Ltd., Class A.....	658,134	2,607,076

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	1,158,140	\$ 1,888,753
	716,202	22,546,579
	1,195,700	3,284,211
Ω	539,160	7,733,313
*Ω	3,448,000	34,558,491
	144,538	478,585
	262,886	3,021,867
	1,035,556	1,195,832
	1,790,700	1,603,895
	248,194	556,914
Ω	3,576,000	2,257,989
	1,228,188	1,817,437
	324,826	582,768
	68,958	2,147,193
	90,112	237,905
	6,883,338	753,154
	220,065	1,041,433
	837,063	919,286
	220,629	966,746
	540,241	1,681,625
	980,100	1,238,395
	155,312	1,078,188
	324,556	206,270
	35,700	198,108
*Ω	25,612,600	54,333,762
	131,000	741,639
*	284,000	25,681
	368,192	773,412
	9,033,224	1,984,160
	348,000	391,074
	1,780,600	830,715
	2,743,000	2,072,041
	13,100	38,217
*	276,000	21,330
	182,682	327,424
#	4,229,784	7,374,104
	540,501	1,176,991
	206,025	746,731
*	559,000	88,823
	770,200	1,292,268
#	1,106,400	2,053,904
	1,735,400	1,270,919
	492,900	1,248,598
	3,230,000	1,620,616
	26,040,006	41,775,079
	1,443,700	1,274,658
*	356,420	255,092
#	9,132,394	16,401,573
	390,300	1,477,286
*	133,711	242,017
Ω	8,982,000	12,790,280
*	638,300	804,892
*	13,010,000	70,808
	1,599,300	724,630
Ω	94,000	134,989
	143,500	1,415,284
#	14,190,000	30,063,620
	99,612	478,977
	276,494	596,001

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	231,630	\$ 1,095,009
	337,392	2,237,042
	554,000	678,962
	190,900	558,542
*	3,162,000	223,599
#*	156,800	468,251
	149,486	1,845,445
	32,000	11,592
#*Ω	774,600	706,690
*	612,000	93,925
	431,400	1,169,751
	181,519	1,422,215
	2,343,000	10,002,210
	67,235	679,707
	154,000	61,562
	1,225,580	1,605,675
	74,160	325,820
	1,348,000	745,286
*	160,853	395,698
#*Ω	206,500	33,534
	170,578	811,274
	1,790,087	1,096,552
	251,043	1,394,885
	1,341,100	677,053
	1,155,200	1,211,752
*	412,500	787,078
	366,975	933,739
*	508,000	37,133
	15,109,956	15,353,156
	4,787,415	2,901,854
	1,340,150	64,555,025
	1,038,086	3,232,892
*	6,100	4,043
*	1,455,900	2,551,701
	201,698	2,873,395
	674,900	1,299,482
	119,576	4,809,100
*	758,300	2,419,536
	245,000	27,319
	175,400	655,306
	582,006	923,508
#	16,514,867	1,333,913
#*	5,700	269,241
	107,676	443,052
*	7,567	37,684
	77,303	4,382,190
#	3,582,666	2,874,362
	1,274,731	1,206,144
*	2,083,560	2,228,356
	1,353,100	959,539
	447,538	3,377,040
	569,800	497,558
*	363,600	253,169
	519,362	1,128,669
	644,800	1,951,203
	150,898	1,742,719
	8,592,000	7,375,171
	247,048	515,924
#	192,000	0

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Zhejiang Hailiang Co. Ltd., Class A.	880,761	\$ 1,592,062
Zhejiang HangKe Technology, Inc. Co., Class A.	19,515	269,815
Zhejiang Hangmin Co. Ltd., Class A.	499,200	433,482
Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A.	515,324	606,630
Zhejiang Huace Film & Television Co. Ltd., Class A.	964,400	911,389
Zhejiang Huahai Pharmaceutical Co. Ltd., Class A.	513,111	1,696,434
Zhejiang Huayou Cobalt Co. Ltd., Class A.	107,900	1,696,956
Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.	643,900	1,052,281
Zhejiang Jianfeng Group Co. Ltd., Class A.	156,321	430,014
Zhejiang Jiemei Electronic & Technology Co. Ltd., Class A.	147,312	762,553
Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A.	230,870	2,113,597
* Zhejiang Jingu Co. Ltd., Class A.	742,150	867,629
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.	419,520	544,703
* Zhejiang Jinke Tom Culture Industry Co. Ltd., Class A.	1,438,100	1,091,109
Zhejiang JIULI Hi-tech Metals Co. Ltd., Class A.	276,584	744,659
Zhejiang Juhua Co. Ltd., Class A.	1,042,220	2,136,213
Zhejiang Longsheng Group Co. Ltd., Class A.	1,126,934	2,217,204
Zhejiang Medicine Co. Ltd., Class A.	478,300	1,147,352
Zhejiang Meida Industrial Co. Ltd., Class A.	482,600	1,276,702
Zhejiang Narada Power Source Co. Ltd., Class A.	545,152	949,990
Zhejiang NHU Co. Ltd., Class A.	637,816	3,033,877
Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.	1,615,213	1,018,468
Zhejiang Runtu Co. Ltd., Class A.	494,850	707,018
Zhejiang Sanhua Intelligent Controls Co. Ltd., Class A.	683,652	2,073,305
Zhejiang Sanmei Chemical Industry Co. Ltd., Class A.	123,620	406,513
Zhejiang Semir Garment Co. Ltd., Class A.	682,325	753,558
* Zhejiang Shibao Co. Ltd., Class H.	406,000	101,267
Zhejiang Southeast Space Frame Co. Ltd., Class A.	352,700	565,933
Zhejiang Supor Co. Ltd., Class A.	124,369	1,017,665
Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A.	171,802	1,304,201
Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.	1,117,947	859,550
Zhejiang Wanliyang Co. Ltd., Class A.	938,141	1,596,425
Zhejiang Wanma Co. Ltd., Class A.	547,700	648,907
Zhejiang Weiming Environment Protection Co. Ltd., Class A.	481,055	2,329,628
Zhejiang Weixing New Building Materials Co. Ltd., Class A.	444,457	1,587,458
Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd., Class A.	124,901	910,676
Zhejiang Xianju Pharmaceutical Co. Ltd., Class A.	375,450	665,807
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.	318,489	1,094,857
Zhejiang Yankon Group Co. Ltd., Class A.	409,329	248,156
Zhejiang Yasha Decoration Co. Ltd., Class A.	732,900	733,050
Zhejiang Yinlun Machinery Co. Ltd., Class A.	355,400	588,998
Zhejiang Zhongcheng Packing Material Co. Ltd., Class A.	297,200	298,958
# Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.	1,967,000	2,064,655
# Zhenro Properties Group Ltd.	1,830,000	869,181
Zheshang Securities Co. Ltd., Class A.	493,700	962,788
* Zhong An Group Ltd.	14,556,888	563,645
*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.	373,500	1,286,254
* Zhongfu Straits Pingtan Development Co. Ltd., Class A.	627,200	285,182
Zhongji Innolight Co. Ltd., Class A.	251,965	1,431,127
Zhongjin Gold Corp. Ltd., Class A.	744,900	940,393
Zhongliang Holdings Group Co. Ltd.	93,000	43,713
Zhongshan Broad Ocean Motor Co. Ltd., Class A.	920,500	964,966
Zhongshan Public Utilities Group Co. Ltd., Class A.	232,600	298,492
Zhongsheng Group Holdings Ltd.	5,326,000	40,914,951
* Zhongtian Financial Group Co. Ltd., Class A.	4,849,800	1,899,161
Zhongyu Energy Holdings Ltd.	1,544,550	1,610,168
Zhongyuan Environment-Protection Co. Ltd., Class A.	369,000	351,018
#Ω Zhou Hei Ya International Holdings Co. Ltd.	5,736,500	4,031,064
Zhuguang Holdings Group Co. Ltd.	886,000	191,409

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Zhuhai Bojay Electronics Co. Ltd., Class A.	43,727	\$ 380,018
* Zhuhai Orbita Aerospace Science & Technology Co. Ltd., Class A.	317,700	436,879
Zhuzhou CRRC Times Electric Co.	3,008,250	15,888,644
Zhuzhou Hongda Electronics Corp. Ltd., Class A.	103,200	1,369,003
Zhuzhou Kibing Group Co. Ltd., Class A.	759,500	1,913,089
Zibo Qixiang Tengda Chemical Co. Ltd., Class A.	1,060,721	1,554,628
Zijin Mining Group Co. Ltd., Class H.	28,068,000	36,438,157
* ZJBC Information Technology Co. Ltd., Class A.	474,980	271,725
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.	7,690,600	5,037,026
ZTE Corp., Class H.	2,662,992	7,196,043
ZTO Express Cayman, Inc., ADR.	1,119,664	33,634,707
TOTAL CHINA.		<u>8,542,917,748</u>
COLOMBIA — (0.1%)		
Banco de Bogota SA.	94,152	1,831,628
Bancolombia SA, Sponsored ADR.	136,043	4,840,410
Bancolombia SA.	546,417	5,467,236
Bolsa de Valores de Colombia.	20,739	57,419
Celsia SA ESP.	1,344,344	1,493,910
Cementos Argos SA.	1,967,426	3,211,943
* CEMEX Latam Holdings SA.	832,855	675,096
* Corp. Financiera Colombiana SA.	301,874	2,276,413
Ecopetrol SA.	10,886,599	8,010,966
Grupo Argos SA.	449,567	1,837,996
Grupo Aval Acciones y Valores SA, ADR.	45,906	261,664
Grupo Energia Bogota SA ESP.	3,255,367	2,160,468
Interconexion Electrica SA ESP.	1,460,808	8,732,762
Mineros SA.	91,896	87,292
Promigas SA ESP.	27,701	51,644
TOTAL COLOMBIA.		<u>40,996,847</u>
CZECH REPUBLIC — (0.1%)		
CEZ AS.	655,192	24,309,851
Komerční Banka AS.	162,335	7,198,470
Ω Moneta Money Bank AS.	55,234	238,182
O2 Czech Republic AS.	231,215	2,861,263
Philip Morris CR AS.	2,233	1,701,276
TOTAL CZECH REPUBLIC.		<u>36,309,042</u>
EGYPT — (0.1%)		
* Commercial International Bank Egypt SAE, GDR.	4,960,765	16,047,682
* Egyptian Financial Group-Hermes Holding Co., GDR.	110,289	187,311
TOTAL EGYPT.		<u>16,234,993</u>
GABON — (0.0%)		
ElvalHalcor SA.	17,473	37,924
Entersoft SA Software Development & Related Services Co.	4,253	26,866
TOTAL GABON.		<u>64,790</u>
GREECE — (0.2%)		
* Aegean Airlines SA.	211,293	1,305,032
* Alpha Services & Holdings SA.	1,194,414	1,807,566
Athens Water Supply & Sewage Co. SA.	144,975	1,258,099
Autohellas Tourist & Trading SA.	24,434	263,870
Bank of Greece.	12,208	261,331
* Ellaktor SA.	569,294	802,844

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GREECE — (Continued)		
* Eurobank Ergasias Services & Holdings SA, Class A.....	1,991,866	\$ 2,252,804
*†† FF Group.....	156,853	158,595
* Fourlis Holdings SA.....	215,234	1,040,516
* GEK Terna Holding Real Estate Construction SA.....	283,457	2,943,404
Hellenic Exchanges - Athens Stock Exchange SA.....	227,628	1,002,452
Hellenic Petroleum Holdings SA.....	182,256	1,354,398
Hellenic Telecommunications Organization SA.....	524,815	10,201,005
Holding Co. ADMIE IPTO SA.....	487,365	1,376,915
* Intracom Holdings SA.....	280,241	545,436
JUMBO SA.....	211,330	3,143,379
* LAMDA Development SA.....	244,500	1,931,173
Motor Oil Hellas Corinth Refineries SA.....	192,612	3,084,562
Mytilineos SA.....	289,423	4,951,040
* National Bank of Greece SA.....	930,864	3,663,734
OPAP SA.....	706,034	10,486,696
* Piraeus Financial Holdings SA.....	31,953	53,770
Piraeus Port Authority SA.....	27,202	529,777
* Public Power Corp. SA.....	460,467	4,482,282
Quest Holdings SA.....	23,250	508,473
Sarantis SA.....	64,461	639,490
Terna Energy SA.....	153,971	2,245,682
Thrace Plastics Holding and Co.....	4,658	32,979
Titan Cement International SA.....	211,217	3,302,956
TOTAL GREECE.....		<u>65,630,260</u>
HONG KONG — (0.0%)		
Anxin-China Holdings Ltd.....	13,373,000	0
# Atlas Corp.....	143,182	2,070,412
* Beijing Energy International Holding Co. Ltd.....	14,756,000	493,397
†† China Huiyuan Juice Group Ltd.....	3,039,500	136,673
#Ω China New Higher Education Group Ltd.....	1,396,000	482,848
* DeTai New Energy Group Ltd.....	1,080,000	3,888
*Ω ESR Cayman Ltd.....	536,400	1,818,771
†† Hua Han Health Industry Holdings Ltd.....	17,460,041	126,073
†† Huishan Dairy.....	1,990,720	5,515
Karce International Holdings.....	1,662,000	0
Magnum Uranium Corp.....	1,020,000	0
My Medicare.....	4,480,000	24,764
# Prinx Chengshan Holding Ltd.....	238,000	203,868
Realgold Resources Corp.....	640,000	0
†† SMI Culture & Travel Group Holdings Ltd.....	4,693,951	56,469
Untrade Superb Summit.....	95,000	0
Untrade Youyuan Holdings.....	4,273,760	0
Untrade. C Fiber Optic.....	4,584,800	0
Wharf Holdings Ltd.....	1,045,000	3,571,351
TOTAL HONG KONG.....		<u>8,994,029</u>
HUNGARY — (0.2%)		
Magyar Telekom Telecommunications PLC.....	3,027,181	4,013,146
MASTERPLAST Nyrt.....	928	12,031
MOL Hungarian Oil & Gas PLC.....	2,776,286	24,210,527
#* OTP Bank Nyrt.....	623,412	36,174,816
Richter Gedeon Nyrt.....	233,125	6,152,978
TOTAL HUNGARY.....		<u>70,563,498</u>
INDIA — (14.0%)		
63 Moons Technologies Ltd.....	3,201	11,389
* Aarti Drugs Ltd.....	153,044	1,028,060

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Aarti Industries Ltd.....	822,262	\$10,931,115
ABB India Ltd.....	618	19,135
Abbott India Ltd.....	9,321	2,014,114
ACC Ltd.....	285,447	8,783,369
Accelya Solutions India Ltd.....	3,197	45,342
Action Construction Equipment Ltd.....	110,848	335,340
Adani Enterprises Ltd.....	1,106,778	25,621,326
* Adani Green Energy Ltd.....	1,483,558	37,525,242
Adani Ports & Special Economic Zone Ltd.....	1,757,177	17,036,101
* Adani Power Ltd.....	10,143,367	14,748,889
Adani Total Gas Ltd.....	526,649	13,054,940
* Adani Transmission Ltd.....	1,615,661	43,336,541
ADF Foods Ltd.....	319	3,738
* Aditya Birla Capital Ltd.....	2,572,839	4,119,101
Advanced Enzyme Technologies Ltd.....	96,418	409,178
Aegis Logistics Ltd.....	565,393	1,539,921
Agro Tech Foods Ltd.....	47,437	607,121
* Ahluwalia Contracts India Ltd.....	47,070	257,377
AIA Engineering Ltd.....	223,298	5,673,040
Ajanta Pharma Ltd.....	258,775	7,827,678
Akzo Nobel India Ltd.....	62,270	1,612,732
Alembic Ltd.....	638,846	854,844
Alembic Pharmaceuticals Ltd.....	481,798	4,928,271
Alkem Laboratories Ltd.....	25,993	1,236,488
Alkyl Amines Chemicals.....	27,632	1,247,918
Allcargo Logistics Ltd.....	563,317	2,495,547
* Alok Industries Ltd.....	2,357,804	985,594
Amara Raja Batteries Ltd.....	189,295	1,576,112
Ambuja Cements Ltd.....	2,355,074	11,589,183
Amrutanjan Health Care Ltd.....	22,232	247,317
*†† Amtek Auto Ltd.....	876,612	6,057
Anant Raj Ltd.....	330,000	364,777
Andhra Sugars Ltd.....	100,065	204,947
Apar Industries Ltd.....	19,518	180,946
Apcotex Industries Ltd.....	26,922	136,299
* APL Apollo Tubes Ltd.....	561,175	6,502,820
Apollo Hospitals Enterprise Ltd.....	266,351	15,990,384
Apollo Tyres Ltd.....	2,611,811	7,629,474
* Arvind Fashions Ltd.....	418,283	1,743,233
* Arvind Ltd.....	1,044,832	2,047,930
Arvind SmartSpaces Ltd.....	1,138	3,702
Asahi India Glass Ltd.....	378,710	2,849,758
Ashiana Housing Ltd.....	90,337	207,421
Ashok Leyland Ltd.....	4,796,387	8,608,543
* Ashoka Buildcon Ltd.....	756,164	1,011,103
Asian Granito India Ltd.....	27,715	45,999
Asian Paints Ltd.....	877,857	37,291,547
Astec Lifesciences Ltd.....	12,270	277,234
*Ω Aster DM Healthcare Ltd.....	176,605	440,612
Astra Microwave Products Ltd.....	96,225	282,595
Astral Ltd.....	303,462	8,856,858
AstraZeneca Pharma India Ltd.....	6,238	235,025
Atul Ltd.....	99,494	12,740,900
*Ω AU Small Finance Bank Ltd.....	196,191	3,470,678
Aurobindo Pharma Ltd.....	1,889,453	16,128,364
Automotive Axles Ltd.....	34,850	680,905
Avanti Feeds Ltd.....	244,843	1,973,624
*Ω Avenue Supermarts Ltd.....	23,912	1,324,150
* Axis Bank Ltd.....	4,101,371	42,838,122

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Bajaj Auto Ltd.....	206,428	\$ 9,861,023
Bajaj Consumer Care Ltd.....	583,420	1,435,240
* Bajaj Electricals Ltd.....	164,164	2,649,046
Bajaj Finance Ltd.....	381,944	36,193,123
Bajaj Finserv Ltd.....	72,517	15,385,993
* Bajaj Hindusthan Sugar Ltd.....	1,076,672	245,130
Bajaj Holdings & Investment Ltd.....	188,514	13,089,667
Balaji Amines Ltd.....	86,891	3,815,412
Balkrishna Industries Ltd.....	541,031	17,026,659
Balmer Lawrie & Co. Ltd.....	533,526	913,801
Balrampur Chini Mills Ltd.....	1,232,118	7,043,385
Banco Products India Ltd.....	41,252	101,149
* Bank of Baroda.....	3,903,078	5,685,038
* Bank of India.....	82,052	60,254
* Bank of Maharashtra.....	1,256,460	356,720
Bannari Amman Sugars Ltd.....	4,314	167,172
BASF India Ltd.....	53,608	2,216,195
Bayer CropScience Ltd.....	7,062	493,505
BEML Ltd.....	107,015	2,610,855
Berger Paints India Ltd.....	821,294	7,988,655
* BF Utilities Ltd.....	32,897	174,029
Bhansali Engineering Polymers Ltd.....	477,299	891,953
Bharat Bijlee Ltd.....	6,629	178,822
Bharat Dynamics Ltd.....	69,580	469,223
Bharat Electronics Ltd.....	4,917,441	13,933,993
Bharat Forge Ltd.....	967,385	9,598,658
* Bharat Heavy Electricals Ltd.....	5,717,220	4,456,267
Bharat Petroleum Corp. Ltd.....	1,672,362	8,950,773
Bharat Rasayan Ltd.....	4,182	699,454
* Bharti Airtel Ltd.....	6,407,864	62,958,986
* Bharti Airtel Ltd.....	457,704	2,343,032
* Biocon Ltd.....	1,014,982	5,016,537
Birla Corp. Ltd.....	174,008	3,201,399
Birlasoft Ltd.....	1,368,914	8,874,017
* Black Box Ltd.....	260	3,108
Bliss Gvs Pharma Ltd.....	391,359	500,711
BLS International Services Ltd.....	2,761	8,904
Blue Dart Express Ltd.....	32,816	3,025,003
Blue Star Ltd.....	208,813	2,449,355
Bodal Chemicals Ltd.....	334,087	490,001
Bombay Burmah Trading Co.....	4,228	61,801
* Bombay Dyeing & Manufacturing Co. Ltd.....	243,330	359,712
* Borosil Renewables Ltd.....	11,077	96,494
Bosch Ltd.....	14,687	3,270,838
Brigade Enterprises Ltd.....	464,305	3,175,447
Britannia Industries Ltd.....	193,811	9,238,617
BSE Ltd.....	99,972	2,637,412
Cadila Healthcare Ltd.....	1,137,667	6,230,654
* Camlin Fine Sciences Ltd.....	127,454	259,603
Can Fin Homes Ltd.....	391,168	3,261,240
* Canara Bank.....	1,780,371	6,081,882
* Capacit'e Infraprojects Ltd.....	76,243	155,186
Caplin Point Laboratories Ltd.....	168,065	1,798,403
Carborundum Universal Ltd.....	397,071	4,773,224
Care Ratings Ltd.....	85,723	661,022
Castrol India Ltd.....	2,118,924	3,551,598
CCL Products India Ltd.....	542,713	3,459,382
Ceat Ltd.....	204,931	3,020,372
* Central Bank of India Ltd.....	1,296,350	383,523

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	149,254	\$ 3,038,695
	21,718	157,060
	467,283	3,747,067
	251,573	2,940,205
	33,707	2,197,784
	4,066,503	4,641,115
*	2,863,194	6,787,885
	1,238,670	7,244,525
*	163,396	244,197
†	2,606,099	14,734
	494,224	4,637,428
	2,119,847	18,173,066
	14,941	101,740
	1,478,623	18,770,868
	1,944,036	3,773,798
	15,088	98,679
	3,050,359	6,550,042
Ω	92,752	428,473
	51,743	3,377,890
	293,610	5,616,163
	13,809	503,895
	860,945	7,497,454
	813,879	8,660,160
	25,709	592,071
	105,671	3,960,254
	3,448,088	19,721,081
*	44,495	150,673
	378,085	4,795,290
	322,814	4,101,850
	21,407	24,020
	1,213,038	8,775,105
	409,174	9,773,137
	35,643	214,400
	124,270	148,240
*	1,715,041	1,980,542
	386,494	5,895,606
*	435,710	260,403
	268,568	2,068,749
	241,579	7,279,898
	789,578	2,957,032
	229,855	1,176,625
*	1,230,931	2,190,723
	87,318	900,216
Ω	266,608	1,313,059
*	3,908,114	860,898
*	497,662	1,318,814
	212,206	11,508,617
	49,307	2,942,032
	1,545,976	8,207,799
	32,815	276,909
Ω	132,515	5,296,577
	243,426	13,996,995
	135,214	7,805,632
*	3,939	20,666
*	4,443	19,196
	337,510	431,931
*	5,167	144,423
	132,907	4,221,018
	3,161,290	2,981,315

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Eicher Motors Ltd.....	480,477	\$17,116,325
EID Parry India Ltd.....	717,709	4,706,165
* EIH Associated Hotels.....	5,281	27,367
* EIH Ltd.....	949,911	1,801,874
Electrosteel Castings Ltd.....	350,293	188,795
Elgi Equipments Ltd.....	296,167	1,327,061
Emami Ltd.....	943,868	6,287,082
Ω Endurance Technologies Ltd.....	58,700	1,266,300
Engineers India Ltd.....	1,240,385	1,162,118
EPL Ltd.....	280,246	711,152
*Ω Equitas Small Finance Bank Ltd.....	16,876	12,577
Ω Eris Lifesciences Ltd.....	40,833	384,800
ESAB India Ltd.....	2,520	110,078
Escorts Ltd.....	439,270	10,932,247
* Eveready Industries India Ltd.....	56,676	206,790
Everest Industries Ltd.....	16,480	134,372
Everest Kanto Cylinder Ltd.....	41,663	135,543
Excel Industries Ltd.....	8,651	103,315
Exide Industries Ltd.....	2,280,057	5,328,514
* FDC Ltd.....	363,330	1,421,769
Federal Bank Ltd.....	10,852,846	14,763,730
FIEM Industries Ltd.....	4,204	64,694
Filatex India Ltd.....	276,430	430,008
Fine Organic Industries Ltd.....	8,870	460,053
Finolex Cables Ltd.....	550,383	3,690,361
Finolex Industries Ltd.....	2,101,956	4,763,377
Firstsource Solutions Ltd.....	1,906,716	4,118,059
Force Motors Ltd.....	13,893	225,959
* Fortis Healthcare Ltd.....	1,496,921	5,449,450
* Future Consumer Ltd.....	995,208	98,615
* Future Enterprises Ltd.....	756,903	100,876
Gabriel India Ltd.....	542,065	973,411
GAIL India Ltd.....	6,913,695	13,453,488
Galaxy Surfactants Ltd.....	8,115	342,797
Garden Reach Shipbuilders & Engineers Ltd.....	26,598	86,791
Garware Technical Fibres Ltd.....	59,088	2,526,380
Gateway Rail Freight Ltd.....	1,882,656	1,768,242
* Gati Ltd.....	168,389	470,746
* Gayatri Projects Ltd.....	182,707	66,265
GE Power India Ltd.....	34,023	109,351
* GE T&D India Ltd.....	181,779	298,954
*Ω General Insurance Corp. of India.....	58,166	111,629
Genus Power Infrastructures Ltd.....	99,481	92,110
Geojit Financial Services Ltd.....	70,871	75,595
* GFL Ltd.....	187,518	172,793
GHCL Ltd.....	346,609	2,033,808
GIC Housing Finance Ltd.....	54,902	117,540
Gillette India Ltd.....	29,124	2,062,878
GlaxoSmithKline Pharmaceuticals Ltd.....	65,465	1,384,057
Glenmark Pharmaceuticals Ltd.....	1,067,896	6,976,834
GMM Pfaudler Ltd.....	3,912	262,603
GOCL Corp. Ltd.....	2,224	9,585
Godawari Power & Ispat Ltd.....	69,180	280,655
Godfrey Phillips India Ltd.....	116,494	1,748,248
Ω Godrej Agrovet Ltd.....	2,871	20,651
* Godrej Consumer Products Ltd.....	1,110,853	13,301,038
* Godrej Industries Ltd.....	291,720	2,399,358
* Godrej Properties Ltd.....	213,628	4,947,279
Goodyear India Ltd.....	12,465	159,579

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Granules India Ltd.....	1,211,240	\$ 4,952,297
Graphite India Ltd.....	296,600	1,943,998
Grasim Industries Ltd.....	862,044	20,065,353
Grauer & Weil India Ltd.....	19,252	15,699
Gravita India Ltd.....	34,476	157,234
Great Eastern Shipping Co. Ltd.....	551,942	2,345,364
Greaves Cotton Ltd.....	534,229	1,498,556
Greenlam Industries Ltd.....	5,590	139,122
* Greenpanel Industries Ltd.....	71,983	507,369
Greenply Industries Ltd.....	219,487	613,560
Grindwell Norton Ltd.....	82,562	2,100,241
Gujarat Alkalies & Chemicals Ltd.....	193,943	1,800,776
Gujarat Ambuja Exports Ltd.....	528,426	1,535,715
* Gujarat Fluorochemicals Ltd.....	265,114	9,970,648
Gujarat Gas Ltd.....	991,104	8,993,189
Gujarat Industries Power Co. Ltd.....	205,198	240,660
Gujarat Mineral Development Corp. Ltd.....	421,676	647,867
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	433,066	2,738,496
Gujarat Pipavav Port Ltd.....	1,500,736	1,978,306
Gujarat State Fertilizers & Chemicals Ltd.....	786,657	1,369,158
Gujarat State Petronet Ltd.....	1,657,704	6,722,733
Gulf Oil Lubricants India Ltd.....	117,235	715,992
* Hathway Cable & Datacom Ltd.....	433,559	128,077
Hatsun Agro Product Ltd.....	107,762	1,488,925
Havells India Ltd.....	656,364	10,518,985
HBL Power Systems Ltd.....	201,705	190,644
HCL Technologies Ltd.....	3,906,108	57,985,472
Ω HDFC Asset Management Co. Ltd.....	62,249	1,847,936
Ω HDFC Bank Ltd.....	5,989,118	120,354,453
Ω HDFC Life Insurance Co. Ltd.....	725,825	6,090,963
* HealthCare Global Enterprises Ltd.....	29,208	97,671
HEG Ltd.....	78,554	1,610,771
HeidelbergCement India Ltd.....	522,739	1,584,120
* Hemisphere Properties India Ltd.....	304,687	565,629
Heritage Foods Ltd.....	91,110	467,788
Hero MotoCorp Ltd.....	409,632	14,993,642
Hester Biosciences Ltd.....	7,065	238,063
HFCL Ltd.....	4,754,140	5,098,084
HG Infra Engineering Ltd.....	40,298	308,099
Hikal Ltd.....	350,329	1,995,553
HIL Ltd.....	14,813	852,724
Himadri Speciality Chemical Ltd.....	1,119,115	853,218
Himatsingka Seide Ltd.....	95,929	299,363
Hindalco Industries Ltd.....	5,982,478	39,703,904
Hinduja Global Solutions Ltd.....	65,465	2,256,629
Hindustan Aeronautics Ltd.....	71,271	1,387,900
* Hindustan Construction Co. Ltd.....	2,430,282	490,267
* Hindustan Oil Exploration Co. Ltd.....	219,484	649,634
Hindustan Petroleum Corp. Ltd.....	2,607,654	11,051,648
Hindustan Unilever Ltd.....	1,697,817	51,987,652
Hitachi Energy India Ltd.....	24,496	1,030,350
Hle Glascoat Ltd.....	1,377	120,902
Honda India Power Products Ltd.....	13,934	267,043
Honeywell Automation India Ltd.....	7,684	4,375,922
Housing Development Finance Corp. Ltd.....	2,600,724	88,633,021
HSIL Ltd.....	55,525	230,227
Huhtamaki India Ltd.....	112,861	308,661
I G Petrochemicals Ltd.....	28,036	281,878
ICICI Bank Ltd., Sponsored ADR.....	3,949,896	85,831,240

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
ICICI Bank Ltd.....	701,916	\$ 7,542,699
Ω ICICI Lombard General Insurance Co. Ltd.....	177,722	3,275,207
Ω ICICI Prudential Life Insurance Co. Ltd.....	645,990	4,877,109
Ω ICICI Securities Ltd.....	90,077	874,818
ICRA Ltd.....	3,766	185,285
* IDFC First Bank Ltd.....	10,598,824	6,721,725
* IDFC Ltd.....	6,002,089	5,253,752
* IFB Industries Ltd.....	31,992	448,088
* IFCI Ltd.....	3,575,000	729,701
Igarashi Motors India Ltd.....	11,730	70,819
IIFL Finance Ltd.....	1,042,365	4,457,471
IIFL Securities Ltd.....	1,084,385	1,442,254
IIFL Wealth Management Ltd.....	160,050	3,451,320
India Cements Ltd.....	1,578,683	4,746,396
India Glycols Ltd.....	111,257	1,335,599
India Nippon Electricals Ltd.....	4,100	28,809
Indiabulls Housing Finance Ltd.....	1,551,764	4,444,428
* Indiabulls Real Estate Ltd.....	1,577,731	3,079,505
Ω IndiaMart InterMesh Ltd.....	6,532	441,127
Indian Bank.....	1,102,596	2,332,893
Ω Indian Energy Exchange Ltd.....	1,818,326	5,796,880
Indian Hotels Co. Ltd.....	2,956,977	8,635,985
Indian Hume Pipe Co. Ltd.....	53,092	154,893
Indian Metals & Ferro Alloys Ltd.....	26,736	128,971
Indian Oil Corp. Ltd.....	5,736,107	9,704,284
* Indian Overseas Bank.....	3,669,010	1,068,114
Indian Railway Catering & Tourism Corp. Ltd.....	101,696	1,195,411
Indo Count Industries Ltd.....	575,037	1,891,240
Indoco Remedies Ltd.....	170,819	895,630
Indraprastha Gas Ltd.....	992,152	5,252,865
Indus Towers Ltd.....	1,925,586	6,572,163
IndusInd Bank Ltd.....	837,781	9,887,700
INEOS Styrolution India Ltd.....	23,972	412,368
Infibeam Avenues Ltd.....	3,245,712	1,931,819
Info Edge India Ltd.....	39,920	2,647,275
Infosys Ltd., Sponsored ADR.....	4,067,156	95,862,867
Infosys Ltd.....	7,880,895	185,595,546
Ingersoll Rand India Ltd.....	10,781	199,766
* Inox Leisure Ltd.....	465,302	2,614,034
* Inox Wind Energy Ltd.....	21,576	215,851
* Inox Wind Ltd.....	178,502	302,142
* Insecticides India Ltd.....	10,738	103,477
* Intellect Design Arena Ltd.....	414,704	4,307,145
*Ω InterGlobe Aviation Ltd.....	143,121	3,586,664
IOL Chemicals & Pharmaceuticals Ltd.....	3,167	18,794
Ipca Laboratories Ltd.....	626,649	8,723,679
* IRB Infrastructure Developers Ltd.....	959,739	3,299,404
Ω IRCON International Ltd.....	601,486	368,893
ITC Ltd.....	8,366,272	24,824,624
ITD Cementation India Ltd.....	413,736	418,907
* ITI Ltd.....	86,934	135,462
J Kumar Infraprojects Ltd.....	136,922	310,026
* Jagran Prakashan Ltd.....	494,267	455,836
Jai Corp. Ltd.....	258,376	457,720
* Jaiprakash Associates Ltd.....	4,883,410	679,371
* Jaiprakash Power Ventures Ltd.....	8,915,158	1,097,239
* Jammu & Kashmir Bank Ltd.....	1,460,463	817,132
Jamna Auto Industries Ltd.....	1,044,494	1,516,093
JB Chemicals & Pharmaceuticals Ltd.....	252,815	5,919,065

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
JBM Auto Ltd.....	12,390	\$ 255,153
Jindal Poly Films Ltd.....	171,259	2,423,281
Jindal Saw Ltd.....	1,098,853	1,496,209
* Jindal Stainless Hisar Ltd.....	734,821	4,007,270
* Jindal Stainless Ltd.....	970,704	2,667,110
* Jindal Steel & Power Ltd.....	2,995,135	15,697,647
JK Cement Ltd.....	180,484	8,011,248
JK Lakshmi Cement Ltd.....	295,776	2,241,217
JK Paper Ltd.....	613,135	1,811,797
JK Tyre & Industries Ltd.....	755,305	1,374,737
JM Financial Ltd.....	2,628,614	2,616,325
JMC Projects India Ltd.....	155,915	210,223
* Johnson Controls-Hitachi Air Conditioning India Ltd.....	31,997	798,405
JSW Energy Ltd.....	3,502,722	14,367,135
JSW Steel Ltd.....	4,421,976	37,759,767
JTEKT India Ltd.....	213,387	258,886
Jubilant Foodworks Ltd.....	339,538	15,558,949
Jubilant Ingrevia Ltd.....	925,628	7,213,391
Jubilant Pharmova Ltd.....	915,976	6,400,647
* Just Dial Ltd.....	38,838	474,617
Jyothy Labs Ltd.....	653,761	1,240,711
Kajaria Ceramics Ltd.....	636,709	11,485,988
Kalpataru Power Transmission Ltd.....	546,884	2,939,089
Kalyani Steels Ltd.....	151,470	642,014
Kansai Nerolac Paints Ltd.....	527,420	4,033,955
Karnataka Bank Ltd.....	1,037,258	897,159
Karur Vysya Bank Ltd.....	2,326,335	1,582,922
Kaveri Seed Co. Ltd.....	231,361	1,717,649
KCP Ltd.....	322,815	588,144
KEC International Ltd.....	755,871	5,102,033
KEI Industries Ltd.....	435,316	6,308,061
Kennametal India Ltd.....	5,350	136,446
* Kesoram Industries Ltd.....	251,096	219,276
* Kiri Industries Ltd.....	96,264	644,023
Kirloskar Brothers Ltd.....	29,941	143,180
Kirloskar Ferrous Industries Ltd.....	84,722	243,298
Kirloskar Oil Engines Ltd.....	205,933	475,294
Kitex Garments Ltd.....	9,722	33,704
KNR Constructions Ltd.....	792,049	3,396,899
* Kolte-Patil Developers Ltd.....	127,603	547,736
Kotak Mahindra Bank Ltd.....	1,546,446	38,766,794
KPIT Technologies Ltd.....	1,635,395	14,353,644
KPR Mill Ltd.....	571,802	5,163,710
KRBL Ltd.....	468,927	1,469,552
KSB Ltd.....	34,404	574,083
* L&T Finance Holdings Ltd.....	4,580,879	4,624,305
Ω L&T Technology Services Ltd.....	16,680	1,058,425
LA Opala RG Ltd.....	129,753	682,108
Lakshmi Machine Works Ltd.....	19,161	2,811,506
*†† Lanco Infratech Ltd.....	978,499	738
Ω Larsen & Toubro Infotech Ltd.....	178,712	15,153,189
Larsen & Toubro Ltd.....	1,747,731	45,106,501
Ω Laurus Labs Ltd.....	516,335	3,502,899
*Ω Lemon Tree Hotels Ltd.....	631,568	446,403
LG Balakrishnan & Bros Ltd.....	82,909	763,623
LIC Housing Finance Ltd.....	2,368,034	12,327,812
Linde India Ltd.....	59,936	2,199,332
LT Foods Ltd.....	923,868	885,186
Lumax Auto Technologies Ltd.....	27,109	70,594

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Lumax Industries Ltd.....	11,696	\$ 172,964
Lupin Ltd.....	1,206,863	14,771,023
LUX Industries Ltd.....	54,659	1,988,287
Mahanagar Gas Ltd.....	160,796	1,768,549
Maharashtra Scooters Ltd.....	8,369	410,754
Maharashtra Seamless Ltd.....	186,902	1,354,186
Mahindra & Mahindra Financial Services Ltd.....	4,427,304	9,696,991
Mahindra & Mahindra Ltd.....	2,407,651	28,739,018
* Mahindra CIE Automotive Ltd.....	653,713	1,882,911
* Mahindra Holidays & Resorts India Ltd.....	514,804	1,474,741
* Mahindra Lifespace Developers Ltd.....	468,378	1,575,345
Ω Mahindra Logistics Ltd.....	51,483	407,960
Maithan Alloys Ltd.....	32,542	429,063
Man Infraconstruction Ltd.....	186,859	293,818
Manappuram Finance Ltd.....	2,076,602	4,422,185
Mangalam Cement Ltd.....	26,899	144,433
* Mangalore Refinery & Petrochemicals Ltd.....	896,438	552,692
Marico Ltd.....	1,900,442	12,372,143
Marksans Pharma Ltd.....	1,846,538	1,399,970
Maruti Suzuki India Ltd.....	191,084	22,106,025
Ω MAS Financial Services Ltd.....	8,421	55,453
Mastek Ltd.....	68,376	2,508,194
* Max Financial Services Ltd.....	399,235	5,077,796
* Max Healthcare Institute Ltd.....	831,397	4,121,183
* Max India Ltd.....	80,597	83,697
* Max Ventures & Industries Ltd.....	98,054	153,334
Mayur Uniquoters Ltd.....	126,372	854,477
Mazagon Dock Shipbuilders Ltd.....	8,681	31,818
* Meghmani Finechem Ltd.....	95,151	1,119,432
Meghmani Organics Ltd.....	1,012,240	1,492,611
Ω Metropolis Healthcare Ltd.....	45,844	1,553,385
Minda Corp. Ltd.....	219,545	590,052
Minda Industries Ltd.....	545,932	8,235,407
Mindtree Ltd.....	220,637	12,053,473
Ω Mishra Dhatu Nigam Ltd.....	33,703	84,006
MM Forgings Ltd.....	7,187	64,383
MOIL Ltd.....	552,805	1,279,582
Monte Carlo Fashions Ltd.....	14,948	123,835
* Morepen Laboratories Ltd.....	1,747,848	1,210,907
Motherson Sumi Systems Ltd.....	5,083,615	12,363,352
Motherson Sumi Wiring India.....	5,083,615	2,714,758
Motilal Oswal Financial Services Ltd.....	225,316	2,680,927
Mphasis Ltd.....	594,954	24,948,604
MRF Ltd.....	7,871	7,624,013
MSTC Ltd.....	22,984	110,365
Mukand Ltd.....	25,139	41,645
Multi Commodity Exchange of India Ltd.....	65,212	1,350,396
Muthoot Finance Ltd.....	861,276	16,923,875
Nahar Spinning Mills Ltd.....	14,121	115,469
* Narayana Hrudayalaya Ltd.....	8,374	73,125
Natco Pharma Ltd.....	536,930	6,571,993
National Aluminium Co. Ltd.....	6,061,904	8,965,621
* National Fertilizers Ltd.....	77,200	60,221
Nava Bharat Ventures Ltd.....	451,326	808,105
Navin Fluorine International Ltd.....	109,721	5,811,784
Navneet Education Ltd.....	598,351	785,534
NBCC India Ltd.....	2,519,976	1,597,673
NCC Ltd.....	2,028,261	2,053,579
NCL Industries Ltd.....	49,341	138,038

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
NELCO Ltd.....	11,266	\$ 118,154
Neogen Chemicals Ltd.....	11,536	258,074
NESCO Ltd.....	145,938	1,135,351
Nestle India Ltd.....	77,791	19,355,067
* Network18 Media & Investments Ltd.....	189,621	209,904
Neuland Laboratories Ltd.....	4,725	93,547
Newgen Software Technologies Ltd.....	4,050	31,197
NHPC Ltd.....	9,077,944	3,661,219
NIIT Ltd.....	702,179	4,079,762
Nilkamal Ltd.....	46,568	1,512,021
NLC India Ltd.....	749,864	677,313
NMDC Ltd.....	1,291,968	2,441,166
NOCIL Ltd.....	473,831	1,484,464
Novartis India Ltd.....	9,307	92,550
NRB Bearings Ltd.....	274,013	606,712
NTPC Ltd.....	7,595,778	14,540,775
Nucleus Software Exports Ltd.....	61,404	489,265
* Oberoi Realty Ltd.....	536,163	6,604,539
Oil & Natural Gas Corp. Ltd.....	5,479,541	12,805,362
Oil India Ltd.....	1,100,154	3,567,624
* Olectra Greentech Ltd.....	55,373	631,134
* Omaxe Ltd.....	387,726	473,398
OnMobile Global Ltd.....	64,240	127,785
Oracle Financial Services Software Ltd.....	97,096	4,590,930
Orient Cement Ltd.....	657,823	1,495,699
Orient Electric Ltd.....	300,309	1,343,741
Orient Paper & Industries Ltd.....	488,178	206,508
Oriental Aromatics Ltd.....	8,133	76,502
Oriental Carbon & Chemicals Ltd.....	9,665	125,905
Page Industries Ltd.....	26,237	14,987,768
Paisalo Digital Ltd.....	26,167	245,666
Panama Petrochem Ltd.....	55,474	222,174
Ω Parag Milk Foods Ltd.....	125,551	186,374
* Patel Engineering Ltd.....	545,213	221,529
* PC Jeweller Ltd.....	338,467	120,469
PCBL Ltd.....	610,099	1,959,132
Persistent Systems Ltd.....	349,203	20,795,113
Petronet LNG Ltd.....	4,120,923	11,866,149
Pfizer Ltd.....	48,283	2,942,063
Phoenix Mills Ltd.....	346,738	4,644,482
PI Industries Ltd.....	444,152	14,615,615
Pidilite Industries Ltd.....	359,576	11,863,773
Piramal Enterprises Ltd.....	339,839	10,952,793
*Ω PNB Housing Finance Ltd.....	158,265	929,141
PNC Infratech Ltd.....	268,967	1,075,587
Poly Medicure Ltd.....	75,980	926,633
Polyplex Corp. Ltd.....	91,921	2,284,654
* Poonawalla Fincorp Ltd.....	327,620	1,258,755
Power Finance Corp. Ltd.....	5,937,268	9,731,646
Power Grid Corp. of India Ltd.....	6,976,988	20,235,467
* Power Mech Projects Ltd.....	12,366	159,230
Praj Industries Ltd.....	355,506	2,028,816
* Prakash Industries Ltd.....	462,602	379,023
Ω Prataap Snacks Ltd.....	12,879	142,240
Prestige Estates Projects Ltd.....	899,952	5,932,081
* Pricol Ltd.....	140,948	239,039
Prince Pipes & Fittings Ltd.....	55,622	508,918
* Prism Johnson Ltd.....	551,024	1,040,605
Privi Speciality Chemicals Ltd.....	13,352	362,873

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	43,432	\$ 2,945,951
	29,503	5,812,924
	28,519	236,303
*	960,779	246,318
	1,768,017	2,271,361
*	6,692,535	3,750,504
*	66,211	127,294
*	260,299	5,600,155
Ω	155,968	1,512,012
Ω	26,089	73,239
	431,768	6,245,541
	1,056,247	3,067,555
	567,703	6,404,975
	460,368	1,608,368
	463,721	5,401,918
	180,606	597,121
	3,668	47,503
*	15,396	125,426
	1,165,470	1,257,211
	49,049	1,252,847
*	243,366	2,487,938
*Ω	956,117	1,931,942
	6,402,151	11,969,913
	3,579,582	7,841,628
	194,125	3,210,290
	54,192	646,409
	8,023,851	258,309,699
*	7,812,588	1,580,396
	293,077	1,041,961
	171,740	1,012,289
	101,793	59,816
	58,504	216,376
*	8,987	83,392
	26,350	179,737
*	44,735	23,132
	52,601	169,374
	31,964	108,485
	2,495	12,471
*	103,429	82,038
*	39,826	122,953
	44,907	4,566,028
	14,087	156,742
	17,783	1,123,311
	2,391	32,979
	7,375	117,825
*	165,176	1,959,085
Ω	365,655	6,096,254
	29,388	3,541,495
*	118,825	166,516
	3,644	52,745
	542,850	71,863
	324,117	710,362
	3,105	6,234
Ω	139,388	301,634
	8,456	69,051
*	20,286	139,071
	143,288	1,118,323
	13,023	137,896
*	4,574	200,261

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Shilpa Medicare Ltd.....	66,198	\$ 451,502
Shipping Corp. of India Ltd.....	1,001,880	1,658,909
* Shoppers Stop Ltd.....	101,117	483,328
Shree Cement Ltd.....	31,611	10,324,083
* Shree Renuka Sugars Ltd.....	1,669,773	737,971
Shriram City Union Finance Ltd.....	38,758	926,881
Shriram Transport Finance Co. Ltd.....	998,528	16,633,512
Siemens Ltd.....	131,632	4,123,283
* Sintex Plastics Technology Ltd.....	948,013	117,879
* SIS Ltd.....	45,663	308,119
Siyaram Silk Mills Ltd.....	13,002	85,656
SKF India Ltd.....	94,121	4,600,139
* SML ISUZU Ltd.....	185	1,598
* Snowman Logistics Ltd.....	47,354	25,408
Sobha Ltd.....	440,562	5,118,023
Solar Industries India Ltd.....	125,721	3,943,025
Solara Active Pharma Sciences Ltd.....	61,497	776,712
Somany Ceramics Ltd.....	28,689	340,811
Somany Home Innovation Ltd.....	194,682	995,877
Sonata Software Ltd.....	326,389	3,581,967
* South Indian Bank Ltd.....	5,754,674	699,309
SP Apparels Ltd.....	2,321	15,043
* Spandana Sphoorty Financial Ltd.....	3,005	13,728
* SpiceJet Ltd.....	386,248	317,325
SRF Ltd.....	813,235	26,263,021
Srikalahasthi Pipes Ltd.....	81,329	255,602
* Star Cement Ltd.....	114,905	147,687
State Bank of India.....	2,905,882	21,148,608
State Bank of India,GDR.....	15,193	1,099,740
Steel Authority of India Ltd.....	5,353,246	7,150,128
* Sterling & Wilson Renewable.....	85,019	453,001
Sterlite Technologies Ltd.....	1,116,079	3,069,886
Strides Pharma Science Ltd.....	445,300	2,370,933
Subex Ltd.....	240,944	154,168
Subros Ltd.....	141,380	698,981
Sudarshan Chemical Industries.....	168,739	1,301,227
Sumitomo Chemical India Ltd.....	62,781	330,863
Sun Pharmaceutical Industries Ltd.....	1,983,170	22,266,676
Sun TV Network Ltd.....	771,242	5,177,063
Sundaram Finance Holdings Ltd.....	135,063	150,097
Sundaram Finance Ltd.....	119,286	3,612,311
Sundaram-Clayton Ltd.....	6,590	335,039
Sundram Fasteners Ltd.....	629,598	7,216,255
Sunteck Realty Ltd.....	383,456	2,633,231
Suprajit Engineering Ltd.....	279,878	1,529,308
Supreme Industries Ltd.....	358,712	10,079,796
Supreme Petrochem Ltd.....	230,846	2,176,662
Surya Roshni Ltd.....	124,490	796,270
Sutlej Textiles & Industries Ltd.....	76,203	99,655
Suven Pharmaceuticals Ltd.....	937,264	6,748,563
* Suzlon Energy Ltd.....	6,118,455	991,944
Swan Energy Ltd.....	39,795	89,782
Swaraj Engines Ltd.....	25,118	477,893
Symphony Ltd.....	75,246	1,015,798
*Ω Syngene International Ltd.....	532,118	4,080,781
Tamil Nadu Newsprint & Papers Ltd.....	33,507	53,032
Tamilnadu Petroproducts Ltd.....	123,909	171,739
Tanla Platforms Ltd.....	42,322	999,256
* TARC Ltd.....	261,467	170,473

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Tasty Bite Eatables Ltd.....	869	\$ 148,464
Tata Chemicals Ltd.....	950,486	12,001,315
Tata Coffee Ltd.....	295,085	864,707
Tata Communications Ltd.....	572,974	9,924,714
Tata Consultancy Services Ltd.....	2,369,939	119,618,098
Tata Consumer Products Ltd.....	2,202,827	21,559,414
Tata Elxsi Ltd.....	129,291	13,246,435
Tata Metaliks Ltd.....	101,490	1,141,309
#* Tata Motors Ltd., Sponsored ADR.....	36,525	1,233,084
* Tata Motors Ltd.....	6,741,020	46,483,836
Tata Power Co. Ltd.....	6,320,193	21,047,925
Tata Steel Long Products Ltd.....	66,703	675,836
Tata Steel Ltd.....	2,253,940	33,218,669
* Tata Teleservices Maharashtra Ltd.....	62,448	123,685
TCI Express Ltd.....	90,105	2,370,663
*Ω TCNS Clothing Co. Ltd.....	8,176	80,128
TD Power Systems Ltd.....	15,517	89,686
Tech Mahindra Ltd.....	1,966,568	39,360,899
Techno Electric & Engineering Co. Ltd.....	251,349	841,975
*Ω Tejas Networks Ltd.....	16,006	89,115
Texmaco Rail & Engineering Ltd.....	233,487	131,582
Thermax Ltd.....	150,123	4,161,395
Thirumalai Chemicals Ltd.....	132,488	471,375
* Thomas Cook India Ltd.....	361,310	325,184
Ω Thyrocare Technologies Ltd.....	64,929	845,641
Tide Water Oil Co. India Ltd.....	36,684	699,785
* Tilaknagar Industries Ltd.....	19,316	20,607
Time Technoplast Ltd.....	557,259	635,221
Timken India Ltd.....	144,941	3,760,882
Tinplate Co. of India Ltd.....	263,917	1,315,661
* Titagarh Wagons Ltd.....	121,930	184,829
Titan Co. Ltd.....	730,615	23,245,164
Torrent Pharmaceuticals Ltd.....	232,628	8,329,661
Torrent Power Ltd.....	935,601	6,849,820
Tourism Finance Corp. of India Ltd.....	91,734	89,687
Transport Corp. of India Ltd.....	286,340	2,701,863
Trent Ltd.....	15,007	208,176
Trident Ltd.....	10,150,783	8,429,293
Triveni Engineering & Industries Ltd.....	664,707	2,387,280
Triveni Turbine Ltd.....	637,300	1,739,538
TTK Prestige Ltd.....	230,610	2,981,233
Tube Investments of India Ltd.....	470,598	10,733,871
TV Today Network Ltd.....	198,880	1,056,921
* TV18 Broadcast Ltd.....	3,452,072	2,745,101
TVS Motor Co. Ltd.....	170,859	1,399,918
TVS Srichakra Ltd.....	23,222	628,432
* UCO Bank.....	2,358,728	435,467
Uflex Ltd.....	269,534	1,845,694
Ugro Capital Ltd.....	13,362	40,172
UltraTech Cement Ltd.....	279,799	27,199,339
Unichem Laboratories Ltd.....	252,488	911,492
* Union Bank of India Ltd.....	3,946,867	2,529,401
United Breweries Ltd.....	131,346	2,861,965
* United Spirits Ltd.....	859,065	10,016,426
UPL Ltd.....	3,236,724	34,068,575
* Usha Martin Ltd.....	491,361	569,392
* VA Tech Wabag Ltd.....	190,837	810,782
Vaibhav Global Ltd.....	177,074	1,098,418
Vakrangee Ltd.....	2,593,048	1,374,720

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
*Ω Valiant Organics Ltd.....	4,998	\$ 74,953
Vardhman Textiles Ltd.....	165,914	5,393,477
*Ω Varroc Engineering Ltd.....	20,042	108,238
Varun Beverages Ltd.....	111,098	1,353,865
Vedanta Ltd.....	1,454,108	6,344,926
Venky's India Ltd.....	33,932	1,174,198
Vesuvius India Ltd.....	14,962	218,772
V-Guard Industries Ltd.....	707,742	2,054,065
Vimta Labs Ltd.....	8,398	43,044
Vinati Organics Ltd.....	168,709	4,470,908
Vindhya Telelinks Ltd.....	20,380	334,744
Visaka Industries Ltd.....	12,278	103,100
* V-Mart Retail Ltd.....	46,673	2,368,314
* Vodafone Idea Ltd.....	36,760,328	5,339,374
Voltamp Transformers Ltd.....	5,547	155,896
Voltas Ltd.....	50,531	804,068
VRL Logistics Ltd.....	259,158	1,549,809
VST Industries Ltd.....	28,150	1,201,971
VST Tillers Tractors Ltd.....	12,893	534,338
WABCO India Ltd.....	596	63,891
Welspun Corp. Ltd.....	866,794	2,166,408
Welspun Enterprises Ltd.....	452,976	610,165
Welspun India Ltd.....	3,072,052	5,878,756
West Coast Paper Mills Ltd.....	238,374	774,673
* Westlife Development Ltd.....	2,418	16,254
Wheels India Ltd.....	16,988	163,066
Whirlpool of India Ltd.....	120,592	3,003,074
Wipro Ltd.....	5,619,415	43,417,087
* Wockhardt Ltd.....	234,074	1,238,003
* Wonderla Holidays Ltd.....	34,750	99,868
* Yes Bank Ltd.....	12,651,241	2,267,686
Zee Entertainment Enterprises Ltd.....	3,316,850	12,968,666
* Zee Media Corp. Ltd.....	176,102	35,512
Zensar Technologies Ltd.....	607,569	3,424,050
Zydus Wellness Ltd.....	45,797	1,078,060
TOTAL INDIA.....		4,078,787,099
INDONESIA — (1.7%)		
* ABM Investama Tbk PT.....	390,500	38,351
Ace Hardware Indonesia Tbk PT.....	43,778,900	3,769,983
Adaro Energy Tbk PT.....	98,679,800	15,451,460
* Adhi Karya Persero Tbk PT.....	10,323,179	598,315
* Adi Sarana Armada Tbk PT.....	6,876,000	1,323,883
* Agung Semesta Sejahtera Tbk PT.....	29,109,300	101,106
AKR Corporindo Tbk PT.....	56,449,000	2,877,240
* Alam Sutera Realty Tbk PT.....	72,948,900	747,741
Aneka Tambang Tbk.....	29,444,319	3,673,416
Arwana Citramulia Tbk PT.....	18,995,100	1,122,836
Ashmore Asset Management Indonesia Tbk PT.....	1,446,100	176,061
Astra Agro Lestari Tbk PT.....	2,391,522	1,650,109
Astra International Tbk PT.....	40,170,700	15,374,409
Astra Otoparts Tbk PT.....	3,096,400	221,927
* Asuransi Maximus Graha Persada Tbk PT.....	1,160,200	19,600
*†† Bakrie Telecom Tbk PT.....	35,294,139	23,007
Bank BTPN Syariah Tbk PT.....	3,162,900	769,706
* Bank Bukopin Tbk PT.....	107,523,288	2,089,508
* Bank Capital Indonesia Tbk PT.....	23,509,700	351,312
Bank Central Asia Tbk PT.....	112,444,000	59,808,630
* Bank China Construction Bank Indonesia Tbk PT.....	15,983,800	114,323

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
	8,884,554	\$ 1,485,760
* Bank Danamon Indonesia Tbk PT.....	2,332,500	631,011
* Bank Ina Perdana PT.....	3,263,400	3,730,880
* Bank Mandiri Persero Tbk PT.....	36,959,036	19,366,842
* Bank Mayapada International Tbk PT.....	1,831,200	63,624
* Bank Maybank Indonesia Tbk PT.....	5,771,200	122,886
* Bank Nationalnobu Tbk PT.....	1,945,300	80,936
* Bank Negara Indonesia Persero Tbk PT.....	14,920,930	7,658,094
* Bank Pan Indonesia Tbk PT.....	35,073,500	1,820,391
* Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT.....	23,091,100	2,120,876
* Bank Pembangunan Daerah Jawa Timur Tbk PT.....	29,699,500	1,542,390
* Bank Rakyat Indonesia Persero Tbk PT.....	156,649,859	44,588,096
* Bank Raya Indonesia Tbk PT.....	3,729,388	332,842
* Bank Syariah Indonesia Tbk PT.....	3,030,800	326,009
* Bank Tabungan Negara Persero Tbk PT.....	33,009,535	3,903,566
* Barito Pacific Tbk PT.....	177,877,100	11,052,056
* Bayan Resources Tbk PT.....	746,500	1,913,030
* Bekasi Fajar Industrial Estate Tbk PT.....	27,359,100	200,367
* BFI Finance Indonesia Tbk PT.....	37,805,000	3,442,856
* Bintang Oto Global Tbk PT.....	10,539,500	1,019,663
* BISI International Tbk PT.....	10,592,012	719,439
* Blue Bird Tbk PT.....	1,558,200	155,229
* Buana Lintas Lautan Tbk PT.....	66,307,600	673,454
* Bukit Asam Tbk PT.....	27,469,900	5,470,251
* Bumi Serpong Damai Tbk PT.....	49,346,900	3,131,436
* Bumi Teknokultura Unggul Tbk PT.....	24,398,900	76,342
* Capital Financial Indonesia Tbk PT.....	1,539,700	58,467
* Catur Sentosa Adiprana Tbk PT.....	864,200	30,379
* Centratama Telekomunikasi Indonesia Tbk PT.....	7,105,500	102,078
* Charoen Pokphand Indonesia Tbk PT.....	26,820,360	11,784,943
Ω Cikarang Listrindo Tbk PT.....	5,210,400	226,753
* Ciputra Development Tbk PT.....	94,713,115	5,788,000
* Citra Marga Nusaphala Persada Tbk PT.....	20,081,671	2,370,976
* City Retail Developments Tbk PT.....	11,633,200	121,564
* Delta Dunia Makmur Tbk PT.....	35,017,300	615,280
* Dharma Satya Nusantara Tbk PT.....	7,809,400	326,220
* DMS Propertindo Tbk PT.....	11,601,600	47,606
* Eagle High Plantations Tbk PT.....	33,181,800	168,012
* Elang Mahkota Teknologi Tbk PT.....	29,865,500	3,744,765
* Elnusa Tbk PT.....	26,813,400	516,789
* Erajaya Swasembada Tbk PT.....	61,364,600	2,363,218
* FKS Food Sejahtera Tbk PT.....	30,463,339	370,692
* Gajah Tunggal Tbk PT.....	11,013,700	475,439
*†† Garuda Indonesia Persero Tbk PT.....	15,382,253	89,040
* Garudafood Putra Putri Jaya Tbk PT.....	8,318,900	289,345
* Gudang Garam Tbk PT.....	2,833,200	6,046,614
* Hanson International Tbk PT.....	637,185,300	0
* Harum Energy Tbk PT.....	2,417,400	1,796,436
* Hexindo Adiperkasa Tbk PT.....	744,756	246,919
* Impack Pratama Industri Tbk PT.....	1,016,500	191,670
* Indah Kiat Pulp & Paper Tbk PT.....	17,317,000	9,209,276
* Indika Energy Tbk PT.....	11,022,100	1,606,227
* Indo Tambangraya Megah Tbk PT.....	2,828,900	4,263,397
* Indocement Tunggal Prakarsa Tbk PT.....	4,664,700	3,573,504
* Indofarma Persero Tbk PT.....	928,100	133,208
* Indofood CBP Sukses Makmur Tbk PT.....	7,661,400	4,657,745
* Indofood Sukses Makmur Tbk PT.....	31,320,600	13,812,319
* Indomobil Sukses Internasional Tbk PT.....	1,224,700	62,902
* Indosat Tbk PT.....	6,419,200	2,564,269

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
Industri Jamu Dan Farmasi Sido Muncul Tbk PT.....	30,286,188	\$1,961,852
Inovisi Infracom Tbk PT.....	2,876,678	0
Integra Indocabinet Tbk PT.....	6,975,500	379,051
*†† Inti Agri Resources Tbk PT.....	10,879,700	7,092
* Intikeramik Alamasri Industri Tbk PT.....	6,837,200	23,770
* Intiland Development Tbk PT.....	49,170,500	503,312
Japfa Comfeed Indonesia Tbk PT.....	38,665,600	4,498,033
* Jasa Marga Persero Tbk PT.....	9,986,458	2,290,270
Jaya Real Property Tbk PT.....	5,813,800	200,512
Kalbe Farma Tbk PT.....	77,517,000	8,855,594
* Kapuas Prima Coal Tbk PT.....	37,262,800	233,530
* Kawasan Industri Jababeka Tbk PT.....	148,103,245	1,651,742
* KMI Wire & Cable Tbk PT.....	28,325,800	540,391
* Krakatau Steel Persero Tbk PT.....	21,456,137	533,461
* Kresna Graha Investama Tbk PT.....	48,561,400	262,572
Link Net Tbk PT.....	5,429,900	1,669,275
Lippo Cikarang Tbk PT.....	18,373,505	1,628,349
* Lippo Karawaci Tbk PT.....	371,372,962	3,414,819
* M Cash Integrasi PT.....	90,400	69,848
* Malindo Feedmill Tbk PT.....	5,480,200	250,347
* Map Aktif Adiperkasa PT.....	806,800	133,733
Matahari Department Store Tbk PT.....	2,379,900	629,121
* Matahari Putra Prima Tbk PT.....	1,693,800	26,957
Mayora Indah Tbk PT.....	26,179,825	3,413,398
* Medco Energi Internasional Tbk PT.....	69,082,660	2,688,404
Media Nusantara Citra Tbk PT.....	45,144,093	2,679,353
Medikaloka Hermina Tbk PT.....	10,610,500	808,898
* Mega Manunggal Property Tbk PT.....	2,073,300	67,383
* Merdeka Copper Gold Tbk PT.....	12,875,800	3,291,606
* Metro Healthcare Indonesia Tbk PT.....	40,504,600	1,494,375
Metrodada Electronics Tbk PT.....	27,646,000	1,298,802
Metropolitan Kentjana Tbk PT.....	11,400	19,757
* Mitra Adiperkasa Tbk PT.....	77,386,700	4,215,195
Mitra Keluarga Karyasehat Tbk PT.....	13,686,900	2,404,784
Mitra Pinasthika Mustika Tbk PT.....	4,382,400	303,582
* MNC Investama Tbk PT.....	36,970,600	151,948
* MNC Land Tbk PT.....	43,359,000	274,504
MNC Studios International Tbk PT.....	4,387,500	1,006,177
* MNC Vision Networks Tbk PT.....	24,418,100	228,950
* Multipolar Tbk PT.....	25,123,800	369,223
* NFC Indonesia Tbk PT.....	130,200	71,276
Nippon Indosari Corpindo Tbk PT.....	19,741,289	1,847,883
Pabrik Kertas Tjiwi Kimia Tbk PT.....	5,522,800	2,709,756
* Pacific Strategic Financial Tbk PT.....	9,270,800	680,185
* Pakuwon Jati Tbk PT.....	87,048,200	2,616,538
* Pan Brothers Tbk PT.....	4,249,600	41,220
* Panin Financial Tbk PT.....	175,002,600	2,104,135
* Paninvest Tbk PT.....	5,860,000	285,622
* Pelayaran Tamarin Samudra Tbk PT.....	15,253,600	53,030
* Perusahaan Gas Negara Tbk PT.....	41,387,000	4,005,867
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT.....	23,458,900	2,062,897
* Pollux Properti Indonesia Tbk PT.....	1,629,400	97,646
*†† Pool Advista Indonesia Tbk PT.....	8,941,700	5,829
* PP Persero Tbk PT.....	20,108,290	1,313,839
Puradelta Lestari Tbk PT.....	39,011,200	507,594
* Ramayana Lestari Sentosa Tbk PT.....	16,616,700	747,319
*†† Rimo International Lestari Tbk PT.....	151,291,900	98,621
Salim Ivomas Pratama Tbk PT.....	30,001,600	952,994
* Sampoerna Agro Tbk PT.....	5,071,559	706,991

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
	6,442,000	\$ 416,950
	33,652,100	2,405,211
	6,789,500	200,119
	29,457,200	2,064,424
	2,876,400	0
	16,322,000	1,500,328
*	10,076,700	386,518
*	12,515,100	5,894,257
*	62,733,800	227,227
	2,257,125	1,299,110
*	278,500	230,821
*	136,028,400	768,459
*††	96,691,300	368,088
	7,505,500	189,215
*††	58,447,900	38,100
	6,224,300	505,384
*	49,622,247	2,359,464
*	165,082,600	3,365,276
*	20,403,700	846,712
*	31,382,200	884,248
	3,098,000	0
	55,290,600	16,193,263
#	650,045	19,325,838
	1,241,400	129,527
*	12,195,367	1,179,639
*††	17,703,800	27,928
	37,694,700	7,591,326
*††	173,119,000	112,849
*	1,337,900	957,977
	3,690,500	141,594
	23,143,100	1,259,491
	8,038,500	710,040
	11,163,500	1,242,680
	20,003,200	5,625,925
	11,208,146	18,121,777
	10,244,250	3,388,768
*	48,306,300	319,086
*	53,676,157	2,193,779
	26,786,300	418,253
*	18,630,322	1,351,554
	25,179,100	5,845,857
TOTAL INDONESIA		489,061,575
MALAYSIA — (1.5%)		
#	2,198,485	817,467
	25,800	9,781
#	2,769,500	930,743
#	800,140	2,806,349
	3,725,944	1,590,010
	32,600	115,167
#	7,317,400	5,793,234
	43,400	131,073
*	7,773,950	6,071,383
*	84,200	67,855
	2,964,100	680,519
	10,446,335	9,280,778
	389,650	2,164,340
*	1,232,400	84,308
#*	26,597,513	1,535,615

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
* Berjaya Land Bhd.	2,070,900	\$ 109,001
Berjaya Sports Toto Bhd.	5,467,912	2,485,806
#* Bermaz Auto Bhd.	2,447,900	963,826
# Beshom Holdings Bhd.	1,680,022	727,772
# BIMB Holdings Bhd.	3,602,959	2,713,221
* Borneo Oil Bhd.	5,379,600	32,045
#* Boustead Holdings Bhd.	3,199,031	413,628
# Boustead Plantations Bhd.	1,584,700	273,257
# British American Tobacco Malaysia Bhd.	791,900	2,322,940
* Bumi Armada Bhd.	15,040,850	1,997,689
# Bursa Malaysia Bhd.	2,531,400	3,789,386
# Cahya Mata Sarawak Bhd.	3,814,000	1,126,276
# Carlsberg Brewery Malaysia Bhd, Class B.	678,200	3,275,712
Carotech Bhd.	44,425	0
CB Industrial Product Holding Bhd.	2,888,820	911,656
CIMB Group Holdings Bhd.	11,841,271	14,750,557
* Coastal Contracts Bhd.	35,500	15,165
Comfort Glove Bhd.	127,200	28,226
# CSC Steel Holdings Bhd.	894,700	278,374
#* Cypark Resources Bhd.	2,322,250	470,277
# D&O Green Technologies Bhd.	3,307,400	3,899,723
Datasonic Group Bhd.	1,890,200	203,803
# Dayang Enterprise Holdings Bhd.	3,102,763	681,467
# Dialog Group Bhd.	6,958,984	4,269,747
DiGi.Com Bhd.	8,910,120	8,100,724
# DRB-Hicom Bhd.	8,737,900	3,057,706
Dufu Technology Corp. Bhd.	123,600	109,883
# Duopharma Biotech Bhd.	473,233	167,545
Dutch Lady Milk Industries Bhd.	81,800	631,125
# Eco World Development Group Bhd.	4,320,400	957,018
# Eco World International Bhd.	504,300	49,710
#* Ekovest BHD.	8,726,750	867,377
Evergreen Fibreboard Bhd.	163,800	19,697
FGV Holdings Bhd.	31,100	11,371
Formosa Prosonic Industries Bhd.	134,400	112,512
# Fraser & Neave Holdings Bhd.	240,000	1,418,876
Frontken Corp. Bhd.	4,713,200	3,638,837
Gadang Holdings Bhd.	2,667,600	243,261
* Gamuda Bhd.	6,026,896	3,994,770
# Gas Malaysia Bhd.	568,700	364,081
Genting Bhd.	4,792,600	5,019,699
Genting Malaysia Bhd.	6,098,200	3,992,732
Genting Plantations Bhd.	793,800	1,224,111
# George Kent Malaysia Bhd.	2,239,687	334,305
# Globetronics Technology Bhd.	3,453,745	1,219,433
* Greatech Technology Bhd.	51,800	65,270
# Guan Chong Bhd.	861,600	552,109
# HAP Seng Consolidated Bhd.	5,549,740	10,080,884
Hartalega Holdings Bhd.	4,283,000	6,013,278
# Heineken Malaysia Bhd.	664,300	3,253,935
# Hengyuan Refining Co. Bhd.	911,900	889,903
# HeveaBoard Bhd.	2,169,800	239,252
# Hiap Teck Venture Bhd.	6,073,100	716,140
# Hibiscus Petroleum Bhd.	7,246,600	1,765,400
# Hong Leong Bank Bhd.	910,165	4,226,055
Hong Leong Capital Bhd.	110,700	189,366
Hong Leong Financial Group Bhd.	1,226,498	5,352,629
Hong Leong Industries Bhd.	506,400	1,125,445
* Hong Seng Consolidated Bhd.	150,800	99,605

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
* HSS Engineers Bhd.	510,200	\$ 59,988
Hup Seng Industries Bhd.	1,335,300	275,948
IGB Bhd.	490,492	232,594
# IHH Healthcare Bhd.	1,860,600	2,867,117
# IJM Corp. Bhd.	15,725,626	5,352,285
Inari Amertron Bhd.	7,981,632	6,377,460
Insas Bhd.	4,413,602	944,526
# IOI Corp. Bhd.	3,788,477	3,444,036
IOI Properties Group Bhd.	5,497,519	1,341,382
#* Iskandar Waterfront City Bhd.	3,034,000	243,893
#* JAKS Resources Bhd.	11,187,660	1,047,417
#* Jaya Tiasa Holdings Bhd.	2,583,639	415,294
# JHM Consolidation Bhd.	1,188,900	434,986
* Keck Seng Malaysia Bhd.	338,000	298,112
Kelington Group Bhd.	233,500	83,570
Kerjaya Prospek Group Bhd.	1,627,887	434,085
# Kim Loong Resources Bhd.	794,260	323,690
#* KNM Group Bhd.	14,879,881	480,305
Kobay Technology BHD.	77,300	84,776
Kossan Rubber Industries.	4,748,700	2,043,776
# KPJ Healthcare Bhd.	9,353,500	2,324,278
# Kretam Holdings Bhd.	3,844,900	528,988
* Kronologi Asia Bhd.	71,900	9,891
Kuala Lumpur Kepong Bhd.	659,730	3,401,924
Kumpulan Fima BHD.	709,900	356,237
Lagenda Properties Bhd.	39,000	12,274
Land & General Bhd.	13,569,120	344,958
# LBS Bina Group Bhd.	5,298,193	595,507
Leong Hup International Bhd.	89,900	11,865
Lii Hen Industries Bhd.	653,000	473,840
Lingkar Trans Kota Holdings Bhd.	952,300	852,495
* Lion Industries Corp. Bhd.	353,600	49,443
#Ω Lotte Chemical Titan Holding Bhd.	47,375	25,301
# LPI Capital Bhd.	470,140	1,640,663
# Magni-Tech Industries Bhd.	1,315,600	611,479
# Magnum Bhd.	3,897,562	1,756,109
# Mah Sing Group Bhd.	8,059,251	1,301,663
# Malakoff Corp. Bhd.	8,218,200	1,439,576
Malayan Banking Bhd.	9,660,738	19,100,817
# Malayan Flour Mills Bhd.	3,304,400	486,787
* Malaysia Airports Holdings Bhd.	4,908,645	6,702,098
# Malaysia Building Society Bhd.	11,692,167	1,598,437
Malaysia Smelting Corp. Bhd.	36,200	30,157
* Malaysian Bulk Carriers Bhd.	186,000	22,087
# Malaysian Pacific Industries Bhd.	544,825	5,194,772
# Malaysian Resources Corp. Bhd.	13,983,657	1,140,462
# Matrix Concepts Holdings Bhd.	4,115,037	2,201,527
# Maxis Bhd.	6,228,315	6,296,850
# MBM Resources BHD.	873,010	641,796
# Mega First Corp. Bhd.	2,700,200	2,278,169
MISC Bhd.	2,840,860	4,741,603
# MKH Bhd.	2,726,275	809,834
# MNRB Holdings Bhd.	3,224,954	868,969
* MPHB Capital Bhd.	497,100	148,030
Muda Holdings Bhd.	967,800	642,575
* Muhibbah Engineering M Bhd.	1,925,500	255,964
* Mulpha International Bhd.	406,440	234,452
My EG Services Bhd.	5,896,440	1,375,117
# Nestle Malaysia Bhd.	131,500	4,155,158

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
* OCK Group Bhd.	2,278,500	\$ 229,070
Oriental Holdings BHD.	870,840	1,122,500
# OSK Holdings Bhd.	7,997,767	1,641,827
PA Resources Bhd.	114,800	10,636
# Padini Holdings Bhd.	2,519,900	1,732,527
Panasonic Manufacturing Malaysia Bhd.	75,900	522,227
Pantech Group Holdings Bhd.	456,531	67,806
# Paramount Corp. Bhd.	1,893,175	317,408
# Pentamaster Corp. Bhd.	2,676,995	2,634,118
# Petron Malaysia Refining & Marketing Bhd.	461,000	477,144
# Petronas Chemicals Group Bhd.	5,421,700	11,525,844
Petronas Dagangan Bhd.	967,400	4,492,247
Petronas Gas Bhd.	1,826,308	7,420,624
PIE Industrial Bhd.	191,000	140,970
#* Pos Malaysia Bhd.	534,300	81,323
# Power Root Bhd.	36,800	11,728
PPB Group Bhd.	1,922,140	7,299,647
Press Metal Aluminium Holdings Bhd.	6,686,660	9,862,893
Public Bank Bhd.	43,090,455	43,405,178
# QL Resources Bhd.	3,925,930	4,655,988
Ranhill Utilities Bhd.	835,102	108,935
RCE Capital Bhd.	132,408	56,130
* Revenue Group Bhd.	174,500	64,041
RHB Bank Bhd.	5,979,105	7,958,192
Sam Engineering & Equipment M Bhd.	98,500	510,935
#* Sapura Energy Bhd.	40,752,188	434,580
# Sarawak Oil Palms Bhd.	937,991	842,958
SCGM Bhd.	45,200	22,519
Scientex Bhd.	4,814,784	5,280,891
SEG International BHD.	533,828	80,483
# Serba Dinamik Holdings Bhd.	8,429,610	704,901
* Shangri-La Hotels Malaysia Bhd.	440,600	355,584
Sime Darby Bhd.	10,357,087	5,322,709
# Sime Darby Plantation Bhd.	3,806,961	3,217,095
# Sime Darby Property Bhd.	8,644,287	1,198,265
# SKP Resources Bhd.	5,269,025	1,936,910
# Solarvest Holdings Bhd.	188,700	52,099
* SP Setia Bhd Group.	5,043,259	1,486,155
*†† Sumatec Resources Bhd.	786,700	169
Sunway Bhd.	7,066,190	2,888,112
# Sunway Construction Group Bhd.	1,648,519	573,697
Supermax Corp. Bhd.	3,106,300	877,228
Suria Capital Holdings Bhd.	261,280	72,882
Syarikat Takaful Malaysia Keluarga Bhd.	2,634,875	2,296,306
# Ta Ann Holdings Bhd.	2,113,023	1,807,538
# Taliworks Corp. Bhd.	2,261,466	490,018
Tan Chong Motor Holdings Bhd.	864,500	232,221
# TASC0 Bhd.	288,600	80,812
Telekom Malaysia Bhd.	3,001,102	3,636,643
Tenaga Nasional Bhd.	4,369,181	9,584,514
# Thong Guan Industries Bhd.	727,200	463,119
TIME dotCom Bhd.	4,991,280	5,089,256
# Top Glove Corp. Bhd.	13,472,960	6,866,230
* Tropicana Corp. Bhd.	5,238,632	1,317,662
# TSH Resources Bhd.	2,642,550	708,136
* Tune Protect Group Bhd.	1,625,100	163,868
# Uchi Technologies Bhd.	1,820,940	1,302,300
* UEM Edgenta Bhd.	1,849,600	694,542
#* UEM Sunrise Bhd.	5,993,645	446,838

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
# UMW Holdings Bhd.....	1,831,906	\$ 1,282,541
United Malacca Bhd.....	218,650	271,058
# United Plantations Bhd.....	360,800	1,209,213
# UOA Development Bhd.....	6,098,400	2,385,357
UWC BHD.....	157,500	177,679
#* Veleso Energy Bhd.....	16,911,192	571,158
ViTrox Corp. Bhd.....	1,292,800	2,531,819
# VS Industry Bhd.....	816,300	235,406
* WCT Holdings Bhd.....	4,188,440	512,084
Wellcall Holdings Bhd.....	2,992,950	904,612
Westports Holdings Bhd.....	3,449,800	3,162,893
Yinson Holdings Bhd.....	2,731,600	3,596,609
* YNH Property Bhd.....	4,424,693	2,771,954
YTL Corp. Bhd.....	24,909,295	3,305,815
# YTL Power International Bhd.....	6,249,387	934,516
TOTAL MALAYSIA.....		<u>440,099,504</u>
MEXICO — (2.2%)		
#* ALEATICA SAB de CV.....	54,542	51,229
Alfa SAB de CV, Class A.....	27,388,079	19,849,320
Alpek SAB de CV.....	3,905,158	4,679,829
#* Alesa SAB de CV.....	3,599,991	7,389,161
America Movil SAB de CV.....	12,070,111	11,357,420
America Movil SAB de CV, Sponsored ADR, Class L.....	3,763,327	70,976,347
Arca Continental SAB de CV.....	1,188,713	7,015,412
#* Axtel SAB de CV.....	8,993,199	1,477,940
Ω Banco del Bajío SA.....	679,111	1,463,703
Becle SAB de CV.....	793,064	1,924,222
# Bolsa Mexicana de Valores SAB de CV.....	3,351,799	5,726,071
* Cemex SAB de CV.....	1,380,264	845,770
* Cemex SAB de CV, Sponsored ADR.....	3,538,117	21,653,277
Coca-Cola Femsa SAB de CV, Sponsored ADR.....	105,938	5,595,645
# Coca-Cola Femsa SAB de CV.....	328,303	1,731,437
Consortio ARA SAB de CV.....	8,701,867	1,716,919
* Controladora Vuela Cia de Aviacion SAB de CV, ADR.....	270,308	4,819,592
#* Controladora Vuela Cia de Aviacion SAB de CV, Class A.....	1,003,438	1,786,225
Corp Actinver SAB de CV.....	61,598	36,834
* Corp Interamericana de Entretenimiento SAB de CV, Class B.....	222,600	89,782
Corp. Inmobiliaria Vesta SAB de CV.....	4,143,250	7,865,507
Corp. Moctezuma SAB de CV.....	395,000	1,230,306
#* Credito Real SAB de CV Sofom ER.....	1,447,481	386,641
Cydsa SAB de CV.....	6,129	4,091
Dine SAB de CV.....	7,300	7,002
El Puerto de Liverpool SAB de CV, Class C1.....	609,496	2,802,240
* Elementia Materiales SAB de CV.....	30,146	26,890
#*†† Empresas ICA SAB de CV.....	4,691,828	21,835
* Financiera Independencia SAB de CV SOFOM ENR.....	122,895	47,661
Fomento Economico Mexicano SAB de CV.....	173,842	1,309,040
Fomento Economico Mexicano SAB de CV, Sponsored ADR.....	193,230	14,534,761
*Ω Fortaleza Materiales SAB de CV.....	30,146	27,160
GCC SAB de CV.....	886,680	6,204,783
# Genomma Lab Internacional SAB de CV, Class B.....	6,320,048	6,280,831
* Genera SAB de CV.....	6,389,509	4,581,192
Gruma SAB de CV, Class B.....	1,158,599	15,151,990
# Grupo Aeroportuario del Centro Norte SAB de CV.....	975,444	6,558,286
# Grupo Aeroportuario del Pacifico SAB de CV, ADR.....	44,668	6,136,937
# Grupo Aeroportuario del Pacifico SAB de CV, Class B.....	1,160,106	15,979,296
# Grupo Aeroportuario del Sureste SAB de CV, Class B.....	486,729	9,856,805
# Grupo Bimbo SAB de CV, Class A.....	6,316,222	19,798,668

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
# Grupo Carso SAB de CV.....	2,320,926	\$ 6,492,022
Grupo Comercial Chedraui SA de CV.....	2,931,704	5,943,565
# Grupo Elektra SAB de CV.....	275,095	18,003,599
Grupo Financiero Banorte SAB de CV, Class O.....	7,259,296	45,917,824
* Grupo Financiero Inbursa SAB de CV, Class O.....	7,753,976	11,243,040
* Grupo GICSA SAB de CV.....	645,584	68,852
* Grupo Gigante SAB de CV.....	41,000	55,752
# Grupo Herdez SAB de CV.....	1,880,891	3,080,109
* Grupo Hotelero Santa Fe SAB de CV.....	306,056	62,018
Grupo Industrial Saltillo SAB de CV.....	277,199	374,383
Grupo KUO SAB de CV, Class B.....	271,325	585,582
# Grupo Mexico SAB de CV, Class B.....	13,260,948	57,028,248
* Grupo Pochteca SAB de CV.....	386,111	129,153
# Grupo Rotoplas SAB de CV.....	390,361	502,617
* Grupo Sanborns SAB de CV.....	611,992	682,365
* Grupo Simec SAB de CV, Sponsored ADR.....	5,555	144,430
#* Grupo Simec SAB de CV, Class B.....	1,299,357	11,401,184
Grupo Televisa SAB, Sponsored ADR.....	2,138,209	21,873,878
Grupo Televisa SAB.....	3,642,271	7,465,349
#*Ω Grupo Traxion SAB de CV.....	115,439	182,493
#* Hoteles City Express SAB de CV.....	2,213,204	501,050
Industrias Bachoco SAB de CV, Sponsored ADR.....	34,937	1,459,319
Industrias Bachoco SAB de CV, Class B.....	1,487,230	5,123,258
* Industrias CH SAB de CV, Class B.....	2,025,278	19,233,661
# Industrias Penoles SAB de CV.....	857,706	9,211,982
# Kimberly-Clark de Mexico SAB de CV, Class A.....	4,782,905	6,897,975
# La Comer SAB de CV.....	5,361,627	8,824,279
Megacable Holdings SAB de CV.....	2,777,758	8,952,169
#* Minera Frisco SAB de CV, Class A1.....	5,671,825	948,604
#*Ω Nematik SAB de CV.....	15,905,719	4,132,958
Orbia Advance Corp. SAB de CV.....	7,707,501	18,054,414
# Organizacion Cultiba SAB de CV.....	194,351	112,118
# Organizacion Soriana SAB de CV, Class B.....	3,347,298	3,782,505
# Promotora y Operadora de Infraestructura SAB de CV.....	1,099,469	8,054,671
Promotora y Operadora de Infraestructura SAB de CV, Class L.....	23,958	112,670
# Qualitas Controladora SAB de CV.....	1,070,709	5,786,957
Regional SAB de CV.....	2,183,274	12,434,120
# Telesites SAB de CV.....	5,949,086	6,310,161
#* Unifin Financiera SAB de CV.....	1,217,128	1,683,375
* Vista Oil & Gas SAB de CV, ADR.....	5,276	33,081
Vitro SAB de CV, Class A.....	421,013	444,933
# Wal-Mart de Mexico SAB de CV.....	9,200,262	31,207,210
TOTAL MEXICO.....		<u>633,535,990</u>
NETHERLANDS — (0.0%)		
Prosus NV.....	39	<u>3,225</u>
PERU — (0.1%)		
#* Aenza SAA, Sponsored ADR.....	186,787	336,216
Cementos Pacasmayo SAA, ADR.....	39,716	260,933
#* Cia de Minas Buenaventura SAA, ADR.....	157,251	1,273,733
Credicorp Ltd.....	160,326	22,961,890
Fossal SAA, ADR.....	291	719
TOTAL PERU.....		<u>24,833,491</u>
PHILIPPINES — (0.8%)		
8990 Holdings, Inc.....	507,700	110,047
A Soriano Corp.....	818,000	131,065

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
	5,760,210	\$ 7,110,159
	4,691,200	3,257,231
	10,047,120	1,887,603
††	11,905	784
*	198,900	18,725
	74,900	12,531
	27,490,694	6,907,399
	3,329,000	66,315
*	13,799,000	451,115
*	63,520,000	90,104
*	3,077,500	364,390
	493,630	8,441,213
	15,360,720	10,846,150
*	2,284,200	266,132
	3,332,336	6,411,662
	5,514,443	14,656,336
*	28,836,700	762,644
*	28,586,200	3,521,018
*	2,128,040	1,885,629
*	2,065,000	276,319
*Ω	23,615,267	487,162
	5,370,650	2,991,849
	1,153,062	9,277
	1,704,390	851,562
	1,337,000	107,542
	15,058,700	1,546,050
	17,913,600	2,991,452
*	99,900	9,956
	29,450,300	4,921,972
	3,704,890	506,649
	436,200	120,757
*	5,879,550	1,080,763
*	2,997,700	369,161
	4,169,500	1,938,433
	267,400	38,787
	123,503,687	2,639,194
	55,600	30,616
	2,595,920	3,558,722
	13,213,756	562,917
*	488,000	9,087
	88,745	5,413,108
	328,332	3,681,959
	155,100	18,069
*	5,987,440	1,225,960
	3,140,072	12,352,055
	7,450,686	9,116,585
	1,314,277	6,189,995
	11,630,200	2,286,720
*	1,574,396	167,091
	617,120	4,063,471
	10,346,400	5,086,354
*	1,368,500	180,392
*	5,245,270	498,616
	69,691,300	4,247,017
	55,875,500	4,236,701
	4,538,429	5,257,210
	21,346,340	2,483,227
*	21,480,000	1,374,358
	3,195,250	333,428

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
* Philippine National Bank.....	2,434,366	\$ 980,426
Philippine Stock Exchange, Inc.....	84,552	348,680
Philtown Properties, Inc.....	16,675	0
* Phoenix Petroleum Philippines, Inc.....	2,579,970	541,987
* Pilipinas Shell Petroleum Corp.....	1,357,940	507,648
PLDT, Inc., Sponsored ADR.....	144,262	5,277,104
PLDT, Inc.....	305,790	11,000,323
PNB Holdings Corp.....	410,332	2,565
Premium Leisure Corp.....	25,386,000	223,703
Puregold Price Club, Inc.....	6,511,880	4,741,724
* PXP Energy Corp.....	2,088,200	244,035
RFM Corp.....	6,096,300	544,322
Rizal Commercial Banking Corp.....	2,919,464	1,175,169
Robinsons Land Corp.....	21,176,618	7,622,967
Robinsons Retail Holdings, Inc.....	2,024,350	2,240,819
San Miguel Corp.....	3,701,730	8,188,948
San Miguel Food & Beverage, Inc.....	616,650	846,256
Security Bank Corp.....	1,480,488	3,124,737
Semirara Mining & Power Corp.....	7,216,400	3,552,637
Shakey's Pizza Asia Ventures, Inc.....	366,600	67,772
SM Investments Corp.....	255,470	4,762,312
SM Prime Holdings, Inc.....	18,021,490	12,462,666
* Top Frontier Investment Holdings, Inc.....	155,417	382,361
Union Bank of the Philippines.....	1,862,027	3,678,588
Universal Robina Corp.....	2,445,110	6,103,510
Vista Land & Lifescapes, Inc.....	57,715,800	3,949,382
Vistamalls, Inc.....	912,800	64,785
Wilcon Depot, Inc.....	2,121,200	1,248,322
TOTAL PHILIPPINES.....		<u>244,342,543</u>
POLAND — (0.8%)		
* 11 bit studios SA.....	1,046	142,555
AB SA.....	2,538	31,096
* Agora SA.....	209,582	373,795
* Alior Bank SA.....	627,709	8,675,204
*Ω Allegro.eu SA.....	40,152	372,143
# Alumetal SA.....	17,841	251,009
Amica SA.....	27,806	737,042
* AmRest Holdings SE.....	225,064	1,389,066
Apator SA.....	49,769	231,934
ASBISc Enterprises PLC.....	84,777	352,624
Asseco Poland SA.....	23,264	468,108
# Asseco South Eastern Europe SA.....	4,893	57,149
Astarta Holding NV.....	1,023	8,500
Auto Partner SA.....	22,386	86,766
Bank Handlowy w Warszawie SA.....	150,782	2,334,029
* Bank Millennium SA.....	3,420,050	6,913,267
* Bank Ochrony Srodowiska SA.....	54,161	116,293
Bank Polska Kasa Opieki SA.....	356,016	11,862,926
* Benefit Systems SA.....	485	72,653
*# Bioton SA.....	193,900	192,845
*# Boryszew SA.....	1,608,272	1,357,953
Budimex SA.....	84,247	4,784,025
*# CCC SA.....	176,062	3,332,618
# CD Projekt SA.....	152,253	6,759,317
Celon Pharma SA.....	10,779	76,678
* CI Games SA.....	488,928	214,420
# Ciech SA.....	228,018	2,359,662
Cognor Holding SA.....	35,880	38,328

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
	13,973	\$ 620,286
	899,882	6,951,583
	1,249,758	1,033,829
#*Ω	103,902	8,004,640
	16,561	466,822
	10,980	10,922
*	1,819,456	3,426,924
#	517,450	1,309,156
#	103,536	1,084,192
#*	694,672	461,324
	16,334	292,089
*	254,305	429,691
*	261,273	2,273,576
*	1,659	4,407
	63,815	9,510,488
*	513,607	6,901,239
	90,518	6,008,076
	27,648	3,054,781
#*	252,667	2,469,992
	494,413	6,323,504
	418,065	14,421,225
	113,253	9,123,411
	27,547	63,869
	12,327	328,247
	5,511	21,555,934
#*	81,521	621,344
#*	47,614	5,453,014
	149,447	148,088
	1,236	224,026
	511	2,400
*	2,490,713	4,822,580
*	3,285,745	6,189,778
#*	120,289	388,175
	1,207	112,173
*	106,538	96,833
	1,297,796	22,682,174
#	3,249,638	4,243,680
*	1,396,785	16,351,201
#	941,770	8,385,209
	64,045	5,502,915
*	656	11,305
	676,478	589,318
#*	7,668,171	4,538,174
	17,238	162,596
#*	1,019,385	987,159
	91,641	910,365
	797	95,829
	7,750	254,466
Ω	39,594	160,988
#*	36,197	138,503
TOTAL POLAND.....		<u>242,794,505</u>
QATAR — (0.5%)		
	8,328,296	2,504,969
	1,206,910	1,216,218
	413,992	2,225,990
	2,568,406	651,584
	2,869,337	1,183,042
	3,817,369	3,524,331

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
QATAR — (Continued)		
Commercial Bank PSQC.....	2,002,138	\$ 3,942,774
Doha Bank QPSC.....	3,025,581	2,435,257
Doha Insurance Co. QSC.....	332,752	170,498
* Gulf International Services QSC.....	4,937,633	2,439,748
Gulf Warehousing Co.....	555,548	702,234
Industries Qatar QSC.....	1,020,740	4,718,271
* Investment Holding Group.....	3,701,511	1,312,161
Mannai Corp. QSC.....	220,757	558,222
Masraf Al Rayan QSC.....	5,787,846	7,798,769
Mazaya Real Estate Development QPSC.....	5,164,832	1,307,660
Medicare Group.....	684,024	1,602,175
Mesaieed Petrochemical Holding Co.....	3,569,250	2,391,684
Ooredoo QPSC.....	1,272,705	2,540,951
Qatar Electricity & Water Co. QSC.....	1,118,348	5,487,925
* Qatar First Bank.....	2,775,672	1,369,912
Qatar Fuel QSC.....	647,372	3,378,762
Qatar Gas Transport Co. Ltd.....	9,847,774	9,771,886
Qatar Industrial Manufacturing Co. QSC.....	237,201	214,872
* Qatar Insurance Co. SAQ.....	1,499,746	1,078,839
Qatar International Islamic Bank QSC.....	1,607,834	4,414,213
Qatar Islamic Bank SAQ.....	2,538,182	13,656,507
Qatar Islamic Insurance Group.....	38,315	85,711
Qatar National Bank QPSC.....	6,464,350	38,841,946
Qatar National Cement Co. QSC.....	613,009	941,573
Qatar Navigation QSC.....	963,028	2,312,890
* Salam International Investment Ltd. QSC.....	7,160,288	1,708,685
United Development Co. QSC.....	12,761,195	5,839,801
Vodafone Qatar QSC.....	8,714,745	4,224,882
Widam Food Co.....	342,758	332,482
Zad Holding Co.....	32,599	148,711
TOTAL QATAR.....		137,036,135
RUSSIA — (0.9%)		
Etalon Group PLC,GDR.....	415,978	506,253
Gazprom PJSC,Sponsored ADR.....	4,512,952	39,274,152
Globaltrans Investment PLC,GDR.....	391,653	2,743,421
Lukoil PJSC,Sponsored ADR.....	627,750	56,213,573
* Magnitogorsk Iron & Steel Works PJSC,GDR.....	604,821	6,318,237
* Mechel PJSC, Sponsored ADR.....	137,372	402,499
MMC Norilsk Nickel PJSC,ADR.....	1,014,840	28,687,976
Mobile TeleSystems PJSC, Sponsored ADR.....	279,109	2,132,393
Novatek PJSC,GDR.....	35,141	7,402,654
Novolipetsk Steel PJSC,GDR.....	199,492	5,536,195
PhosAgro PJSC,GDR.....	288,361	5,784,768
Polyus PJSC, GDR.....	30,972	2,415,816
QIWI PLC, Sponsored ADR.....	11,594	86,607
Ros Agro PLC,GDR.....	136,289	1,855,068
Rosneft Oil Co. PJSC,GDR.....	2,210,210	16,470,495
Rostelecom PJSC,Sponsored ADR.....	405,087	2,295,474
RusHydro PJSC,ADR.....	4,546,575	4,134,173
Sberbank of Russia PJSC,Sponsored ADR.....	3,144,384	44,096,588
Severstal PAO,GDR.....	286,030	5,639,696
Tatneft PJSC,Sponsored ADR.....	412,671	16,003,668
* VEON Ltd., ADR.....	1,741,608	2,490,499
* VK Co. Ltd.,GDR.....	123,722	993,934
VTB Bank PJSC,GDR.....	7,638,337	8,684,396
X5 Retail Group NV,GDR.....	220,443	4,984,151
TOTAL RUSSIA.....		265,152,686

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (3.2%)		
* Abdul Mohsen Al-Hokair Tourism and Development Co.....	14,979	\$ 74,178
Abdullah Al Othaim Markets Co.....	234,081	6,599,914
Abdullah Saad Mohammed Abo Moati Stationaries Co.....	58,106	665,221
Advanced Petrochemical Co.....	380,210	7,628,113
* Al Alamiya for Cooperative Insurance Co.....	122,383	767,201
Al Babtain Power & Telecommunication Co.....	200,468	1,808,575
* Al Etihad Cooperative Insurance Co.....	220,461	1,189,766
* Al Gassim Investment Holding Co.....	6,913	47,140
Al Hammadi Co. for Development & Investment.....	310,733	3,490,253
* Al Hassan Ghazi Ibrahim Shaker Co.....	209,080	1,351,019
* Al Jouf Cement Co.....	681,139	2,016,045
* Al Kathiri Holding Co.....	25,010	495,700
Al Khaleej Training & Education Co.....	365,076	1,930,933
Al Moammar Information Systems Co.....	109,777	4,716,461
Al Rajhi Bank.....	2,676,919	106,307,348
* Al Rajhi Co. for Co-operative Insurance.....	197,860	4,425,143
* Al Sagr Cooperative Insurance Co.....	133,735	583,177
Al Yamamah Steel Industries Co.....	186,662	2,261,816
* AlAbdullatif Industrial Investment Co.....	229,644	1,838,881
Alandalus Property Co.....	348,559	1,786,078
Alaseel Co.....	78,337	1,095,142
Aldrees Petroleum & Transport Services Co.....	202,177	4,224,321
Alinma Bank.....	4,945,682	39,652,667
* AlJazira Takaful Ta'awuni Co.....	253,052	1,416,522
* Allianz Saudi Fransi Cooperative Insurance Co.....	232,573	1,615,637
Almarai Co. JSC.....	785,684	10,312,407
Alujain Holding.....	149,576	2,487,099
Arab National Bank.....	652,206	4,826,634
Arabian Cement Co.....	504,988	5,484,956
Arabian Centres Co. Ltd.....	506,493	3,107,700
* Arabian Shield Cooperative Insurance Co.....	199,988	1,250,003
Arriyadh Development Co.....	909,703	6,582,714
* Aseer Trading Tourism & Manufacturing Co.....	539,136	3,186,450
Astra Industrial Group.....	305,110	3,497,755
Ataa Educational Co.....	2,929	50,522
* AXA Cooperative Insurance Co.....	233,983	2,145,174
Baazeem Trading Co.....	21,133	646,805
* Bank AlBilad.....	1,600,095	23,784,240
Bank Al-Jazira.....	3,355,487	20,835,544
Banque Saudi Fransi.....	454,575	6,375,464
* Basic Chemical Industries Ltd.....	97,050	1,115,087
* Batic Investments & Logistic Co.....	107,478	675,525
Bawan Co.....	215,746	2,124,371
Bupa Arabia for Cooperative Insurance Co.....	231,255	9,183,166
* Buruj Cooperative Insurance Co.....	138,619	861,148
* Chubb Arabia Cooperative Insurance Co.....	93,755	852,377
City Cement Co.....	666,307	4,184,596
Co. for Cooperative Insurance.....	346,368	7,215,122
Dallah Healthcare Co.....	178,674	4,161,296
* Dar Al Arkan Real Estate Development Co.....	5,254,765	14,478,649
Dr Sulaiman Al Habib Medical Services Group Co.....	66,475	2,936,896
* Dur Hospitality Co.....	439,041	3,902,675
Eastern Province Cement Co.....	363,513	4,403,604
Electrical Industries Co.....	170,396	1,359,660
* Emaar Economic City.....	3,351,607	11,571,374
Etihad Etisalat Co.....	2,037,051	17,727,133
* Fawaz Abdulaziz Al Hokair & Co.....	201,472	889,265
Fitaihi Holding Group.....	100,827	1,278,853
* Gulf General Cooperative Insurance Co.....	160,376	519,699

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
* Gulf Union Cooperative Insurance Co.....	84,802	\$ 369,122
Hail Cement Co.....	486,243	1,823,774
Halwani Brothers Co.....	108,150	2,730,169
Herfy Food Services Co.....	139,325	2,388,003
Jarir Marketing Co.....	177,929	9,574,840
* Jazan Energy & Development Co.....	179,806	999,375
* L'Azurde Co. for Jewelry.....	125,645	722,074
Leejam Sports Co. JSC.....	126,253	4,009,579
Maharah Human Resources Co.....	166,826	3,581,964
* Malath Cooperative Insurance Co.....	129,275	955,564
* Mediterranean & Gulf Insurance & Reinsurance Co.....	355,051	1,794,959
* Methanol Chemicals Co.....	309,040	3,197,751
* Middle East Healthcare Co.....	236,525	2,189,552
* Middle East Paper Co.....	270,159	3,727,529
* Middle East Specialized Cables Co.....	113,011	641,949
* Mobile Telecommunications Co. Saudi Arabia.....	4,322,304	15,483,750
Mouwasat Medical Services Co.....	140,254	7,414,463
Najran Cement Co.....	894,100	4,477,049
* Nama Chemicals Co.....	120,588	1,302,734
* National Agriculture Development Co.....	359,322	3,172,888
National Co. for Glass Industries.....	101,650	1,268,813
National Co. for Learning & Education.....	44,485	786,246
National Gas & Industrialization Co.....	167,713	2,422,561
National Gypsum.....	102,046	1,341,887
* National Industrialization Co.....	2,684,654	16,383,661
National Medical Care Co.....	134,953	2,452,464
National Petrochemical Co.....	363,467	4,129,159
Northern Region Cement Co.....	877,440	3,249,077
Qassim Cement Co.....	236,490	5,042,570
* Rabigh Refining & Petrochemical Co.....	1,743,063	11,375,599
Riyad Bank.....	2,560,842	23,281,732
SABIC Agri-Nutrients Co.....	411,182	18,641,995
Sahara International Petrochemical Co.....	1,832,828	21,201,202
* Salama Cooperative Insurance Co.....	109,315	557,111
* Saudi Arabian Cooperative Insurance Co.....	148,367	873,888
* Saudi Arabian Mining Co.....	1,092,434	26,922,708
Saudi Automotive Services Co.....	214,971	2,246,923
Saudi Basic Industries Corp.....	1,427,200	47,773,417
Saudi British Bank.....	1,507,493	16,190,572
Saudi Cement Co.....	398,257	5,964,670
Saudi Ceramic Co.....	330,165	4,926,814
Saudi Chemical Co. Holding.....	342,199	3,190,275
Saudi Co. For Hardware CJSC.....	140,227	2,002,358
Saudi Electricity Co.....	1,468,628	10,326,946
* Saudi Ground Services Co.....	335,473	3,046,204
Saudi Industrial Investment Group.....	1,097,807	10,039,010
Saudi Industrial Services Co.....	396,200	3,563,720
Saudi Investment Bank.....	367,694	2,211,699
* Saudi Kayan Petrochemical Co.....	4,331,074	22,846,736
* Saudi Marketing Co.....	179,968	1,501,372
Saudi National Bank.....	3,042,429	59,985,855
* Saudi Paper Manufacturing Co.....	41,137	552,565
Saudi Pharmaceutical Industries & Medical Appliances Corp.....	167,389	1,825,391
* Saudi Printing & Packaging Co.....	128,592	829,813
* Saudi Public Transport Co.....	456,478	2,925,411
* Saudi Re for Cooperative Reinsurance Co.....	455,091	2,258,416
* Saudi Real Estate Co.....	618,374	3,503,148
* Saudi Research & Media Group.....	254,137	16,370,233
* Saudi Steel Pipe Co.....	45,277	336,262

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Saudi Telecom Co.....	1,405,483	\$ 44,217,949
Saudia Dairy & Foodstuff Co.....	79,001	3,439,748
Savola Group.....	1,250,906	11,403,309
* Seera Group Holding.....	1,317,774	6,935,347
Southern Province Cement Co.....	288,851	5,389,378
* Tabuk Cement Co.....	447,824	2,156,178
* Takween Advanced Industries Co.....	221,050	1,119,880
Umm Al-Qura Cement Co.....	334,344	2,260,080
United Electronics Co.....	174,531	6,514,073
United International Transportation Co.....	219,395	2,946,902
United Wire Factories Co.....	96,359	822,328
* Walaa Cooperative Insurance Co.....	328,885	1,740,836
* Yamama Cement Co.....	809,333	5,843,577
Yanbu Cement Co.....	323,300	3,372,726
Yanbu National Petrochemical Co.....	636,825	11,579,579
Zahrat Al Waha For Trading Co.....	60,231	1,475,580
* Zamil Industrial Investment Co.....	295,313	2,402,695
TOTAL SAUDI ARABIA.....		<u>930,526,950</u>
SOUTH AFRICA — (4.1%)		
Absa Group Ltd.....	3,295,366	36,520,050
Adcock Ingram Holdings Ltd.....	465,404	1,540,222
* Adcorp Holdings Ltd.....	391,159	144,186
Advtech Ltd.....	4,470,911	4,458,399
AECI Ltd.....	1,321,609	9,803,450
African Rainbow Minerals Ltd.....	957,024	14,251,007
Afrimat Ltd.....	139,799	543,035
# Alexander Forbes Group Holdings Ltd.....	1,888,341	521,083
Altron Ltd., Class A.....	390,373	210,698
Alviva Holdings Ltd.....	1,103,920	1,225,496
# Anglo American Platinum Ltd.....	132,807	16,091,450
# AngloGold Ashanti Ltd., Sponsored ADR.....	1,713,634	31,839,320
* ArcelorMittal South Africa Ltd.....	245,504	162,540
Aspen Pharmacare Holdings Ltd.....	1,605,623	21,631,039
Astral Foods Ltd.....	341,091	3,801,491
# AVI Ltd.....	1,726,176	8,587,795
Balwin Properties Ltd.....	21,544	4,474
Barloworld Ltd.....	2,666,009	23,085,954
Bid Corp. Ltd.....	838,066	18,112,816
Bidvest Group Ltd.....	1,490,973	18,280,435
* Blue Label Telecoms Ltd.....	3,048,618	1,015,343
#* Brait PLC.....	4,298,176	1,353,593
Capitec Bank Holdings Ltd.....	113,534	14,946,270
Cashbuild Ltd.....	180,524	3,291,470
Caxton & CTP Publishers & Printers Ltd.....	47,312	27,243
#* City Lodge Hotels Ltd.....	2,568,600	871,667
Clicks Group Ltd.....	974,514	18,661,948
Coronation Fund Managers Ltd.....	1,481,435	4,935,067
#* Curro Holdings Ltd.....	618,170	542,500
DataTec Ltd.....	3,865,502	9,594,090
Ω Dis-Chem Pharmacies Ltd.....	593,433	1,375,380
#* Discovery Ltd.....	1,730,586	17,488,740
* Distell Group Holdings Ltd.....	348,539	3,835,389
DRDGOLD Ltd.....	13,572	10,777
* enX Group Ltd.....	132,524	72,274
Exxaro Resources Ltd.....	1,131,874	12,244,617
#* Famous Brands Ltd.....	466,299	2,161,104
FirstRand Ltd.....	13,579,130	54,738,835
Foschini Group Ltd.....	1,913,378	16,025,201

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SOUTH AFRICA — (Continued)			
#	Gold Fields Ltd., Sponsored ADR.....	3,858,816	\$ 40,903,450
	Grand Parade Investments Ltd.....	370,203	65,779
#*	Grindrod Ltd.....	3,310,046	1,008,103
	Grindrod Shipping Holdings Ltd.....	91,890	1,456,116
	Harmony Gold Mining Co. Ltd.....	1,159,704	4,235,767
#	Harmony Gold Mining Co. Ltd., Sponsored ADR.....	3,342,479	11,999,500
	Hudaco Industries Ltd.....	248,189	2,203,159
	Impala Platinum Holdings Ltd.....	3,873,220	59,712,886
#	Imperial Logistics Ltd.....	1,640,662	6,908,893
#	Investec Ltd.....	1,611,785	9,105,262
	Italtile Ltd.....	481,636	485,562
#	JSE Ltd.....	655,085	4,981,017
	KAP Industrial Holdings Ltd.....	9,558,403	2,646,662
	Kumba Iron Ore Ltd.....	190,854	6,809,150
#	Lewis Group Ltd.....	1,060,706	3,354,397
*	Liberty Holdings Ltd.....	1,269,525	8,144,248
	Life Healthcare Group Holdings Ltd.....	9,670,466	14,206,170
	Long4Life Ltd.....	1,677,020	630,923
#*	Massmart Holdings Ltd.....	755,290	2,727,635
	Merafe Resources Ltd.....	162,931	13,743
	Metair Investments Ltd.....	1,524,402	2,863,856
	MiX Telematics Ltd., Sponsored ADR.....	40,982	486,866
	Momentum Metropolitan Holdings.....	8,757,769	11,461,809
	Motus Holdings Ltd.....	263,745	2,005,729
*	Mpact Ltd.....	1,398,914	3,205,061
#	Mr Price Group Ltd.....	864,951	11,499,064
*	MTN Group Ltd.....	11,855,373	149,092,254
#	MultiChoice Group.....	984,391	8,073,532
*	Murray & Roberts Holdings Ltd.....	2,795,832	2,489,871
#*	Nampak Ltd.....	4,887,210	1,169,933
#	Naspers Ltd., Class N.....	149,977	24,243,495
	Nedbank Group Ltd.....	2,152,880	26,791,171
#	NEPI Rockcastle PLC.....	1,299,977	8,840,177
#	Netcare Ltd.....	6,793,879	6,574,585
	Ninety One Ltd.....	1,014,684	3,472,816
#*	Northam Platinum Holdings Ltd.....	1,634,544	21,632,670
	Oceana Group Ltd.....	716,490	2,670,579
	Old Mutual Ltd.....	4,390,195	3,956,103
	Omnia Holdings Ltd.....	1,466,553	5,877,064
#Ω	Pepkor Holdings Ltd.....	421,770	621,891
	Pick n Pay Stores Ltd.....	2,306,562	7,669,420
*	PPC Ltd.....	8,902,044	2,639,207
#*	PSG Group Ltd.....	881,024	4,802,084
	PSG Konsult Ltd.....	39,653	36,070
	Raubex Group Ltd.....	1,637,434	3,986,848
	RCL Foods Ltd.....	218,443	192,304
	Reunert Ltd.....	1,610,889	5,018,098
	RFG Holdings Ltd.....	538,736	475,720
	Royal Bafokeng Platinum Ltd.....	552,294	5,882,005
	Sanlam Ltd.....	6,144,089	25,243,346
	Santam Ltd.....	237,402	4,167,486
#*	Sappi Ltd.....	5,344,423	14,985,845
*	Sasol Ltd.....	1,445,051	32,531,555
#*	Sasol Ltd., Sponsored ADR.....	570,876	12,741,952
	Shoprite Holdings Ltd.....	1,404,768	19,219,874
	Sibanye Stillwater Ltd.....	9,218,585	34,361,095
#	Sibanye Stillwater Ltd., ADR.....	1,242,582	18,626,309
	SPAR Group Ltd.....	1,048,952	11,471,044
#	Spur Corp. Ltd.....	574,906	852,136

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
		\$
Standard Bank Group Ltd.....	4,365,971	42,612,690
#* Steinhoff International Holdings NV.....	8,464,022	2,682,724
* Sun International Ltd.....	1,925,862	3,379,854
# Super Group Ltd.....	4,577,043	9,950,287
* Telkom SA SOC Ltd.....	2,700,670	8,703,753
Tiger Brands Ltd.....	1,120,540	13,346,164
#* Tongaat Hulett Pvt Ltd.....	647,247	189,397
Transaction Capital Ltd.....	1,472,330	4,155,680
* Trenchor Ltd.....	752,676	239,763
Truworths International Ltd.....	1,941,764	7,157,337
* Tsogo Sun Gaming Ltd.....	2,560,244	1,849,955
* Tsogo Sun Hotels Ltd.....	45,493	9,816
Vodacom Group Ltd.....	1,673,437	16,062,897
# Wilson Bayly Holmes-Ovcon Ltd.....	596,786	4,322,330
Woolworths Holdings Ltd.....	3,952,154	13,654,710
TOTAL SOUTH AFRICA.....		<u>1,185,853,151</u>
SOUTH KOREA — (13.0%)		
* 3S Korea Co. Ltd.....	69,140	158,862
* ABco Electronics Co. Ltd.....	47,446	465,300
* Able C&C Co. Ltd.....	38,686	178,171
* ABOV Semiconductor Co. Ltd.....	76,705	889,282
#* Abpro Bio Co. Ltd.....	780,310	505,333
#* Actoz Soft Co. Ltd.....	27,329	283,256
Actro Co. Ltd.....	1,907	13,115
* ADTechnology Co. Ltd.....	5,361	92,590
* Advanced Digital Chips, Inc.....	170,392	91,368
Advanced Nano Products Co. Ltd.....	23,322	1,008,949
# Advanced Process Systems Corp.....	46,510	890,615
Aekyung Chemical Co. Ltd.....	95,349	783,007
# Aekyung Industrial Co. Ltd.....	27,397	371,667
* AeroSpace Technology of Korea, Inc.....	15,920	78,785
AfreecaTV Co. Ltd.....	47,915	6,285,779
* AFW Co. Ltd.....	24,067	124,149
#* Agabang&Company.....	129,782	469,259
Ahn-Gook Pharmaceutical Co. Ltd.....	30,978	253,655
# Ahnlab, Inc.....	26,388	1,703,453
* Air Busan Co. Ltd.....	14,679	25,606
AJ Networks Co. Ltd.....	129,852	539,112
#* Ajin Industrial Co. Ltd.....	222,120	534,151
AJINEXTEK Co. Ltd.....	13,275	174,782
AK Holdings, Inc.....	34,481	491,036
* Alpha Holdings, Inc.....	48,223	106,642
* Alteogen, Inc.....	31,779	1,290,541
* ALUKO Co. Ltd.....	318,003	956,063
* Amicogen, Inc.....	28,069	618,589
* Aminologics Co. Ltd.....	122,330	196,229
* Amo Greentech Co. Ltd.....	7,753	66,948
# Amorepacific Corp.....	68,149	8,888,080
Amorepacific Group.....	135,045	4,647,011
* Amotech Co. Ltd.....	32,159	649,378
* Anam Electronics Co. Ltd.....	233,265	411,020
#* Ananti, Inc.....	157,439	1,161,191
* Anterogen Co. Ltd.....	4,330	97,034
* Apact Co. Ltd.....	32,438	148,501
* Aprogen Healthcare & Games, Inc.....	294,686	145,696
* Aprogen Medicines, Inc.....	71,845	86,858
* Aprogen pharmaceuticals, Inc.....	1,027,692	638,527
* APS Holdings Corp.....	73,111	685,833

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Asia Business Daily Co. Ltd.....	67,407	\$ 193,295
# Asia Cement Co. Ltd.....	12,482	1,485,833
ASIA Holdings Co. Ltd.....	8,398	942,445
Asia Pacific Satellite, Inc.....	18,143	197,284
Asia Paper Manufacturing Co. Ltd.....	39,622	1,585,723
* Asiana Airlines, Inc.....	65,155	982,985
Atec Co. Ltd.....	21,173	328,748
#* A-Tech Solution Co. Ltd.....	36,570	438,068
Atinum Investment Co. Ltd.....	233,113	952,431
#* AUK Corp.....	162,034	392,544
# Aurora World Corp.....	31,833	265,846
Austem Co. Ltd.....	119,678	197,878
# Autech Corp.....	58,656	510,520
Avaco Co. Ltd.....	79,791	723,638
Avatec Co. Ltd.....	14,678	234,874
Baiksan Co. Ltd.....	48,293	353,102
*†† Barun Electronics Co. Ltd.....	8,951	29,097
* Barunson Entertainment & Arts Corp.....	258,273	288,847
#* Bcworld Pharm Co. Ltd.....	29,936	314,235
Benoholdings, Inc.....	3,522	10,927
BGF Co. Ltd.....	251,325	978,174
BGF retail Co. Ltd.....	19,932	2,700,028
* BH Co. Ltd.....	135,754	2,471,047
* BHI Co. Ltd.....	32,827	107,121
#* Binex Co. Ltd.....	89,565	1,083,218
Binggrae Co. Ltd.....	30,175	1,342,242
* Biolog Device Co. Ltd.....	111,345	195,746
#* BioSmart Co. Ltd.....	73,541	441,525
* Biototech Co. Ltd.....	41,407	234,300
BIT Computer Co. Ltd.....	42,093	324,009
Bixolon Co. Ltd.....	15,244	83,972
* Bluecom Co. Ltd.....	81,486	791,705
BNK Financial Group, Inc.....	1,131,863	7,633,900
# Boditech Med, Inc.....	67,363	861,457
* Bohae Brewery Co. Ltd.....	424,511	288,007
BoKwang Industry Co. Ltd.....	62,071	318,807
Bolak Co. Ltd.....	39,990	60,139
Bookook Securities Co. Ltd.....	8,890	176,230
Boryung Pharmaceutical Co. Ltd.....	126,829	1,285,917
* Bosung Power Technology Co. Ltd.....	152,717	493,978
* Bridge Biotherapeutics, Inc.....	14,251	134,016
* Bubang Co. Ltd.....	36,879	67,451
* Bukwang Pharmaceutical Co. Ltd.....	105,235	943,481
Busan Industrial Co. Ltd.....	1,322	90,654
BusinessOn Communication Co. Ltd.....	7,502	71,547
BYC Co. Ltd.....	354	133,769
* BYON Co. Ltd.....	156,448	123,606
Byucksan Corp.....	191,136	517,310
#* Cafe24 Corp.....	34,046	606,820
* CammSys Corp.....	337,355	487,862
Camus Engineering & Construction, Inc.....	110,067	235,919
Cape Industries Ltd.....	7,379	27,571
* Capro Corp.....	235,840	780,052
# Caregen Co. Ltd.....	12,761	682,124
* Carelabs Co. Ltd.....	29,867	205,769
Cell Biotech Co. Ltd.....	16,810	214,662
Celltrion Healthcare Co. Ltd.....	95,822	5,062,698
* Celltrion Pharm, Inc.....	28,251	1,963,400
# Celltrion, Inc.....	208,590	26,510,569

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Cellumed Co. Ltd.....	38,751	\$ 188,009
* Central Motek Co. Ltd.....	13,167	223,458
* Chabiotech Co. Ltd.....	94,810	1,337,669
# Changhae Ethanol Co. Ltd.....	22,808	236,655
* Charm Engineering Co. Ltd.....	193,835	209,398
* Cheil Bio Co. Ltd.....	41,144	90,996
Cheil Worldwide, Inc.....	361,815	6,661,783
* Chemon, Inc.....	57,194	132,875
# Chemtronics Co. Ltd.....	87,309	2,077,216
#* Chemtros Co. Ltd.....	42,601	341,943
Cheryong Electric Co. Ltd.....	36,800	143,790
#* ChinHung International, Inc.....	246,030	396,496
Chinyang Holdings Corp.....	108,748	330,463
Chips&Media, Inc.....	12,908	251,587
* Choa Pharmaceutical Co.....	83,140	235,652
* Choil Aluminum Co. Ltd.....	116,210	197,602
Chokwang Paint Ltd.....	41,828	301,470
Chong Kun Dang Pharmaceutical Corp.....	38,383	2,985,612
Chongkundang Holdings Corp.....	18,849	1,076,877
#* Choong Ang Vaccine Laboratory.....	25,530	283,914
* CHOROKBAEM Co. Co. Ltd.....	169,486	144,982
* Chorokbaem Media Co. Ltd.....	499,529	992,242
Chosun Refractories Co. Ltd.....	3,426	217,290
# Chunbo Co. Ltd.....	7,620	1,668,728
Chungdahm Learning, Inc.....	41,020	1,115,371
* CITYLABS Co. Ltd.....	45,143	30,097
CJ CheilJedang Corp.....	47,686	13,831,550
CJ Corp.....	119,039	7,956,650
CJ ENM Co. Ltd.....	47,401	4,914,405
* CJ Freshway Corp.....	45,703	1,183,329
* CJ Logistics Corp.....	37,782	3,668,972
#* CJ Seafood Corp.....	101,038	301,450
# CKD Bio Corp.....	21,707	588,775
# Classys, Inc.....	60,768	793,134
* Clean & Science Co. Ltd.....	39,422	590,041
#* CLIO Cosmetics Co. Ltd.....	14,021	191,825
#* Cloud Air Co. Ltd.....	207,608	234,159
#* CMG Pharmaceutical Co. Ltd.....	261,029	708,723
* CoAsia Corp.....	39,329	320,226
* CoAsia Optics Corp.....	30,000	57,434
* CODI-M Co. Ltd.....	1,382,013	222,337
* Com2uS Holdings Corp.....	10,377	1,371,412
#* Com2uSCorp.....	30,341	3,105,605
* Commax Co. Ltd.....	59,316	224,209
* Comtec Systems Co. Ltd.....	265,818	204,829
* Coreana Cosmetics Co. Ltd.....	107,894	318,064
* Corentec Co. Ltd.....	15,021	123,787
Cosmax BTI, Inc.....	18,769	184,218
* COSMAX NBT, Inc.....	50,417	217,658
#* Cosmax, Inc.....	44,101	2,672,236
* Cosmecca Korea Co. Ltd.....	29,187	318,750
* CosmoAM&T Co. Ltd.....	69,185	2,352,645
* Cosmochemical Co. Ltd.....	47,412	509,782
Coway Co. Ltd.....	200,792	11,568,008
# Coweaver Co. Ltd.....	28,980	189,504
# Cowell Fashion Co. Ltd.....	194,887	1,326,597
Cowintech Co. Ltd.....	12,020	300,120
Creas F&C Co. Ltd.....	7,915	289,228
#* Creative & Innovative System.....	130,591	1,654,888

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	19,479	\$ 139,233
	49,318	347,703
#*	183,222	789,652
*	9,360	101,666
#	58,693	2,367,335
*	54,395	449,754
	31,845	460,016
	33,059	958,213
*	20,598	140,477
*	458,866	162,838
*	144,373	124,558
	29,356	430,298
*	3,081	85,236
#	80,638	550,596
*	8,114	46,929
	6,711	811,229
	37,256	254,677
	179,333	302,586
	127,040	348,271
	220,492	583,974
*	322,708	611,477
*	13,432	60,531
#	256,268	1,046,643
*	1,540	76,069
	18,298	122,695
#*	411,555	564,609
	18,020	124,303
*	233,429	82,308
	137,516	1,292,264
	81,787	1,539,960
*	84,566	724,271
	87,799	1,404,882
*	28,213	80,668
*	50,906	241,768
	28,720	40,728
	40,099	3,010,120
	9,276	135,169
	103,434	306,290
*	63,415	374,090
*	130,075	114,603
#	73,845	301,767
#	180,308	3,353,933
	116,639	838,341
*	168,466	116,513
	13,173	85,632
*	63,349	131,820
*	27,990	1,111,076
*	102,667	345,877
*	60,041	128,576
*	143,273	212,840
#*	40,179	588,422
	113,210	1,382,836
	74,525	384,836
#*	117,721	217,222
*	864,251	4,139,527
*	221,872	3,725,011
	76,207	1,563,730
	10,423	1,148,211
*	1,420	129,573

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	42,577	\$ 971,236
	67,690	78,931
	218,995	3,074,570
*	36,494	129,837
#*	227,028	1,906,161
#	37,501	736,912
*	128,774	1,452,977
	220,228	3,768,657
*	123,965	596,698
#	86,912	2,085,429
#*	397,667	385,277
*	397,817	446,329
	254,590	1,380,491
#	159,454	10,186,320
	394,302	19,750,605
*	744,696	542,590
	29,903	560,908
	19,275	909,809
#	184,790	1,094,611
#*	31,713	125,136
	13,964	288,388
*	13,549	243,378
	1,059,765	8,193,891
	62,019	373,131
	9,233	1,722,828
	98,164	242,195
	35,355	241,439
*	6,500	49,020
#*	47,458	1,368,627
	15,091	92,236
	18,618	437,506
*	94,526	9,304,887
#	75,397	3,562,759
*	102,584	547,519
	29,019	470,260
	7,097	44,019
	49,726	399,014
	29,142	265,974
	31,959	276,209
	11,057	920,144
	25,672	1,404,409
#	82,004	1,181,232
#*	222,289	593,417
	65,579	756,152
#	12,246	1,608,693
#*	221,376	7,336,258
	56,383	325,538
	114,750	1,929,529
	285,557	749,024
#	462,040	5,763,261
	143,610	718,495
	2,398	59,857
#	76,082	1,611,011
	232,300	888,003
	67,376	578,373
*	9,683	65,331
#*	23,883	1,396,622
#	79,734	780,086
	389,891	1,564,145

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	9,285	\$1,397,359
	11,680	2,145,515
#	29,846	1,311,363
*	15,270	37,653
	34,048	244,897
	46,307	642,503
*	301,477	276,591
*	136,980	4,295,584
	47,691	3,904,810
#*	131,483	3,852,730
#*	459,533	6,910,489
*	784,224	3,869,357
#	62,404	2,635,809
	65,587	2,907,148
	31,713	128,509
*	77,821	262,877
	98,333	823,722
*	34,638	135,306
	17,592	135,252
*	78,354	97,626
*	23,243	154,419
	35,869	2,341,308
#*	57,947	2,102,781
*	25,205	374,992
*	14,836	369,511
	31,749	404,445
	120,530	972,442
	65,903	743,123
*	137,466	43,850
*	5,346	178,929
*	2,750,895	605,880
#*	82,695	244,302
*	1,509	31,226
*	390,821	185,296
	19,152	720,549
	19,725	110,827
	26,278	230,257
*	154,386	526,069
#*	289,666	869,037
#	74,962	900,224
*	30,883	158,501
	9,689	2,752,959
#	155,486	8,708,612
	4,281	175,318
	8,423	126,617
	34,748	151,320
*	12,698	125,637
*	374,434	412,704
#*	135,076	147,504
*	53,227	651,203
*	41,079	263,059
*	64,566	7,186,287
#*	109,856	308,122
*	64,472	1,879,288
#*	94,607	93,598
*	121,879	207,430
#	82,045	2,133,235
*	59,008	170,215
#	22,216	2,004,713

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Eone Diagnostics Genome Center Co. Ltd.....	19,122	\$ 67,983
* e-Starco Co. Ltd.....	94,497	188,944
Estechpharma Co. Ltd.....	52,748	379,368
* ESTsoft Corp.....	17,169	243,125
* E-TRON Co. Ltd.....	1,461,912	422,725
# Eugene Corp.....	407,293	1,518,965
Eugene Investment & Securities Co. Ltd.....	615,854	1,547,162
Eugene Technology Co. Ltd.....	51,018	2,074,553
Eusu Holdings Co. Ltd.....	82,415	381,016
* EV Advanced Material Co. Ltd.....	50,658	59,145
EWK, Inc.....	6,885	25,869
* Ewon Comfortech Co. Ltd.....	26,487	181,143
* E-World.....	93,603	170,668
* Exem Co. Ltd.....	46,689	149,428
Exicon Co. Ltd.....	25,305	297,070
ezCaretech Co. Ltd.....	3,370	103,326
F&F Co. Ltd.....	16,346	11,278,160
* Fantagio Corp.....	815,512	58,178
Farmsco.....	76,500	405,952
* FarmStory Co. Ltd.....	163,954	273,479
Fila Holdings Corp.....	259,400	6,408,547
* Fine DNC Co. Ltd.....	47,807	90,035
# Fine Semitech Corp.....	76,125	1,474,643
* Fine Technix Co. Ltd.....	39,139	401,540
* Finetek Co. Ltd.....	82,202	95,889
* Firstec Co. Ltd.....	71,326	250,978
* FNC Entertainment Co. Ltd.....	1,734	10,793
* Foosung Co. Ltd.....	221,721	3,619,583
Fursys, Inc.....	12,434	362,386
* FutureChem Co. Ltd.....	28,166	383,766
* Futurestream Networks Co. Ltd.....	33,118	231,888
* G.U.ON Co. Ltd.....	102,972	3,417
Gabia, Inc.....	40,503	395,490
Galaxia Moneytree Co. Ltd.....	29,422	233,259
Gaon Cable Co. Ltd.....	12,454	230,153
# GC Cell Corp.....	24,825	1,455,085
* GemVax & Kael Co. Ltd.....	46,742	580,934
* Gemvaxlink Co. Ltd.....	305,409	377,117
* Genematrix, Inc.....	32,042	206,907
#* Genexine, Inc.....	30,296	1,229,563
* Genie Music Corp.....	61,071	239,374
* GenNBio, Inc.....	72,842	195,588
GENOLUTION, Inc.....	10,397	120,039
Genoray Co. Ltd.....	19,582	158,436
Geumhwa PSC Co. Ltd.....	2,761	67,764
* Gigalane Co. Ltd.....	72,743	131,554
# Global Standard Technology Co. Ltd.....	59,859	1,876,690
#* GMB Korea Corp.....	62,781	284,338
GnCenergy Co. Ltd.....	35,497	122,217
#* GNCO Co. Ltd.....	343,226	180,867
Golfzon Co. Ltd.....	22,536	3,030,050
Golfzon Newdin Holdings Co. Ltd.....	155,291	1,079,466
*†† Good People Co. Ltd.....	56,672	9,299
#* Grand Korea Leisure Co. Ltd.....	130,529	1,467,783
Green Chemical Co. Ltd.....	5,575	43,575
Green Cross Corp.....	11,176	1,654,686
# Green Cross Holdings Corp.....	82,219	1,526,900
* Green Cross Medical Science Corp.....	35,038	198,550
Green Cross Wellbeing Corp.....	18,849	139,850

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	381,827	\$12,706,641
#*	370,284	657,033
	343,205	11,081,019
	285,783	6,488,839
*	3,500	479,990
	26,590	195,361
	15,042	68,586
	54,775	2,523,134
	42,754	260,008
#	171,933	742,819
	52,417	1,777,660
*	144,537	95,979
	148,693	1,362,070
	1,014,001	38,205,902
#*	267,813	4,148,888
	22,551	343,615
*	76,301	1,129,425
	165,675	261,802
*	13,827	229,587
*	47,245	846,301
	43,807	749,426
	102,866	2,905,572
	4,417	68,845
	75,471	779,485
	12,418	310,177
*	21,557	63,349
#*	18,496	813,723
#	64,178	1,489,957
*	5,885	118,372
	4,972	1,011,010
*	85,083	64,824
	460,011	12,989,403
*	36,302	121,089
	6,528	34,327
#	11,782	2,431,778
#	20,450	768,926
	80,009	2,542,718
	60,298	626,729
	15,362	192,742
	605,874	5,436,672
*	34,558	335,752
#	79,799	1,675,841
#	104,148	541,286
	70,844	957,559
#	130,040	353,625
	38,665	6,950,652
#	391,812	1,034,566
#*	481,896	614,019
	46,544	133,069
	165,985	1,620,613
*	195,654	1,064,886
#	34,741	2,121,519
#	213,325	8,647,957
	237,352	5,920,963
*	517,920	1,537,284
*	765,510	3,136,916
#	1,932,465	4,751,533
*	591,554	16,144,443
#	87,410	1,089,332

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	11,785	\$ 146,846
*	247,411	555,997
#	173,118	1,300,659
*	18,954	315,019
	253,292	505,805
	44,104	265,509
#	127,714	1,573,757
	103,147	389,481
	24,286	194,155
#*	71,446	1,231,349
*	153,839	461,437
*	13,387	344,743
	23,431	229,202
	11,976	88,773
#	172,231	4,253,764
	49,977	480,923
*	161,365	627,812
*	110,932	656,150
#*	233,906	2,207,056
*	80,237	115,617
#*	71,180	767,940
*	103,089	2,764,607
	6,080	149,419
*	976,492	18,180,361
*	247,482	235,928
*	85,344	263,578
#	60,639	3,677,885
	358,795	1,492,383
*	104,384	746,573
#	118,372	2,114,722
*	20,555	2,351,267
*	17,514	421,309
*	118,678	429,205
	31,665	535,138
*	79,988	490,514
#	55,900	2,037,118
	41,448	1,119,741
	2,339	30,213
#	131,799	790,298
#	57,550	397,903
#	95,901	593,619
#	3,319	86,321
#*	229,217	407,451
#	61,355	415,045
	213,558	344,107
#	55,525	667,651
*	73,353	270,032
	73,583	897,943
	58,543	777,531
#*	11,136	4,040,230
*	17,481	3,507,353
#	39,474	2,722,808
*	9,174	407,992
#	12,992	4,615,133
	9,080	131,114
	6,288	703,400
	41,103	522,170
	85,559	1,118,988
*	82,893	2,717,007

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
# Hyundai Corp.....	49,866	\$ 656,280
Hyundai Corp. Holdings, Inc.....	28,838	250,805
# Hyundai Department Store Co. Ltd.....	62,528	3,765,688
* Hyundai Electric & Energy System Co. Ltd.....	90,416	1,346,009
# Hyundai Elevator Co. Ltd.....	89,125	2,720,163
# Hyundai Energy Solutions Co. Ltd.....	18,405	330,148
Hyundai Engineering & Construction Co. Ltd.....	231,117	8,276,809
Hyundai Ezwel Co. Ltd.....	44,504	377,124
Hyundai Futurenet Co. Ltd.....	294,319	831,936
Hyundai Glovis Co. Ltd.....	96,034	13,138,506
Hyundai Greenfood Co. Ltd.....	291,096	1,870,248
Hyundai Heavy Industries Holdings Co. Ltd.....	165,085	6,656,231
Hyundai Home Shopping Network Corp.....	40,309	2,029,176
Hyundai HT Co. Ltd.....	41,585	320,962
Hyundai Livart Furniture Co. Ltd.....	86,141	951,968
Hyundai Marine & Fire Insurance Co. Ltd.....	538,746	11,462,399
#* Hyundai Mipo Dockyard Co. Ltd.....	83,179	4,832,146
Hyundai Mobis Co. Ltd.....	131,716	25,856,164
Hyundai Motor Co.....	249,886	40,276,352
# Hyundai Motor Securities Co. Ltd.....	124,275	1,129,866
* Hyundai Pharmaceutical Co. Ltd.....	63,333	261,019
#* Hyundai Rotem Co. Ltd.....	192,137	3,038,400
Hyundai Steel Co.....	301,346	9,952,877
Hyundai Wia Corp.....	83,744	4,796,369
* Hyungji Elite, Inc.....	62,811	132,769
Hyungkuk F&B Co. Ltd.....	40,315	129,867
#*†† Hyupjin Co. Ltd.....	19,800	13,797
# HyVision System, Inc.....	47,645	892,284
* I&C Technology Co. Ltd.....	23,375	66,922
* i3system, Inc.....	20,792	309,063
* iA, Inc.....	743,494	731,192
ICD Co. Ltd.....	67,210	613,547
* iCRAFT Co. Ltd.....	18,151	72,770
* Icure Pharm, Inc.....	6,522	73,929
IDIS Holdings Co. Ltd.....	8,252	88,127
* IHQ, Inc.....	567,618	530,698
* Il Dong Pharmaceutical Co. Ltd.....	48,168	1,294,976
Il Sung Construction Co. Ltd.....	35,146	124,177
* Iljin Display Co. Ltd.....	37,911	59,030
Iljin Electric Co. Ltd.....	86,144	332,969
Iljin Holdings Co. Ltd.....	104,126	395,796
# Iljin Materials Co. Ltd.....	35,973	2,907,338
Iljin Power Co. Ltd.....	26,649	337,563
# Ilshin Spinning Co. Ltd.....	10,804	927,572
#* Ilshin Stone Co. Ltd.....	134,868	211,838
* ilShinbiobase Co. Ltd.....	80,228	217,034
Ilsung Pharmaceuticals Co. Ltd.....	4,266	257,753
Ilyang Pharmaceutical Co. Ltd.....	61,164	1,157,042
* IM Co. Ltd.....	11,893	67,352
iMarketKorea, Inc.....	110,659	897,881
* INBIOGEN Co. Ltd.....	85,817	184,487
InBody Co. Ltd.....	67,799	1,173,662
* INCON Co. Ltd.....	39,539	43,686
Incross Co. Ltd.....	11,378	421,973
* Industrial Bank of Korea.....	1,156,649	10,042,381
#* Infinit Healthcare Co. Ltd.....	44,793	245,453
*†† Infinity NT Co. Ltd.....	348,388	189,872
* InfoBank Corp.....	11,959	188,559
INITECH Co. Ltd.....	30,861	125,982

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* InkTec Co. Ltd.....	6,354	\$ 39,305
* INNO Instrument, Inc.....	63,674	90,065
Innocean Worldwide, Inc.....	32,040	1,333,181
* Innometry Co. Ltd.....	8,065	102,975
InnoWireless, Inc.....	20,258	645,892
# Innox Advanced Materials Co. Ltd.....	111,352	4,773,459
* Innox Corp.....	2,178	43,424
* Inscobee, Inc.....	138,198	315,517
#* Insun ENT Co. Ltd.....	84,076	785,755
* Insung Information Co. Ltd.....	20,573	49,327
Intekplus Co. Ltd.....	19,893	488,577
Intellian Technologies, Inc.....	13,956	915,675
Intelligent Digital Integrated Security Co. Ltd.....	20,066	374,749
* Interflex Co. Ltd.....	52,039	698,387
Interojo Co. Ltd.....	55,986	1,275,544
# Interpark Corp.....	240,807	881,202
INTOPS Co. Ltd.....	96,905	3,207,250
#* iNtRON Biotechnology, Inc.....	69,559	1,036,447
Inzi Controls Co. Ltd.....	46,213	560,980
INZI Display Co. Ltd.....	135,289	310,422
* Iones Co. Ltd.....	61,514	513,800
# IS Dongseo Co. Ltd.....	93,725	3,729,638
ISC Co. Ltd.....	53,055	1,456,977
i-SENS, Inc.....	56,579	1,323,101
* ISU Abxis Co. Ltd.....	2,423	13,655
ISU Chemical Co. Ltd.....	105,222	1,138,433
* IsuPetasys Co. Ltd.....	168,842	961,507
* ITCEN Co. Ltd.....	28,459	108,707
# ITM Semiconductor Co. Ltd.....	8,696	283,958
It's Hanbul Co. Ltd.....	21,358	253,856
* Jaeyoung Solutec Co. Ltd.....	173,969	154,332
#* Jahwa Electronics Co. Ltd.....	71,668	1,384,003
JASTECH Ltd.....	21,026	111,868
* Jayjun Cosmetic Co. Ltd.....	98,207	72,355
JB Financial Group Co. Ltd.....	1,244,476	8,488,492
JC Chemical Co. Ltd.....	8,587	62,090
JC Hyun System, Inc.....	48,512	249,202
* Jcontentree Corp.....	18,689	939,433
Jeil Pharmaceutical Co. Ltd.....	10,689	245,332
Jeju Beer Co. Ltd.....	32,746	56,587
* Jeju Semiconductor Corp.....	83,002	379,897
#* Jeongsan Aikang Co. Ltd.....	125,996	194,164
Jinro Distillers Co. Ltd.....	10,945	275,391
Jinsung T.E.C.....	55,826	437,709
JLS Co. Ltd.....	38,347	232,799
* JNK Heaters Co. Ltd.....	74,444	316,339
#* JNTC Co. Ltd.....	53,393	303,023
* Jooyontech Co. Ltd.....	83,454	78,128
* JoyCity Corp.....	54,667	380,170
JS Corp.....	12,744	244,060
* Jungdawn Co. Ltd.....	62,494	125,618
* Jusung Engineering Co. Ltd.....	176,373	3,254,099
# JVM Co. Ltd.....	30,718	370,173
# JW Holdings Corp.....	138,562	368,234
JW Life Science Corp.....	37,085	400,272
# JW Pharmaceutical Corp.....	41,298	669,054
* JW Shinyak Corp.....	74,557	246,728
JYP Entertainment Corp.....	139,451	4,884,928
* Kakao Corp.....	179,604	12,973,096

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Kanglim Co. Ltd.....	17,922	\$ 25,474
Kangnam Jevisco Co. Ltd.....	26,553	554,256
* Kangstem Biotech Co. Ltd.....	72,965	180,371
* Kangwon Land, Inc.....	265,495	5,582,264
# KAON Media Co. Ltd.....	100,510	1,236,936
KB Financial Group, Inc.....	1,155,887	57,285,369
# KB Financial Group, Inc., ADR.....	430,687	21,448,213
KC Co. Ltd.....	56,156	889,871
KC Cottrell Co. Ltd.....	7,976	35,639
KC Green Holdings Co. Ltd.....	87,283	290,673
KC Tech Co. Ltd.....	66,992	1,136,542
# KCC Corp.....	19,649	6,365,232
# KCC Engineering & Construction Co. Ltd.....	60,938	414,995
KCC Glass Corp.....	73,102	3,606,895
KCI Ltd.....	7,564	52,180
KCTC.....	23,887	102,162
#* KEC Corp.....	325,581	860,671
# KEPCO Engineering & Construction Co., Inc.....	38,386	2,284,925
# KEPCO Plant Service & Engineering Co. Ltd.....	88,924	2,425,915
#* KEYEAST Co. Ltd.....	77,248	706,525
KG Chemical Corp.....	879	19,737
KG Dongbu Steel Co. Ltd.....	21,659	179,164
# Kginicis Co. Ltd.....	111,969	1,647,984
KGMobilians Co. Ltd.....	83,762	624,975
* KH Electron Co. Ltd.....	297,965	151,631
* KH FEELUX Co. Ltd.....	629,542	1,097,889
* KH Vatec Co. Ltd.....	55,675	1,066,420
Kia Corp.....	772,035	53,830,690
* KineMaster Corp.....	16,975	216,739
KINX, Inc.....	9,827	453,737
* KISCO Corp.....	126,354	800,582
* KISCO Holdings Co. Ltd.....	45,474	541,674
KISWIRE Ltd.....	61,657	1,022,849
KIWOOM Securities Co. Ltd.....	96,802	7,292,029
KleanNara Co. Ltd.....	83,882	291,823
KL-Net Corp.....	116,727	320,654
* KM Corp.....	22,188	142,359
* KMH Co. Ltd.....	119,777	690,094
* KMH Hitech Co. Ltd.....	208,558	276,734
* KMW Co. Ltd.....	40,886	1,115,796
Knotus Co. Ltd.....	7,573	163,469
Kocom Co. Ltd.....	25,809	126,501
# Koentec Co. Ltd.....	75,676	503,334
# Koh Young Technology, Inc.....	168,805	2,907,035
# Kolmar BNH Co. Ltd.....	63,540	1,569,337
# Kolmar Korea Co. Ltd.....	40,690	1,192,046
Kolmar Korea Holdings Co. Ltd.....	51,606	754,563
Kolon Corp.....	50,494	1,279,437
Kolon Global Corp.....	59,299	953,364
* Kolon Industries, Inc.....	106,342	5,529,697
* Kolon Plastic, Inc.....	44,754	386,878
Komelon Corp.....	7,669	61,268
# KoMiCo Ltd.....	21,244	1,011,391
#* Komipharm International Co. Ltd.....	28,225	217,264
#* KONA I Co. Ltd.....	3,629	86,318
Kook Soon Dang Brewery Co. Ltd.....	12,005	112,822
Korea Aerospace Industries Ltd.....	242,168	7,280,796
* Korea Airport Service Co. Ltd.....	97	3,353
# Korea Alcohol Industrial Co. Ltd.....	74,450	657,487

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	25,011	\$ 149,973
	255,135	765,231
	21,677	121,148
	29,890	214,924
#*	61,216	1,537,767
	17,111	506,692
#*	672,517	5,830,722
*	328,558	5,649,289
	46,044	2,504,097
	46,611	323,390
	72,062	606,674
	9,242	174,374
	151,815	320,650
*	130,926	3,851,229
	10,455	26,396
*	40,030	293,381
	3,596	18,499
	267,099	16,378,341
#*	1,388,886	2,514,731
#	22,544	2,846,560
	1,755	22,176
	5,263	161,276
	2,433	146,406
	771,733	1,514,016
*	115,700	7,821,589
#	43,499	1,676,528
	32,033	13,626,131
*	957,754	23,127,382
	11,632	77,937
	582,722	4,957,475
#	64,017	520,142
*	16,065	156,677
#*	338,712	248,590
*	1,663	14,387
	15,304	644,564
*	122,686	244,888
	136,658	1,287,663
*	95,811	490,129
#*	309,798	4,014,982
*	35,348	928,725
	171,822	1,169,248
#	92,378	415,014
*	340,403	21,988,616
#	309,983	1,291,061
#	235,785	427,435
	209,053	380,807
*	102,238	133,288
	21,962	342,370
#	32,314	1,470,451
	196,963	372,016
	45,496	137,220
#*	363,623	1,085,940
*	31,876	133,959
	30,878	221,331
*	75,736	298,299
*	46,513	65,089
#	99,741	12,382,201
*	579,102	1,960,483
	97,708	825,371

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	118,779	\$ 787,966
	232,081	1,283,582
	131,432	254,769
*	64,593	1,690,826
	117,850	776,675
	10,142	115,036
	55,105	395,623
	35,842	1,461,101
*	38,956	135,928
	12,631	123,706
#	84,291	991,473
*	18,283	49,222
	20,551	357,765
	88,132	748,140
	97,671	475,037
#	36,625	979,534
#*	39,354	5,816,319
*	36,300	145,976
	6,117	72,020
#	243,850	2,504,910
	120,465	762,822
*	35,445	78,646
	20,075	58,397
	42,725	6,629,857
*	89,461	78,769
	138,946	1,832,288
	114,526	61,392,838
	190,776	11,797,869
#*	512,387	4,247,688
#	1,624,028	27,312,184
	633,563	68,831,856
	251,531	983,168
#	27,426	22,309,615
	68,149	20,488,961
	1,320,165	14,385,360
#	48,734	2,390,598
#	53,078	346,481
*	33,118	213,884
#*	96,287	815,443
*	20,285	121,220
	57,892	773,032
#	81,540	13,408,668
	18,411	2,282,983
	6,338	618,938
	70,584	1,576,936
*	16,246	498,195
	119,551	6,873,093
	2,883	764,668
	67,421	1,198,771
*	554,337	690,819
#	40,801	2,742,364
#	52,587	331,642
	93,201	3,926,801
#	100,066	4,130,893
*	58,799	53,957
*	71,530	1,109,928
*	333,787	910,539
	58,590	2,731,020
#*	92,514	732,390

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
LX International Corp.....	223,277	\$ 4,578,841
LX Semicon Co. Ltd.....	52,466	6,015,559
Macquarie Korea Infrastructure Fund.....	1,457,473	16,324,489
Macrogen, Inc.....	16,801	346,662
#* Maeil Dairies Co. Ltd.....	17,678	999,397
* Maeil Holdings Co. Ltd.....	46,573	345,603
MAKUS, Inc.....	27,519	176,790
#* Mando Corp.....	157,285	6,926,827
* Maniker Co. Ltd.....	217,696	210,608
Mcnex Co. Ltd.....	69,880	3,049,616
ME2ON Co. Ltd.....	194,785	967,374
Mediana Co. Ltd.....	27,541	147,903
* MEDICOX Co. Ltd.....	394,356	289,939
#*†† Medience Co. Ltd.....	37,164	35,838
* Medifron DBT Co. Ltd.....	26,789	49,818
* Medipost Co. Ltd.....	45,078	672,791
#* Medy-Tox, Inc.....	23,901	2,327,232
* Meerecompany, Inc.....	16,387	370,457
#* MegaMD Co. Ltd.....	34,084	111,266
#* MegaStudy Co. Ltd.....	49,775	475,852
#* MegaStudyEdu Co. Ltd.....	59,725	4,122,845
MEKICS Co. Ltd.....	34,207	248,052
* Mercury Corp.....	14,321	88,720
# Meritz Financial Group, Inc.....	297,335	10,775,504
Meritz Fire & Marine Insurance Co. Ltd.....	471,116	18,146,263
# Meritz Securities Co. Ltd.....	1,834,640	9,350,119
META BIOMED Co. Ltd.....	46,200	106,953
* Metalabs Co. Ltd.....	38,168	29,314
* Mgame Corp.....	85,404	643,078
Mi Chang Oil Industrial Co. Ltd.....	3,141	190,917
* MiCo BioMed Co. Ltd.....	13,418	91,563
* MiCo Ltd.....	168,474	1,708,553
Minwise Co. Ltd.....	54,348	815,469
Mirae Asset Life Insurance Co. Ltd.....	453,305	1,402,255
Mirae Asset Securities Co. Ltd.....	1,363,861	9,769,616
Mirae Asset Venture Investment Co. Ltd.....	82,418	541,886
* Mirae Corp.....	19,157	193,442
Miwon Chemicals Co. Ltd.....	1,485	94,937
Miwon Commercial Co. Ltd.....	4,123	623,847
Miwon Holdings Co. Ltd.....	1,188	141,672
Miwon Specialty Chemical Co. Ltd.....	9,434	1,601,889
* MK Electron Co. Ltd.....	117,641	1,529,514
MNTech Co. Ltd.....	113,061	643,667
* Mobase Electronics Co. Ltd.....	89,359	165,689
* Mobile Appliance, Inc.....	78,325	256,241
#* MOM'S TOUCH&Co.....	175,006	905,156
Monalisa Co. Ltd.....	53,629	154,316
Moorim P&P Co. Ltd.....	182,856	584,454
Moorim Paper Co. Ltd.....	184,050	342,855
Motonic Corp.....	45,008	345,644
* Motrex Co. Ltd.....	80,212	407,687
* MP Daesan, Inc.....	104,321	62,448
Mr Blue Corp.....	38,373	262,049
* MS Autotech Co. Ltd.....	16,792	77,956
Muhak Co. Ltd.....	85,392	562,147
Multicampus Co. Ltd.....	17,880	631,764
* MyungMoon Pharm Co. Ltd.....	77,037	254,293
* N2Tech Co. Ltd.....	123,224	167,236
Nam Hwa Construction Co. Ltd.....	34,033	226,464

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	97,701	\$ 728,015
*	4,022	37,516
*	471,338	849,172
	67,997	163,246
*	44,462	90,831
*	39,613	410,911
	2,107	660,398
*	40,233	275,787
#*	40,681	150,522
	26,216	589,162
*	39,949	561,184
*	202,100	203,984
	124,187	32,802,825
*	19,756	69,394
	27,556	12,415,758
*	36,508	262,220
	31,982	620,534
*	49,149	35,092
*	71,991	1,584,926
*	24,725	1,368,897
*	87,963	2,341,830
#Ω	28,980	2,683,249
	10,087	161,364
	186,961	642,773
#	302,684	1,587,981
#*	31,223	460,679
*	118,629	127,854
#*	44,760	507,735
	236,126	256,883
*	61,521	245,015
	560,374	5,373,087
*	94,428	2,723,378
#*	143,452	2,915,174
	179,612	2,534,115
	50,685	1,142,547
	245,501	3,868,847
	144,784	610,157
*	217,476	171,973
	14,980	925,569
	35,750	299,246
	16,116	4,349,759
	17,027	167,280
#	73,272	669,548
#	13,462	426,844
	89,214	624,619
	97,062	958,097
*	104,801	83,288
*	16,136	112,365
#*	39,134	123,131
*	29,052	181,323
*	46,960	44,164
*	18,292	204,916
#*	56,929	4,284,561
#*	157,755	282,703
	89,344	249,506
	63,837	407,281
#	37,611	909,975
#*	115,726	774,975
*	63,796	301,450

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SOUTH KOREA — (Continued)			
#*	Orientbio, Inc.....	138,146	\$ 138,245
	Orion Corp.....	62,169	5,087,053
#	Orion Holdings Corp.....	200,852	2,363,429
#*	OSANGJAIEL Co. Ltd.....	36,313	210,314
#	Osstem Implant Co. Ltd.....	72,734	8,609,823
*	Osung Advanced Materials Co. Ltd.....	296,979	575,141
	Ottogi Corp.....	7,707	2,810,660
	Paik Kwang Industrial Co. Ltd.....	169,605	599,822
*	Pan Entertainment Co. Ltd.....	34,459	131,721
	Pan Ocean Co. Ltd.....	1,172,776	4,895,085
*	PANAGENE, Inc.....	30,396	109,597
	Pang Rim Co. Ltd.....	34,057	77,340
*	Pan-Pacific Co. Ltd.....	215,720	376,768
#*	Paradise Co. Ltd.....	196,607	2,506,098
	Park Systems Corp.....	8,605	874,363
#	Partron Co. Ltd.....	270,902	2,970,828
	Paseco Co. Ltd.....	19,827	389,069
#*	Pearl Abyss Corp.....	57,820	4,612,777
#	People & Technology, Inc.....	67,212	2,271,819
*	Peptron, Inc.....	11,840	89,029
	PHA Co. Ltd.....	70,469	545,552
*	PharmAbcine.....	23,554	112,480
#*	PharmaResearch Co. Ltd.....	14,782	943,774
*	PharmGen Science, Inc.....	56,062	455,665
*	Pharmicell Co. Ltd.....	153,962	1,321,301
*	Philoptics Co. Ltd.....	18,475	142,615
*	Philosys Healthcare Co. Ltd.....	103,057	147,220
*	Phoenix Materials Co. Ltd.....	44,939	24,737
#*	PI Advanced Materials Co. Ltd.....	85,454	2,956,953
*	PJ Electronics Co. Ltd.....	19,239	132,142
	PLAYWITH, Inc.....	24,475	215,340
*	Point Engineering Co. Ltd.....	69,045	174,974
*	Polaris Office Corp.....	51,428	82,088
*	POLARIS WORKS, Inc.....	32,163	40,027
*††	POLUS BioPharm, Inc.....	44,171	8,416
#	Poongsan Corp.....	35,041	878,583
	Poongsan Holdings Corp.....	4,351	100,385
	POSCO, Sponsored ADR.....	346,815	19,608,920
	POSCO.....	186,218	41,655,740
#	POSCO Chemical Co. Ltd.....	29,296	2,754,046
	POSCO Coated & Color Steel Co. Ltd.....	3,990	170,002
#	Posco ICT Co. Ltd.....	210,688	1,050,757
#	Posco International Corp.....	377,319	6,525,153
	Posco M-Tech Co. Ltd.....	120,524	716,463
#*	Power Logics Co. Ltd.....	171,065	1,010,700
*	PowerNet Technologies Corp.....	31,115	119,649
#	Protec Co. Ltd.....	27,652	775,026
	PS TEC Co. Ltd.....	37,133	141,853
#	PSK, Inc.....	54,167	2,110,757
	Pulmuone Co. Ltd.....	94,649	1,292,265
*	Puloon Technology, Inc.....	17,744	135,382
	Pungkuk Alcohol Industry Co. Ltd.....	27,641	345,147
#	QSI Co. Ltd.....	12,646	213,889
*	Ray Co. Ltd/KR.....	14,512	301,234
*	Rayence Co. Ltd.....	31,992	302,173
*††	Redrover Co. Ltd.....	124,001	35,295
	Remed Co. Ltd.....	1,152	19,802
	Reyon Pharmaceutical Co. Ltd.....	22,037	529,619
	RFHIC Corp.....	42,801	1,102,228

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* RFTech Co. Ltd.....	125,876	\$ 560,969
* RingNet Co. Ltd.....	17,199	87,415
* RN2 Technologies Co. Ltd.....	3,531	35,674
* Robostar Co. Ltd.....	17,018	327,569
* Robotis Co. Ltd.....	11,928	248,923
# Rsupport Co. Ltd.....	56,877	335,765
* S Net Systems, Inc.....	58,918	338,549
# S&S Tech Corp.....	39,811	1,072,932
* S.Y. Co. Ltd.....	147,219	412,489
S-1 Corp.....	82,528	4,622,393
Sajo Industries Co. Ltd.....	14,263	514,436
Sajodaerim Corp.....	16,682	366,595
* Sajodongaone Co. Ltd.....	293,790	262,237
#* Sam Chun Dang Pharm Co. Ltd.....	33,712	988,489
#* SAM KANG M&T Co. Ltd.....	69,895	990,325
# Sam Young Electronics Co. Ltd.....	80,306	725,037
Sam Yung Trading Co. Ltd.....	88,339	1,011,707
* Sambo Corrugated Board Co. Ltd.....	17,238	201,255
#* Sambo Motors Co. Ltd.....	77,790	348,471
* Sambu Engineering & Construction Co. Ltd.....	392,837	506,702
Samchully Co. Ltd.....	12,649	996,297
* Samchuly Bicycle Co. Ltd.....	26,803	247,862
# Samho Development Co. Ltd.....	131,743	503,912
* SAMHWA NETWORKS Co. Ltd.....	37,921	112,881
SAMHWA Paints Industrial Co. Ltd.....	48,339	332,205
Samick Musical Instruments Co. Ltd.....	248,383	340,356
Samick THK Co. Ltd.....	36,331	385,986
* Samil C&S Co. Ltd.....	6,427	50,958
Samil Pharmaceutical Co. Ltd.....	17,972	113,977
Samji Electronics Co. Ltd.....	51,364	453,644
# Samjin LND Co. Ltd.....	95,857	229,645
# Samjin Pharmaceutical Co. Ltd.....	75,375	1,580,055
* Samkee Corp.....	249,407	978,606
* Sammok S-Form Co. Ltd.....	29,195	344,884
# SAMPYO Cement Co. Ltd.....	212,168	916,950
*Ω Samsung Biologics Co. Ltd.....	12,740	7,887,068
Samsung C&T Corp.....	167,098	15,116,963
# Samsung Card Co. Ltd.....	120,173	3,093,892
Samsung Climate Control Co. Ltd.....	3,273	43,130
Samsung Electro-Mechanics Co. Ltd.....	240,915	36,652,314
Samsung Electronics Co. Ltd.....	17,111,392	1,064,312,809
* Samsung Engineering Co. Ltd.....	584,231	10,690,602
Samsung Fire & Marine Insurance Co. Ltd.....	125,789	21,025,795
* Samsung Heavy Industries Co. Ltd.....	1,795,539	7,804,471
Samsung Life Insurance Co. Ltd.....	154,077	7,803,826
* Samsung Pharmaceutical Co. Ltd.....	188,018	646,569
Samsung Publishing Co. Ltd.....	12,686	277,067
Samsung SDI Co. Ltd.....	48,654	24,146,189
Samsung SDS Co. Ltd.....	62,750	7,448,729
Samsung Securities Co. Ltd.....	287,620	9,711,569
SAMT Co. Ltd.....	320,421	1,078,552
# Samwha Capacitor Co. Ltd.....	40,542	2,233,229
# Samwha Electric Co. Ltd.....	16,326	387,562
Samyang Corp.....	25,145	1,304,898
# Samyang Foods Co. Ltd.....	23,846	1,698,872
Samyang Holdings Corp.....	25,027	1,831,043
Samyang Packaging Corp.....	3,818	74,138
Samyang Tongsang Co. Ltd.....	11,242	526,825
* Samyoung Chemical Co. Ltd.....	56,184	157,801

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	15,520	\$ 84,892
#*	27,525	940,595
*	162,337	249,683
#	298,441	2,307,566
	40,894	513,000
#	37,627	1,230,393
	34,088	1,148,198
	104,700	252,994
*	262,704	310,701
#*	1,464,679	789,041
	44,129	117,063
*	230,038	302,810
*	234,283	328,237
	99,367	1,264,427
	495	42,545
	13,933	1,131,165
#	12,030	1,058,769
	83,997	765,604
#	42,017	2,193,627
#	107,895	4,938,426
*	19,647	412,289
	51,741	304,393
	91,862	559,291
*	1,779,080	765,205
*	45,425	422,408
*	76,838	582,920
	3,643	121,059
	9,694	344,721
	4,892	16,550
#*	122,545	387,069
	212,774	1,587,628
#	523,713	638,712
*	45,034	59,734
#*	35,708	1,182,899
*	25,300	485,454
	430	62,014
*	1,169,428	279,082
*	20,628	110,733
#	236,958	2,994,290
#	50,169	496,723
#*	24,108	326,592
	33,914	168,030
	124,856	1,249,271
	36,254	201,728
	8,918	203,341
	36,684	45,711
*	601,737	529,274
††	8,303	10,448
#	119,343	354,149
	114,769	3,284,618
#*	400,382	2,245,290
*	8,855	158,747
*	432,784	235,627
*	42,966	64,467
*	6,380	11,896
	12,812	587,454
#*	492,639	373,010
	13,747	653,524
	26,742	42,347

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SOUTH KOREA — (Continued)			
#	Shin Poong Pharmaceutical Co. Ltd.....	62,895	\$ 1,272,850
	Shindaeyang Paper Co. Ltd.....	15,172	1,124,220
	Shinhan Financial Group Co. Ltd.....	1,478,212	47,345,894
	Shinhan Financial Group Co. Ltd., ADR.....	288,965	9,272,887
	Shinil Electronics Co. Ltd.....	224,260	382,087
	Shinsegae Engineering & Construction Co. Ltd.....	20,226	523,810
*	Shinsegae Food Co. Ltd.....	12,767	801,852
	Shinsegae Information & Communication Co. Ltd.....	1,063	150,668
*	Shinsegae International, Inc.....	10,775	1,086,104
*	Shinsegae, Inc.....	44,588	8,751,595
*	Shinsung Delta Tech Co. Ltd.....	40,572	488,649
*	Shinsung E&G Co. Ltd.....	489,926	722,134
#*	Shinsung Tongsang Co. Ltd.....	442,396	1,235,325
	Shinwha Intertek Corp.....	234,318	566,800
*	Shinwon Construction Co. Ltd.....	5,268	41,483
*	Shinwon Corp.....	300,027	519,767
#	Shinyoung Securities Co. Ltd.....	26,629	1,334,812
*	Showbox Corp.....	215,732	828,577
*	Signetics Corp.....	272,494	530,967
	SIGONG TECH Co. Ltd.....	54,078	263,087
	Silla Co. Ltd.....	40,398	412,767
*	Simmtech Co. Ltd.....	125,218	5,049,800
*	SIMMTECH HOLDINGS Co. Ltd.....	22,283	96,739
	SIMPAC, Inc.....	77,838	394,897
*	Sindoh Co. Ltd.....	29,934	792,216
	Sinil Pharm Co. Ltd.....	26,106	201,024
*	SinSin Pharmaceutical Co. Ltd.....	16,393	74,295
*	SJ Group Co. Ltd.....	18,868	330,340
#*	SK Biopharmaceuticals Co. Ltd.....	21,231	1,355,296
#	SK Chemicals Co. Ltd.....	40,212	4,256,778
	SK D&D Co. Ltd.....	28,396	630,514
	SK Discovery Co. Ltd.....	88,257	2,914,372
	SK Gas Ltd.....	10,342	1,009,861
	SK Hynix, Inc.....	1,965,870	203,482,782
*	SK Innovation Co. Ltd.....	99,025	18,173,854
	SK Networks Co. Ltd.....	1,355,257	5,132,435
*	SK Rent A Car Co. Ltd.....	2,559	19,901
	SK Securities Co. Ltd.....	2,444,970	1,792,813
	SK Telecom Co. Ltd.....	90,181	4,292,180
	SK Telecom Co. Ltd., Sponsored ADR.....	483	12,670
	SK, Inc.....	121,428	22,478,621
	SKC Co. Ltd.....	59,577	7,172,469
#	SL Corp.....	96,561	2,168,994
*	SM Culture & Contents Co. Ltd.....	92,494	248,136
#*	SM Entertainment Co. Ltd.....	61,750	3,090,512
*	SM Life Design Group Co. Ltd.....	98,749	191,363
*	S-MAC Co. Ltd.....	1,272,119	788,281
	SMCore, Inc.....	32,004	174,903
*	SMEC Co. Ltd.....	156,448	234,804
	SNT Dynamics Co. Ltd.....	135,771	909,003
	SNT Energy Co. Ltd.....	5,847	82,006
	SNT Holdings Co. Ltd.....	52,159	690,777
#	SNT Motiv Co. Ltd.....	68,813	2,532,760
*	SNU Precision Co. Ltd.....	92,815	248,015
	S-Oil Corp.....	127,912	9,710,237
#*	Solborn, Inc.....	62,107	240,822
*	Solid, Inc.....	135,315	652,889
	Solus Advanced Materials Co. Ltd.....	21,194	1,232,169
	Songwon Industrial Co. Ltd.....	150,359	2,481,711

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
#*	Sonokong Co. Ltd.....	62,623 \$ 124,466
	Soosan Heavy Industries Co. Ltd.....	108,380 221,571
	Soulbrain Co. Ltd.....	17,223 3,568,194
#*	Soulbrain Holdings Co. Ltd.....	34,719 850,970
	SPC Samlip Co. Ltd.....	17,810 1,044,039
	Speco Co. Ltd.....	26,562 124,888
	SPG Co. Ltd.....	49,432 509,358
#*	Spigen Korea Co. Ltd.....	17,324 581,743
#	Ssangyong C&E Co. Ltd.....	504,185 3,222,896
*††	Ssangyong Motor Co.....	175,845 75,761
*	ST Pharm Co. Ltd.....	16,890 1,506,624
	STIC Investments, Inc.....	169,180 1,442,820
*	Traffic Co. Ltd.....	26,343 88,902
#*	Studio Dragon Corp.....	33,883 2,170,691
*	STX Heavy Industries Co. Ltd.....	23,423 86,027
*	Sugentech, Inc.....	24,117 387,713
	Suheung Co. Ltd.....	40,017 1,318,690
	Sun Kwang Co. Ltd.....	26,496 1,361,625
#*	SundayToz Corp.....	24,837 549,122
	Sung Bo Chemicals Co. Ltd.....	60,663 182,134
	Sung Kwang Bend Co. Ltd.....	146,579 984,502
#*	Sungchang Enterprise Holdings Ltd.....	298,320 567,934
	Sungdo Engineering & Construction Co. Ltd.....	69,742 281,954
	Sungshin Cement Co. Ltd.....	151,889 2,016,248
#	Sungwoo Hitech Co. Ltd.....	417,416 1,792,493
#	Sunjin Co. Ltd.....	92,108 810,573
*	Sunny Electronics Corp.....	119,120 378,279
*	Suprema, Inc.....	23,021 436,481
	SurplusGlobal, Inc.....	46,285 155,597
	SV Investment Corp.....	130,924 421,235
*	Synergy Innovation Co. Ltd.....	102,483 331,713
*	Synopex, Inc.....	309,966 618,153
	Systems Technology, Inc.....	67,715 1,035,421
*	T Scientific Co. Ltd.....	20,656 63,892
	Tae Kyung Industrial Co. Ltd.....	49,374 269,806
#	Taekwang Industrial Co. Ltd.....	2,224 1,865,545
	Taekyung BK Co. Ltd.....	8,488 30,430
*††	Taewoong Co. Ltd.....	65,836 127,999
	Taeyoung Engineering & Construction Co. Ltd.....	193,066 1,686,863
#*	Taihan Electric Wire Co. Ltd.....	719,004 1,049,728
*	Taihan Fiberoptics Co. Ltd.....	268,163 473,286
*	Taihan Textile Co. Ltd.....	4,235 169,402
*	Tailim Packaging Co. Ltd.....	86,426 277,412
	TCC Steel.....	20,704 167,253
	TechWing, Inc.....	74,580 1,277,218
*	Tego Science, Inc.....	10,886 153,473
#*	Telcon RF Pharmaceutical, Inc.....	206,627 378,739
*	Telechips, Inc.....	38,499 703,108
*	TERA SCIENCE Co. Ltd.....	9,164 15,218
	TES Co. Ltd.....	60,124 1,279,869
#	Tesna, Inc.....	36,121 1,433,122
*	Theragen Etex Co. Ltd.....	128,246 553,715
*	Thinkware Systems Corp.....	45,795 742,269
#*	TK Chemical Corp.....	211,722 936,700
*	TK Corp.....	113,007 987,934
*	TOBESOFT Co. Ltd.....	39,275 51,045
#*	Tokai Carbon Korea Co. Ltd.....	33,048 3,590,409
	Tongyang Life Insurance Co. Ltd.....	334,633 1,669,693
#	Tongyang, Inc.....	994,398 1,083,757

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Top Engineering Co. Ltd.....	77,846	\$ 453,030
Toptec Co. Ltd.....	115,324	809,935
* Tovis Co. Ltd.....	105,887	874,143
Tplex Co. Ltd.....	20,581	70,440
TS Corp.....	300,710	688,839
#* TSE Co. Ltd.....	13,867	806,755
* Tuku Construction Co. Ltd.....	16,330	151,110
* TY Holdings Co. Ltd.....	202,447	3,975,048
TYM Corp.....	697,095	876,563
UBCare Co. Ltd.....	73,933	397,511
# Ubiquoss Holdings, Inc.....	26,027	350,544
# Ubiquoss, Inc.....	37,938	635,286
* Ubivelox, Inc.....	22,833	334,745
Uju Electronics Co. Ltd.....	50,213	1,357,526
Uni-Chem Co. Ltd.....	21,981	22,760
* Unick Corp.....	66,151	296,476
Unid Co. Ltd.....	30,033	2,104,413
* Union Korea Pharm Co. Ltd.....	14,471	104,181
Union Materials Corp.....	59,762	139,005
Union Semiconductor Equipment & Materials Co. Ltd.....	92,662	1,051,870
# Uniquet Corp.....	70,731	677,554
* Unison Co. Ltd.....	51,870	107,998
* Unitekno Co. Ltd.....	25,351	175,357
#* UniTest, Inc.....	51,310	1,295,011
Unitrontech Co. Ltd.....	14,409	69,402
UTI, Inc.....	24,094	282,595
V One Tech Co. Ltd.....	7,479	61,638
* Value Added Technology Co. Ltd.....	47,834	1,322,460
* Very Good Tour Co. Ltd.....	20,073	220,124
Viatron Technologies, Inc.....	52,253	432,611
* VICTEK Co. Ltd.....	75,937	344,621
* Vidente Co. Ltd.....	175,868	2,208,017
Vieworks Co. Ltd.....	39,106	1,350,071
* Vina Tech Co. Ltd.....	6,523	209,864
Visang Education, Inc.....	43,584	251,572
Vitzro Tech Co. Ltd.....	16,080	116,518
Vitzrocell Co. Ltd.....	81,923	972,584
* Vivien Corp.....	37,287	79,795
* Vivozon Healthcare, Inc.....	386,049	290,853
#* VT GMP Co. Ltd.....	35,472	198,608
Webcash Corp.....	29,055	578,439
#* Webzen, Inc.....	67,058	1,254,428
* Welcron Co. Ltd.....	46,772	153,600
* Wellbiotec Co. Ltd.....	96,476	122,013
#* Wemade Co. Ltd.....	66,658	6,713,719
Whanin Pharmaceutical Co. Ltd.....	57,351	796,370
* WI Co. Ltd.....	121,023	113,216
Wiable Corp.....	82,336	178,941
* WillBes & Co.....	375,945	416,607
# Winix, Inc.....	52,263	798,122
* Winpac, Inc.....	149,928	235,587
# Wins Co. Ltd.....	38,237	463,805
# WiSoL Co. Ltd.....	188,406	1,682,307
* WIZIT Co. Ltd.....	493,112	505,106
* WONIK CUBE Corp.....	64,656	153,829
#* Wonik Holdings Co. Ltd.....	282,483	1,100,540
# WONIK IPS Co. Ltd.....	126,377	4,170,640
# Wonik Materials Co. Ltd.....	49,893	1,523,769
* Wonik Pne Co. Ltd.....	52,975	1,289,528

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
#* Wonik QnC Corp.....	59,385	\$ 1,283,617
* WooGene B&G Co. Ltd.....	42,651	66,432
Woojin Plaimm Co. Ltd.....	9,262	35,596
Woojin, Inc.....	61,549	398,151
#* Woongjin Thinkbig Co. Ltd.....	202,783	481,919
* Wooree Bio Co. Ltd.....	124,255	360,011
Woori Financial Group, Inc.....	1,884,685	23,186,085
Woori Investment Bank Co. Ltd.....	2,043,055	1,386,046
#* Woori Technology, Inc.....	183,605	295,250
#* Woorison F&G Co. Ltd.....	200,437	344,421
* Woory Industrial Co. Ltd.....	33,002	529,293
* Woosu AMS Co. Ltd.....	82,772	277,714
WooSung Feed Co. Ltd.....	13,384	283,880
* Worldex Industry & Trading Co. Ltd.....	40,401	930,788
Y G-1 Co. Ltd.....	113,580	782,827
* Y2 Solution Co. Ltd.....	19,090	7,918
* Yapex, Inc.....	214,297	239,687
YAS Co. Ltd.....	25,171	337,515
* Y-entec Co. Ltd.....	56,724	632,678
Yeong Hwa Metal Co. Ltd.....	153,616	184,947
* Yest Co. Ltd.....	28,152	295,818
#* YG Entertainment, Inc.....	30,750	1,289,108
* YG PLUS.....	65,759	347,149
* YIK Corp.....	97,650	461,149
* YJM Games Co. Ltd.....	128,890	332,246
YMC Co. Ltd.....	39,216	211,152
* YMT Co. Ltd.....	19,985	330,519
* Yonwoo Co. Ltd.....	22,062	371,342
Yoosung Enterprise Co. Ltd.....	119,745	275,478
Youlchon Chemical Co. Ltd.....	48,073	904,406
Young Poong Corp.....	2,563	1,327,412
Young Poong Precision Corp.....	60,056	443,200
#* Youngone Corp.....	147,354	5,739,931
Youngone Holdings Co. Ltd.....	40,502	1,656,309
* YoungWoo DSP Co. Ltd.....	127,081	217,331
YTN Co. Ltd.....	12,525	35,582
Yuanta Securities Korea Co. Ltd.....	778,342	2,281,452
Yuhan Corp.....	132,794	6,295,845
Yuhwa Securities Co. Ltd.....	32,205	67,104
* Yungjin Pharmaceutical Co. Ltd.....	265,384	1,045,809
Yuyu Pharma, Inc.....	44,577	256,486
#* Zeus Co. Ltd.....	35,614	699,826
* Zinitix Co. Ltd.....	12,353	27,552
Zinus, Inc.....	34,483	1,930,732
TOTAL SOUTH KOREA.....		<u>3,794,497,085</u>
TAIWAN — (17.2%)		
Aaeon Technology, Inc.....	5,000	12,542
# ABC Taiwan Electronics Corp.....	428,613	357,092
Abico Avy Co. Ltd.....	805,396	725,608
# Ability Enterprise Co. Ltd.....	1,813,974	1,817,919
#* Ability Opto-Electronics Technology Co. Ltd.....	376,471	962,632
# Abnova Corp.....	108,000	180,948
# AcBel Polytech, Inc.....	2,480,468	2,919,096
Accton Technology Corp.....	1,764,369	17,037,904
# Acer, Inc.....	11,985,595	12,430,016
# ACES Electronic Co. Ltd.....	935,044	1,588,611
* Acon Holding, Inc.....	1,339,000	540,768
Acter Group Corp. Ltd.....	305,561	2,435,003

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	1,084,000	\$ 502,756
#	957,465	2,958,715
#	158,706	1,307,975
#	233,000	2,676,781
#	867,000	2,534,899
#*	482,000	464,566
#	173,000	641,743
#	1,501,662	1,202,369
	754,465	10,457,112
	18,000	32,975
	2,710,000	2,862,957
#*	2,882,603	1,099,210
	20,467	15,677
	468,335	16,442,786
#	189,000	346,446
#	102,000	460,585
#*	1,134,256	1,455,400
	27,000	117,892
#	92,000	621,482
#	700,197	595,241
#	879,062	907,736
#	120,531	840,489
#	2,383,873	2,631,355
#	1,787,159	3,093,095
#	450,085	3,286,807
*	1,675,000	1,858,096
#	330,000	303,762
#	25,000	82,045
#	551,567	762,642
#	5,362,640	3,196,829
	296,247	115,257
#	197,000	342,007
#	426,702	3,699,877
#	588,005	947,986
#	259,520	543,218
#	1,086,000	800,163
#	510,625	486,112
#	835,916	3,493,326
#	308,463	300,337
#	681,870	252,336
	43,000	106,235
#	711,759	3,213,333
	3,183,993	6,122,184
	96,391	442,646
#	140,935	997,820
	12,589,387	45,851,694
	8,179,655	13,105,273
#	228,000	200,306
	981,000	3,036,721
*	7,221,415	2,080,935
#*	1,370,533	346,424
#	2,426,858	3,138,285
#	306,000	602,623
	1,714,864	5,868,275
#	70,048	4,038,996
#	58,000	275,605
	100,999	11,349,613
#	202,000	1,718,601
#	1,745,861	22,824,492

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	525,715	\$ 1,549,323
#	34,936,497	25,972,747
#	47,000	318,866
#	575,375	1,192,214
#	516,303	4,149,276
#	463,000	349,211
	337,258	1,088,912
#	324,000	644,493
#	50,000	104,910
	161,062	188,591
#	314,000	661,376
#*	172,000	146,583
	18,000	80,939
	4,599,280	2,241,917
	140,000	95,894
	728,284	1,092,449
#	1,015,000	1,279,418
	9,274,050	2,954,914
#	732,257	603,594
#	41,000	54,197
	157,000	393,591
#	797,712	609,491
#	389,680	1,620,029
#	748,291	8,151,684
#	142,000	234,495
#	44,000	135,988
#	507,180	417,135
#	31,000	300,291
#	425,749	604,603
	4,000	28,275
	27,000	38,843
#	793,367	1,375,785
*	1,466,435	521,527
#	619,808	856,907
	10,875,614	6,415,847
#	3,699,001	3,161,650
#	623,530	310,693
#	106,000	359,505
	2,450,872	13,810,230
	32,000	27,984
	15,618,816	36,228,570
	4,510,600	3,074,750
#	303,801	887,630
#	46,000	80,856
#	558,000	809,884
#	1,788,519	3,728,774
#	960,312	989,226
#	120,000	466,846
	4,942,353	45,332,919
#*	1,059,483	741,645
#	730,946	474,987
#*	2,070,390	820,743
	21,267,340	13,612,662
	1,908,190	2,477,146
#	502,980	1,814,252
#	1,018,000	1,406,886
#	135,000	342,524
	986,620	2,953,834
	560,000	729,697

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# CHC Resources Corp.....	447,048	\$ 721,657
# Chen Full International Co. Ltd.....	489,000	703,974
# Chenbro Micom Co. Ltd.....	464,000	1,400,468
* Cheng Fwa Industrial Co. Ltd.....	58,000	23,800
# Cheng Loong Corp.....	4,775,160	5,928,568
#* Cheng Mei Materials Technology Corp.....	4,278,200	1,878,710
Cheng Shin Rubber Industry Co. Ltd.....	7,970,508	10,020,102
# Cheng Uei Precision Industry Co. Ltd.....	3,081,630	4,238,338
# Chenming Electronic Technology Corp.....	748,708	362,365
Chi Hua Fitness Co. Ltd.....	27,000	80,842
# Chia Chang Co. Ltd.....	766,000	1,332,088
# Chia Hsin Cement Corp.....	3,036,747	2,197,498
# Chian Hsing Forging Industrial Co. Ltd.....	262,000	386,851
Chicony Electronics Co. Ltd.....	3,152,689	10,115,899
# Chicony Power Technology Co. Ltd.....	1,112,696	3,183,610
Chief Telecom, Inc.....	11,000	105,736
# Chieftek Precision Co. Ltd.....	371,375	1,108,700
# Chien Kuo Construction Co. Ltd.....	1,153,364	571,742
# Chime Ball Technology Co. Ltd.....	162,282	249,479
* China Airlines Ltd.....	15,642,057	13,630,839
# China Bills Finance Corp.....	3,836,000	2,392,802
# China Chemical & Pharmaceutical Co. Ltd.....	1,479,000	1,161,796
China Development Financial Holding Corp.....	41,415,092	27,626,758
# China Ecotek Corp.....	132,000	188,853
# China Electric Manufacturing Corp.....	1,740,658	1,150,724
# China Fineblanking Technology Co. Ltd.....	303,575	444,824
# China General Plastics Corp.....	2,729,607	3,289,032
# China Glaze Co. Ltd.....	706,022	352,057
# China Man-Made Fiber Corp.....	7,845,227	2,699,711
# China Metal Products.....	2,361,405	2,848,226
China Motor Corp.....	1,550,286	3,440,479
#* China Petrochemical Development Corp.....	23,870,099	10,623,424
China Steel Chemical Corp.....	852,998	3,552,555
China Steel Corp.....	29,181,440	35,712,478
# China Steel Structure Co. Ltd.....	538,000	1,135,800
# China Wire & Cable Co. Ltd.....	893,680	841,910
# Chinese Maritime Transport Ltd.....	573,964	1,025,109
# Ching Feng Home Fashions Co. Ltd.....	692,659	464,908
Chin-Poon Industrial Co. Ltd.....	2,600,617	3,269,995
# Chipbond Technology Corp.....	4,741,000	11,824,531
ChipMOS Technologies, Inc.....	2,687,155	4,572,862
ChipMOS Technologies, Inc., ADR.....	62,027	2,059,931
Chlitina Holding Ltd.....	350,000	2,659,838
# Chong Hong Construction Co. Ltd.....	1,068,739	2,856,691
Chroma ATE, Inc.....	1,215,705	9,476,316
# Chun YU Works & Co. Ltd.....	1,384,000	1,443,026
# Chun Yuan Steel Industry Co. Ltd.....	2,745,177	2,141,144
# Chung Hsin Electric & Machinery Manufacturing Corp.....	2,580,500	3,958,852
# Chung Hung Steel Corp.....	4,630,926	6,314,733
Chung Hwa Food Industrial Co. Ltd.....	42,115	194,976
#* Chung Hwa Pulp Corp.....	2,481,308	2,014,951
Chung Lien Co. Ltd.....	27,000	77,803
# Chungghwa Chemical Synthesis & Biotech Co. Ltd.....	212,000	467,801
# Chungghwa Precision Test Tech Co. Ltd.....	128,000	2,963,717
# Chungghwa Telecom Co. Ltd., Sponsored ADR.....	245,064	10,638,228
Chungghwa Telecom Co. Ltd.....	6,972,000	29,631,138
# Chyang Sheng Dyeing & Finishing Co. Ltd.....	1,406,000	691,106
Cleanaway Co. Ltd.....	460,000	3,476,874
Clevo Co.....	3,195,482	3,559,021

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	7,532,944	\$ 2,893,976
#	510,463	245,511
	280,060	153,635
#	20,177,560	18,452,118
	6,634,000	10,272,241
#	382,000	430,053
#	3,557,671	1,792,399
#	149,820	137,026
#	2,637,250	2,235,766
#	726,000	506,344
#	367,835	1,875,906
#	2,600,600	7,122,208
#	918,800	2,297,691
	180,369	170,948
#*	331,000	186,386
	14,000	11,797
#*	2,035,712	1,487,583
	56,162,931	56,461,111
	3,227,896	4,465,254
#*	174,819	140,302
#	308,765	2,017,791
#	649,378	1,050,863
	101,504	313,576
#	264,000	653,194
#	2,224,873	2,085,530
#	295,589	641,859
#	1,710,809	2,023,170
	124,502	632,251
	396,061	645,879
#*	1,537,257	1,664,935
*	464,279	235,936
	1,236,700	2,022,359
#*	2,699,304	1,258,508
#	334,500	1,474,891
#	1,599,469	919,129
*	721,805	379,586
	3,166,028	31,234,268
	902,634	1,934,523
#	61,598	151,665
#	891,000	3,150,587
	2,670,537	1,610,838
#	173,000	164,771
#	277,408	440,038
#	243,000	303,131
#	1,097,693	825,452
	828,000	3,065,632
#	136,000	349,260
#	2,664,000	14,520,122
	38,492,061	40,477,883
	2,216,434	2,725,721
	660,518	14,653,240
#	166,000	1,414,822
#	1,152,423	576,829
#	663,000	486,896
#	1,310,141	1,559,993
#	339,334	902,564
#	463,000	1,833,338
#	1,575,026	9,350,761
#	407,000	1,200,282

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	839,320	\$ 1,609,357
	1,488,839	14,516,920
#	1,240,390	6,585,387
#	1,973,028	1,409,277
	190,000	11,092,204
#	789,000	518,443
#	414,298	3,207,725
*	3,418,431	11,327,525
	2,316,166	1,359,028
#*	362,000	321,802
#	41,000	346,729
	33,550	72,304
#	700,000	1,543,491
	5,192,999	6,881,089
#	157,000	848,542
*	12,917,695	11,531,672
*	3,778,829	1,251,327
	3,054,000	3,179,236
	11,680,920	49,558,974
	6,000	11,295
#	2,920,756	2,525,350
#	3,330,570	6,605,212
#*	545,000	401,529
#	141,000	141,954
#	147,000	984,866
	992,707	2,056,439
	348,600	448,620
	9,809,000	7,423,439
	22,917,562	9,089,175
	10,225,705	10,712,181
	6,684,000	15,666,333
	24,000	54,700
#	725,385	1,731,173
	1,974,105	4,561,131
#	2,518,938	2,482,991
#	167,200	480,053
	2,733,131	8,206,918
	1,243,785	10,200,488
	26,193,678	23,852,465
#	351,736	701,282
	1,220,293	612,185
#	2,136,640	1,135,569
#*	4,441,961	1,862,308
#	895,436	1,019,250
	1,924,724	6,832,629
	598,070	1,595,026
#	243,000	1,326,029
#	17,000	49,604
#	245,326	281,299
#	1,321,000	1,846,595
	5,726,198	16,414,549
	332,975	1,772,956
#*	583,467	1,161,126
#	304,891	599,403
#	200,000	431,808
	1,666,000	5,814,290
	5,084,770	19,497,401
#	86,000	899,950
#	3,435,460	3,553,731

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	1,704,143	\$ 1,356,858
#	2,129,936	1,731,760
	752,304	1,031,508
#	1,400,882	960,798
#	3,063,241	6,747,868
	425,402	3,517,446
#*	52,000	42,305
#	1,166,384	1,179,448
#	857,619	1,339,932
	21,290,128	58,750,409
#	792,730	3,071,572
	652,670	426,323
#*	2,364,215	1,329,455
#	58,000	412,425
#	1,056,294	741,527
#	1,087,510	2,380,687
	49,000	56,179
	192,000	448,575
#*	365,000	593,704
#	421,970	1,329,273
#	2,158,574	2,449,406
#	1,483,000	5,179,178
	579,478	571,284
#	303,000	674,990
#	147,860	512,858
#	321,000	2,329,695
#	430,576	7,516,238
	78,314	70,888
	101,700	91,459
	215,840	224,285
	2,271,281	4,453,638
	104,400	248,101
	1,294,363	14,991,704
#*	1,742,000	750,863
#	2,726,750	14,070,157
	21,820	143,183
*	58,760	54,948
	318,150	3,154,886
	2,171,175	2,821,644
#	304,000	834,551
	277,000	2,362,179
	285,000	1,628,415
	269,000	4,723,279
	22,000	34,200
#	598,779	17,088,572
	1,621,820	847,913
#	3,539,885	2,623,254
*	283,000	286,325
*	108,000	110,842
#	1,640,747	4,568,909
#	5,662,965	5,288,299
#	205,342	198,340
#	619,102	2,375,736
#	1,213,941	858,464
#	691,000	426,699
#	5,343,000	5,207,784
#	124,000	1,499,092
#	320,600	588,841
#	726,000	4,086,565

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	1,132,000	\$ 1,072,364
#	1,495,000	1,770,538
#	161,051	1,177,823
	3,725,837	7,044,981
	1,986,000	5,327,096
*††	2,077,221	4,481
	1,004,550	959,467
#	86,000	93,990
#	3,229,831	4,921,851
#	11,905,323	7,093,801
#	3,855,862	2,058,553
#	361,000	356,152
#	1,001,839	908,835
	3,000	12,988
#	1,965,500	2,507,848
#	111,978	571,706
#	445,842	859,760
	3,142,243	5,315,533
	91,200	280,362
#	420,221	821,124
#	826,997	625,624
	1,065,838	10,319,737
	6,768,828	2,631,723
#	1,761,300	953,707
	73,521	35,598
#	513,400	1,091,139
#	1,034,000	3,852,390
	801,675	3,388,172
	22,635,403	84,632,112
	1,638,554	1,301,296
#	1,346,000	1,179,580
	1,007,680	840,603
#	2,115,000	1,219,657
#	1,187,219	3,569,424
	278,000	1,067,631
	891,000	19,512,877
#	297,159	545,745
	210,000	401,884
#	241,510	1,039,208
#	550,222	398,729
#*	2,509,619	5,940,244
	404,555	1,856,890
#	2,197,000	1,573,756
	23,146,210	18,340,055
	1,480,400	4,856,093
	935,735	1,327,969
#	903,000	953,797
	3,131,603	2,693,705
#	219,072	403,510
#	1,225,096	713,729
#*	113,000	73,591
#	87,169	528,818
#	794,345	1,113,100
	16,564,285	9,604,719
	1,470,255	855,104
#*	1,110,749	1,787,865
*	107,000	45,952
	637,173	1,027,974
#	1,508,866	890,927

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Info-Tek Corp.....	475,000	\$ 942,115
# Innodisk Corp.....	465,121	3,269,159
# Innolux Corp.....	44,917,151	28,212,985
# Inpaq Technology Co. Ltd.....	439,550	967,716
# Insyde Software Corp.....	57,000	169,769
# Intai Technology Corp.....	220,800	669,280
# Integrated Service Technology, Inc.....	666,669	1,203,131
# IntelliEPI, Inc.....	50,000	117,896
# International CSRC Investment Holdings Co.....	4,490,083	4,048,208
# International Games System Co. Ltd.....	283,000	7,312,521
# Inventec Corp.....	10,385,276	9,525,965
# Iron Force Industrial Co. Ltd.....	244,682	597,751
# I-Sheng Electric Wire & Cable Co. Ltd.....	605,000	927,797
# I-Sunny Construction & Development Co. Ltd.....	36,300	97,122
# ITE Technology, Inc.....	897,646	3,325,553
# ITEQ Corp.....	974,608	4,479,999
# J Touch Corp.....	22,100	0
# Jarlytec Co. Ltd.....	359,828	835,964
# Jentech Precision Industrial Co. Ltd.....	246,156	3,551,292
# Jess-Link Products Co. Ltd.....	540,450	783,648
# Jia Wei Lifestyle, Inc.....	30,000	81,584
# Jih Lin Technology Co. Ltd.....	265,000	882,755
# Jinan Acetate Chemical Co. Ltd.....	5,060	20,132
#* Jinli Group Holdings Ltd.....	688,681	282,732
# Johnson Health Tech Co. Ltd.....	201,000	390,258
# Jourdeness Group Ltd.....	246,000	623,924
# K Laser Technology, Inc.....	917,459	761,195
# Kaimei Electronic Corp.....	492,314	1,625,200
# Kaori Heat Treatment Co. Ltd.....	520,321	981,787
# Kaulin Manufacturing Co. Ltd.....	1,285,684	712,437
# KEE TAI Properties Co. Ltd.....	3,153,101	1,362,602
# Kenda Rubber Industrial Co. Ltd.....	3,141,885	3,427,986
# Kenmec Mechanical Engineering Co. Ltd.....	1,366,000	1,301,028
# Kerry TJ Logistics Co. Ltd.....	1,082,000	1,767,197
# Key Ware Electronics Co. Ltd.....	264,131	126,317
# Keystone Microtech Corp.....	71,000	718,781
# KHGEARS International Ltd.....	6,504	21,257
# Kindom Development Co. Ltd.....	2,585,000	3,333,199
# King Chou Marine Technology Co. Ltd.....	539,800	679,378
# King Slide Works Co. Ltd.....	297,450	4,846,022
# King Yuan Electronics Co. Ltd.....	7,800,032	12,929,710
# King's Town Bank Co. Ltd.....	6,773,653	9,968,020
* King's Town Construction Co. Ltd.....	674,690	923,480
# Kinik Co.....	607,000	2,173,613
#* Kinko Optical Co. Ltd.....	485,120	566,910
# Kinpo Electronics.....	7,707,892	4,191,401
# Kinsus Interconnect Technology Corp.....	1,096,476	8,291,625
# KMC Kuei Meng International, Inc.....	384,951	2,656,877
# KNH Enterprise Co. Ltd.....	719,150	714,582
# KS Terminals, Inc.....	730,290	2,217,244
# Kung Long Batteries Industrial Co. Ltd.....	466,000	2,304,307
# Kung Sing Engineering Corp.....	3,716,135	1,099,226
# Kuo Toong International Co. Ltd.....	848,735	627,827
# Kuo Yang Construction Co. Ltd.....	1,240,517	1,039,226
# Kwong Fong Industries Corp.....	534,733	212,600
# Kwong Lung Enterprise Co. Ltd.....	618,000	906,842
# KYE Systems Corp.....	1,412,107	601,340
# L&K Engineering Co. Ltd.....	1,065,000	1,146,337
# La Kaffa International Co. Ltd.....	157,947	531,692

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* LAN FA Textile.....	1,456,412	\$ 618,846
# Land Mark Optoelectronics Corp.....	323,600	2,310,157
# Lanner Electronics, Inc.....	548,705	1,050,528
# Largan Precision Co. Ltd.....	267,234	19,803,238
# Laser Tek Taiwan Co. Ltd.....	421,144	547,581
# Laster Tech Corp. Ltd.....	110,404	162,114
LCY Technology Corp.....	31,000	48,746
Leader Electronics, Inc.....	324,886	167,879
#* Leadtek Research, Inc.....	156,000	378,485
# Leadtrend Technology Corp.....	97,000	468,241
#* Lealea Enterprise Co. Ltd.....	4,323,965	1,620,332
# Ledlink Optics, Inc.....	542,858	558,389
# LEE CHI Enterprises Co. Ltd.....	1,060,000	997,924
# Lelon Electronics Corp.....	483,122	1,132,341
# Lemtech Holdings Co. Ltd.....	177,032	976,947
* Leofoo Development Co. Ltd.....	623,010	385,182
#* Li Cheng Enterprise Co. Ltd.....	522,057	393,361
#* Li Peng Enterprise Co. Ltd.....	3,704,060	1,248,258
# Lian HWA Food Corp.....	421,499	1,069,416
Lida Holdings Ltd.....	400,000	469,345
Lien Hwa Industrial Holdings Corp.....	3,194,017	7,077,937
Lifestyle Global Enterprise, Inc.....	71,000	85,098
#* Lingsen Precision Industries Ltd.....	2,327,490	2,012,595
Lite-On Technology Corp.....	10,927,419	25,238,012
#* Long Bon International Co. Ltd.....	2,254,276	1,432,538
# Long Da Construction & Development Corp.....	354,000	282,490
# Longchen Paper & Packaging Co. Ltd.....	5,859,590	4,775,748
# Longwell Co.....	638,000	1,159,205
Lotes Co. Ltd.....	402,625	10,581,852
# Lu Hai Holding Corp.....	392,386	572,275
# Lucky Cement Corp.....	1,196,000	486,629
Lumax International Corp. Ltd.....	479,126	1,270,909
# Lung Yen Life Service Corp.....	829,000	1,278,206
#* LuxNet Corp.....	489,952	308,135
# M31 Technology Corp.....	24,000	306,922
# Macauto Industrial Co. Ltd.....	358,000	974,273
# Machvision, Inc.....	251,890	2,191,895
Macronix International Co. Ltd.....	9,172,837	13,989,575
# Makalot Industrial Co. Ltd.....	976,670	8,226,751
Marketch International Corp.....	186,000	1,120,134
# Materials Analysis Technology, Inc.....	409,932	2,104,212
# Mayer Steel Pipe Corp.....	752,905	808,648
# Maywufa Co. Ltd.....	178,462	122,489
# Mechema Chemicals International Corp.....	133,000	665,801
MediaTek, Inc.....	2,798,823	111,166,981
Mega Financial Holding Co. Ltd.....	15,954,220	21,352,778
# Meiloon Industrial Co.....	474,889	500,919
Mercuries & Associates Holding Ltd.....	3,058,376	2,359,119
* Mercuries Life Insurance Co. Ltd.....	10,872,512	3,646,652
# Merida Industry Co. Ltd.....	570,588	6,021,506
Merry Electronics Co. Ltd.....	671,771	2,173,565
#* Microbio Co. Ltd.....	289,925	639,748
Micro-Star International Co. Ltd.....	2,910,465	16,279,350
Mildef Crete, Inc.....	282,000	609,162
#* MIN AIK Technology Co. Ltd.....	854,249	715,458
# Mirle Automation Corp.....	1,072,512	1,650,595
# Mitac Holdings Corp.....	5,646,535	6,675,323
MJ International Co. Ltd.....	24,000	43,654
#* Mobiletron Electronics Co. Ltd.....	504,960	1,066,462

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# momo.com, Inc.....	146,900	\$ 6,002,760
MOSA Industrial Corp.....	24,000	33,065
# MPI Corp.....	359,000	1,424,296
# Nak Sealing Technologies Corp.....	306,549	1,011,124
Namchow Holdings Co. Ltd.....	1,375,000	2,427,255
# Nan Kang Rubber Tire Co. Ltd.....	2,308,197	3,814,489
# Nan Liu Enterprise Co. Ltd.....	264,000	1,062,703
Nan Pao Resins Chemical Co. Ltd.....	11,000	55,475
# Nan Ren Lake Leisure Amusement Co. Ltd.....	687,000	347,611
Nan Ya Plastics Corp.....	7,566,584	23,893,334
# Nan Ya Printed Circuit Board Corp.....	331,211	5,816,171
# Nang Kuang Pharmaceutical Co. Ltd.....	271,000	375,182
# Nantex Industry Co. Ltd.....	1,544,363	4,676,855
Nanya Technology Corp.....	3,393,751	9,015,546
# National Petroleum Co. Ltd.....	643,000	1,141,538
# Netronix, Inc.....	247,000	466,829
New Best Wire Industrial Co. Ltd.....	110,200	144,929
# New Era Electronics Co. Ltd.....	459,000	312,249
#* Newmax Technology Co. Ltd.....	114,000	147,837
Nexcom International Co. Ltd.....	644,267	577,716
Nichidenbo Corp.....	1,073,552	2,017,952
# Nidec Chaun-Choung Technology Corp.....	153,000	909,191
# Nien Hsing Textile Co. Ltd.....	719,656	531,375
Nien Made Enterprise Co. Ltd.....	675,000	9,520,860
# Niko Semiconductor Co. Ltd.....	121,000	301,986
# Nishoku Technology, Inc.....	232,800	717,486
# Nova Technology Corp.....	64,000	374,691
# Novatek Microelectronics Corp.....	1,768,000	31,092,484
# Nuvoton Technology Corp.....	559,000	2,978,931
# Nyquest Technology Co. Ltd.....	74,000	412,556
# O-Bank Co. Ltd.....	2,522,961	780,663
# Ocean Plastics Co. Ltd.....	784,000	947,568
* Oneness Biotech Co. Ltd.....	425,000	3,675,182
# OptoTech Corp.....	2,092,537	4,529,186
# Orient Europharma Co. Ltd.....	202,000	234,937
#* Orient Semiconductor Electronics Ltd.....	1,737,637	1,466,471
#* Oriental Union Chemical Corp.....	3,431,819	2,551,362
# O-TA Precision Industry Co. Ltd.....	409,683	2,171,462
# Pacific Construction Co.....	1,133,276	377,065
# Pacific Hospital Supply Co. Ltd.....	387,706	1,056,277
# PADAUK Technology Co. Ltd.....	25,500	134,270
# Paiho Shih Holdings Corp.....	785,656	1,010,750
Pan German Universal Motors Ltd.....	5,000	37,856
# Pan Jit International, Inc.....	1,260,074	4,274,597
# Pan-International Industrial Corp.....	1,435,854	1,935,056
# Panion & BF Biotech, Inc.....	136,753	401,929
Parade Technologies Ltd.....	192,805	14,234,643
* Paragon Technologies Co. Ltd.....	276,626	227,594
# Parpro Corp.....	105,000	104,126
# PChome Online, Inc.....	266,000	1,051,562
# PCL Technologies, Inc.....	301,067	856,719
# P-Duke Technology Co. Ltd.....	364,644	974,260
Pegatron Corp.....	8,126,293	20,426,989
# Pegavision Corp.....	129,000	1,867,450
PharmaEngine, Inc.....	9,000	19,798
* Pharmally International Holding Co. Ltd.....	422,490	0
* Phihong Technology Co. Ltd.....	662,101	1,027,972
Phison Electronics Corp.....	468,000	7,756,657
# Phoenix Tours International, Inc.....	245,535	391,260

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Phytohealth Corp.....	153,000	\$ 112,894
# Pixart Imaging, Inc.....	645,000	3,258,126
# Planet Technology Corp.....	181,000	459,270
# Plastron Precision Co. Ltd.....	375,491	183,912
Plotech Co. Ltd.....	550,800	560,317
# Polytronics Technology Corp.....	397,239	1,555,091
Posiflex Technology, Inc.....	142,939	568,809
Pou Chen Corp.....	8,470,005	9,847,230
# Power Wind Health Industry, Inc.....	179,319	806,988
Powertech Technology, Inc.....	4,433,580	15,802,120
Poya International Co. Ltd.....	262,850	4,011,533
President Chain Store Corp.....	1,792,728	17,122,558
President Securities Corp.....	7,248,644	5,874,531
# Primax Electronics Ltd.....	2,388,000	4,655,512
Prince Housing & Development Corp.....	8,177,141	3,826,363
# Pro Hawk Corp.....	67,000	423,347
Prodisc Technology, Inc.....	603,000	0
# Promate Electronic Co. Ltd.....	890,000	1,332,615
# Prosperity Dielectrics Co. Ltd.....	639,687	1,296,673
Qisda Corp.....	9,447,525	10,228,215
QST International Corp.....	317,000	698,558
# Qualipoly Chemical Corp.....	658,893	993,534
# Quang Viet Enterprise Co. Ltd.....	186,000	806,556
Quanta Computer, Inc.....	8,785,436	29,735,956
Quanta Storage, Inc.....	1,051,000	1,700,403
# Quintain Steel Co. Ltd.....	1,907,215	1,222,043
Radiant Opto-Electronics Corp.....	2,571,692	9,520,671
Radium Life Tech Co. Ltd.....	5,871,858	2,328,714
# Rafael Microelectronics, Inc.....	149,097	1,412,688
#* RDC Semiconductor Co. Ltd.....	205,000	3,539,949
Realtek Semiconductor Corp.....	1,113,861	21,609,066
Rechi Precision Co. Ltd.....	2,351,292	1,537,133
# Rexon Industrial Corp. Ltd.....	407,559	658,900
Rich Development Co. Ltd.....	3,708,769	1,223,962
# RichWave Technology Corp.....	333,340	2,719,174
* Right WAY Industrial Co. Ltd.....	135,767	66,448
* Ritek Corp.....	5,288,593	1,825,088
#* Roo Hsing Co. Ltd.....	3,341,000	748,656
Ruentex Development Co. Ltd.....	4,350,836	10,130,967
# Ruentex Engineering & Construction Co.....	290,440	1,298,075
Ruentex Industries Ltd.....	2,367,682	8,193,626
Run Long Construction Co. Ltd.....	36,620	72,182
Sakura Development Co. Ltd.....	13,674	15,188
# Samebest Co. Ltd.....	133,160	174,025
Sampo Corp.....	2,061,895	2,261,176
# San Fang Chemical Industry Co. Ltd.....	1,152,659	840,323
# San Far Property Ltd.....	1,184,297	622,492
# San Shing Fastech Corp.....	658,622	1,344,939
Sanitar Co. Ltd.....	265,000	348,817
Sanyang Motor Co. Ltd.....	3,674,802	3,575,022
Savior Lifetec Corp.....	381,203	234,577
# SCI Pharmtech, Inc.....	389,174	1,157,553
# Scientech Corp.....	251,000	837,537
ScinoPharm Taiwan Ltd.....	12,000	10,089
SciVision Biotech, Inc.....	6,510	11,145
# SDI Corp.....	741,000	4,157,657
Sea & Land Integrated Corp.....	18,000	20,007
# Sea Sonic Electronics Co. Ltd.....	193,000	532,073
Senao International Co. Ltd.....	458,547	536,145

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Senao Networks, Inc.....	143,000	\$ 555,552
Sensortek Technology Corp.....	85,000	1,406,396
Sercomm Corp.....	1,341,000	3,784,740
# Sesoda Corp.....	1,312,261	1,506,154
Shanghai Commercial & Savings Bank Ltd.....	393,000	663,029
Shan-Loong Transportation Co. Ltd.....	588,247	771,332
# Sharehope Medicine Co. Ltd.....	473,397	462,113
Sheng Yu Steel Co. Ltd.....	1,009,000	1,075,063
# ShenMao Technology, Inc.....	580,450	1,521,176
Shieh Yih Machinery Industry Co. Ltd.....	412,000	174,850
# Shih Her Technologies, Inc.....	349,000	884,463
* Shih Wei Navigation Co. Ltd.....	529,000	707,314
# Shihlin Electric & Engineering Corp.....	1,628,787	3,040,642
Shin Hai Gas Corp.....	8,242	14,396
Shin Kong Financial Holding Co. Ltd.....	41,479,198	16,720,649
Shin Shin Natural Gas Co.....	12,480	18,845
# Shin Zu Shing Co. Ltd.....	1,071,127	3,575,429
Shinih Enterprise Co. Ltd.....	119,000	97,269
#* Shining Building Business Co. Ltd.....	2,706,622	1,007,842
Shinkong Insurance Co. Ltd.....	1,941,784	3,354,721
Shinkong Synthetic Fibers Corp.....	7,389,844	5,173,905
# Shinkong Textile Co. Ltd.....	869,169	1,330,962
# Shiny Chemical Industrial Co. Ltd.....	514,842	3,118,649
# ShunSin Technology Holding Ltd.....	216,000	694,979
* Shuttle, Inc.....	1,998,000	1,038,233
Sigurd Microelectronics Corp.....	2,756,523	5,712,469
Silergy Corp.....	113,000	15,273,583
# Silicon Optronics, Inc.....	50,000	213,832
* Silitech Technology Corp.....	69,521	83,832
Simplo Technology Co. Ltd.....	672,880	7,695,105
Sinbon Electronics Co. Ltd.....	1,013,849	9,860,726
Sincere Navigation Corp.....	2,291,741	2,078,845
# Single Well Industrial Corp.....	257,351	267,375
# Sinher Technology, Inc.....	415,000	601,566
# Sinmag Equipment Corp.....	265,519	997,810
Sino-American Silicon Products, Inc.....	2,680,000	20,977,275
# Sinon Corp.....	3,335,740	3,385,994
SinoPac Financial Holdings Co. Ltd.....	34,893,497	20,877,273
# Sinphar Pharmaceutical Co. Ltd.....	116,147	120,165
# Sinyi Realty, Inc.....	1,418,314	1,768,862
# Sirtec International Co. Ltd.....	743,000	713,110
# Sitronix Technology Corp.....	660,774	6,941,793
# Siward Crystal Technology Co. Ltd.....	1,148,705	1,374,511
Soft-World International Corp.....	344,000	1,131,930
# Solar Applied Materials Technology Corp.....	2,276,531	3,914,929
# Solomon Technology Corp.....	673,000	499,285
# Solteam, Inc.....	387,930	1,153,156
# Sonix Technology Co. Ltd.....	911,000	2,758,275
# Southeast Cement Co. Ltd.....	1,181,000	820,284
# Speed Tech Corp.....	298,000	792,201
# Spirox Corp.....	415,745	517,820
# Sporton International, Inc.....	343,852	2,607,162
St Shine Optical Co. Ltd.....	297,000	3,121,205
# Standard Chemical & Pharmaceutical Co. Ltd.....	535,040	809,096
Standard Foods Corp.....	2,124,734	3,941,754
Stark Technology, Inc.....	585,520	1,749,904
# Sunjuice Holdings Co. Ltd.....	26,000	294,060
# Sunko INK Co. Ltd.....	278,800	221,459
SunMax Biotechnology Co. Ltd.....	46,000	161,226

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Sunny Friend Environmental Technology Co. Ltd.....	428,000	\$ 3,051,556
# Sunonwealth Electric Machine Industry Co. Ltd.....	1,403,001	2,177,355
# Sunplus Technology Co. Ltd.....	2,288,153	2,886,667
# Sunrex Technology Corp.....	717,145	1,129,200
# Sunspring Metal Corp.....	887,291	862,175
# Supreme Electronics Co. Ltd.....	2,406,910	4,258,029
# Swancor Holding Co. Ltd.....	31,000	99,419
# Sweeten Real Estate Development Co. Ltd.....	1,111,353	1,046,294
# Symtek Automation Asia Co. Ltd.....	322,257	1,356,280
# Syncmold Enterprise Corp.....	724,000	1,796,690
# SYNergy ScienTech Corp.....	51,000	58,946
# Synmosa Biopharma Corp.....	441,992	371,101
# Synnex Technology International Corp.....	4,786,732	11,788,201
# Sysage Technology Co. Ltd.....	16,000	22,091
# Systex Corp.....	799,293	2,446,312
# T3EX Global Holdings Corp.....	730,178	3,026,831
# TA Chen Stainless Pipe.....	7,522,181	12,148,927
# Ta Liang Technology Co. Ltd.....	259,000	720,006
# Ta Ya Electric Wire & Cable.....	3,092,802	2,591,543
# Ta Yih Industrial Co. Ltd.....	220,000	317,497
# Tah Hsin Industrial Corp.....	228,378	699,368
# TAI Roun Products Co. Ltd.....	228,000	130,321
# TA-I Technology Co. Ltd.....	422,834	935,828
#* Tai Tung Communication Co. Ltd.....	675,813	436,275
# Taichung Commercial Bank Co. Ltd.....	27,777,879	13,361,400
# TaiDoc Technology Corp.....	317,532	2,140,794
# Taiflex Scientific Co. Ltd.....	1,200,460	2,011,563
# Taimide Tech, Inc.....	601,940	897,661
# Tainan Enterprises Co. Ltd.....	690,289	444,624
# Tainan Spinning Co. Ltd.....	4,596,791	4,072,822
# Tai-Saw Technology Co. Ltd.....	309,960	369,404
# Taishin Financial Holding Co. Ltd.....	40,412,816	28,900,571
# TaiSol Electronics Co. Ltd.....	80,000	156,873
# Taisun Enterprise Co. Ltd.....	815,775	791,897
# Taita Chemical Co. Ltd.....	1,721,707	2,085,185
# TAI-TECH Advanced Electronics Co. Ltd.....	34,000	151,201
# Taiwan Business Bank.....	19,972,436	7,449,535
# Taiwan Cement Corp.....	15,992,539	27,198,944
# Taiwan Chinsan Electronic Industrial Co. Ltd.....	674,331	1,069,771
# Taiwan Cogeneration Corp.....	1,711,657	2,292,055
# Taiwan Cooperative Financial Holding Co. Ltd.....	22,546,719	21,632,687
# Taiwan FamilyMart Co. Ltd.....	123,000	1,070,289
# Taiwan Fertilizer Co. Ltd.....	3,400,000	8,265,824
# Taiwan Fire & Marine Insurance Co. Ltd.....	1,348,880	989,761
# Taiwan FU Hsing Industrial Co. Ltd.....	1,024,000	1,534,679
# Taiwan Glass Industry Corp.....	4,778,904	4,087,482
# Taiwan High Speed Rail Corp.....	6,436,000	6,629,776
# Taiwan Hon Chuan Enterprise Co. Ltd.....	2,153,545	5,572,112
# Taiwan Hopax Chemicals Manufacturing Co. Ltd.....	1,094,000	2,386,344
# Taiwan Kolin Co. Ltd.....	508,000	0
* Taiwan Land Development Corp.....	6,008,009	855,300
# Taiwan Mobile Co. Ltd.....	4,988,900	17,932,126
# Taiwan Navigation Co. Ltd.....	1,005,720	1,180,654
# Taiwan Paiho Ltd.....	1,874,152	5,461,830
# Taiwan PCB Techvest Co. Ltd.....	2,196,816	3,727,885
# Taiwan Pelican Express Co. Ltd.....	42,000	126,798
# Taiwan Sakura Corp.....	1,129,243	2,736,776
# Taiwan Sanyo Electric Co. Ltd.....	403,650	514,516
# Taiwan Secom Co. Ltd.....	1,589,405	5,836,976

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Taiwan Semiconductor Co. Ltd.....	1,463,000	\$ 3,685,307
Taiwan Semiconductor Manufacturing Co. Ltd., Sponsored ADR.....	3,788,624	464,598,961
Taiwan Semiconductor Manufacturing Co. Ltd.....	41,439,652	958,167,073
# Taiwan Shin Kong Security Co. Ltd.....	1,481,226	2,099,594
# Taiwan Styrene Monomer.....	2,809,404	1,713,776
# Taiwan Surface Mounting Technology Corp.....	1,559,674	7,488,743
Taiwan Taxi Co. Ltd.....	150,722	430,038
#* Taiwan TEA Corp.....	4,989,896	3,832,725
Taiwan Union Technology Corp.....	1,370,000	4,623,429
Taiyen Biotech Co. Ltd.....	660,910	793,962
#* Tatung Co. Ltd.....	6,166,588	6,484,676
Tayih Lun An Co. Ltd.....	45,000	31,897
TBI Motion Technology Co. Ltd.....	91,000	151,062
# TCI Co. Ltd.....	604,282	4,239,998
Te Chang Construction Co. Ltd.....	421,980	454,018
# Team Group, Inc.....	271,000	422,950
# Teco Electric & Machinery Co. Ltd.....	7,077,000	7,570,958
# Tehmag Foods Corp.....	105,860	1,105,268
TEKOM Technologies, Inc.....	3,000	13,497
Ten Ren Tea Co. Ltd.....	171,170	209,599
Tera Autotech Corp.....	24,863	18,050
Test Research, Inc.....	954,370	2,024,153
Test Rite International Co. Ltd.....	1,515,166	1,179,069
# Tex-Ray Industrial Co. Ltd.....	990,000	493,026
Thermaltake Technology Co. Ltd.....	61,391	84,934
# Thinking Electronic Industrial Co. Ltd.....	434,058	2,295,539
* Thunder Tiger Corp.....	59,000	33,517
Thye Ming Industrial Co. Ltd.....	608,793	821,799
Tofu Restaurant Co. Ltd.....	17,000	89,755
Ton Yi Industrial Corp.....	6,072,300	3,086,650
Tong Hsing Electronic Industries Ltd.....	546,972	5,383,729
Tong Yang Industry Co. Ltd.....	2,844,341	3,257,785
* Tong-Tai Machine & Tool Co. Ltd.....	1,539,804	896,652
Top Bright Holding Co. Ltd.....	5,000	22,379
* TOPBI International Holdings Ltd.....	667,872	261,736
Topco Scientific Co. Ltd.....	955,050	5,755,902
# Topco Technologies Corp.....	260,468	779,248
Topkey Corp.....	136,000	658,796
# Topoint Technology Co. Ltd.....	1,059,993	1,485,558
Toung Loong Textile Manufacturing.....	565,000	692,858
# TPK Holding Co. Ltd.....	2,634,000	3,796,731
# Trade-Van Information Services Co.....	331,000	612,474
# Transcend Information, Inc.....	815,870	2,077,018
Transcom, Inc.....	56,000	328,269
Tripod Technology Corp.....	2,315,660	10,810,707
#* TrueLight Corp.....	198,000	181,180
# Tsang Yow Industrial Co. Ltd.....	383,000	289,777
# Tsann Kuen Enterprise Co. Ltd.....	709,441	889,920
# TSC Auto ID Technology Co. Ltd.....	193,570	1,371,148
TSRC Corp.....	2,880,154	3,904,993
TST Group Holding Ltd.....	3,000	14,059
# Ttet Union Corp.....	278,000	1,546,550
# TTFB Co. Ltd.....	81,000	626,630
TTY Biopharm Co. Ltd.....	1,270,991	3,101,118
Tung Ho Steel Enterprise Corp.....	3,542,052	8,745,100
# Tung Thih Electronic Co. Ltd.....	247,000	1,285,497
# Turvo International Co. Ltd.....	305,515	1,166,275
# TXC Corp.....	1,742,762	5,970,674
TYC Brother Industrial Co. Ltd.....	1,673,333	1,134,833

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Tycoons Group Enterprise.....	3,231,353	\$ 1,410,200
# Tyntek Corp.....	1,560,413	1,500,405
* TZE Shin International Co. Ltd.....	65,000	41,104
# UDE Corp.....	521,000	803,831
# Ultra Chip, Inc.....	205,811	1,401,195
U-Ming Marine Transport Corp.....	1,628,200	3,215,489
Unimicron Technology Corp.....	3,462,563	25,957,944
* Union Bank Of Taiwan.....	10,026,840	5,185,174
# Uni-President Enterprises Corp.....	17,538,734	42,986,916
# Unitech Computer Co. Ltd.....	531,365	669,876
#* Unitech Printed Circuit Board Corp.....	3,782,839	2,445,688
United Integrated Services Co. Ltd.....	1,091,640	6,964,509
United Microelectronics Corp.....	27,881,441	58,252,673
United Orthopedic Corp.....	479,468	515,523
# United Radiant Technology.....	569,000	354,433
#* United Recommend International Co. Ltd.....	24,000	90,212
* United Renewable Energy Co. Ltd.....	6,710,644	4,937,474
†† Unity Opto Technology Co. Ltd.....	3,736,276	103,771
Univacco Technology, Inc.....	52,000	48,959
# Universal Cement Corp.....	2,660,790	2,051,370
# Universal Vision Biotechnology Co. Ltd.....	139,000	1,353,236
# Unizyx Holding Corp.....	1,712,496	1,850,897
UPC Technology Corp.....	5,260,684	3,962,223
# Userjoy Technology Co. Ltd.....	270,474	818,954
# USI Corp.....	4,342,226	4,388,520
* Usun Technology Co. Ltd.....	283,100	314,399
# Utechzone Co. Ltd.....	300,000	1,057,621
# Vanguard International Semiconductor Corp.....	2,178,000	10,506,469
# Ve Wong Corp.....	704,524	844,840
# Ventec International Group Co. Ltd.....	69,000	287,664
#* Victory New Materials Ltd. Co.....	815,500	330,429
# Visual Photonics Epitaxy Co. Ltd.....	797,224	3,761,704
# Vivotek, Inc.....	166,504	447,735
Voltronic Power Technology Corp.....	246,007	12,678,048
# Wafer Works Corp.....	2,754,544	7,885,527
# Waffer Technology Corp.....	524,000	601,077
# Wah Hong Industrial Corp.....	364,280	428,390
Wah Lee Industrial Corp.....	1,346,400	4,942,983
Walsin Lihwa Corp.....	8,958,307	8,500,401
Walsin Technology Corp.....	1,606,496	8,965,340
# Walton Advanced Engineering, Inc.....	1,917,662	1,209,051
Wan Hai Lines Ltd.....	2,536,628	13,905,271
# WAN HWA Enterprise Co.....	428,452	184,336
Wei Chuan Foods Corp.....	1,692,000	1,315,165
Wei Mon Industry Co. Ltd.....	2,514,674	0
# Weikeng Industrial Co. Ltd.....	2,211,979	2,420,609
Well Shin Technology Co. Ltd.....	634,443	1,083,938
# Wha Yu Industrial Co. Ltd.....	349,000	277,956
# Wholetech System Hitech Ltd.....	254,000	432,626
# Win Semiconductors Corp.....	1,123,248	13,915,122
Winbond Electronics Corp.....	15,525,188	17,327,796
Winmate, Inc.....	127,000	356,237
# Winstek Semiconductor Co. Ltd.....	523,000	561,160
†† Wintek Corp.....	6,349,135	78,320
WinWay Technology Co. Ltd.....	24,000	322,186
Wisdom Marine Lines Co. Ltd.....	1,695,849	4,607,243
Wistron Corp.....	16,566,169	18,830,197
Wistron Information Technology & Services Corp.....	9,000	27,370
# Wistron NeWeb Corp.....	1,700,515	4,367,759

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Wiwynn Corp.....	145,000	\$ 5,315,496
# Wowprime Corp.....	537,000	2,460,808
WPG Holdings Ltd.....	7,871,957	15,519,150
WT Microelectronics Co. Ltd.....	2,222,789	6,919,401
# WUS Printed Circuit Co. Ltd.....	1,091,507	1,274,432
XAC Automation Corp.....	212,000	205,869
# XinTec, Inc.....	832,000	3,879,193
X-Legend Entertainment Co. Ltd.....	10,000	18,114
XPEC Entertainment, Inc.....	63,985	0
Xxentria Technology Materials Corp.....	684,736	1,646,689
# Yageo Corp.....	1,393,663	23,751,858
* Yang Ming Marine Transport Corp.....	7,379,491	27,332,992
# YC INOX Co. Ltd.....	1,978,858	2,165,570
YCC Parts Manufacturing Co. Ltd.....	51,000	62,801
# Yea Shin International Development Co. Ltd.....	1,214,715	997,758
# Yem Chio Co. Ltd.....	2,718,064	1,465,836
Yen Sun Technology Corp.....	129,000	167,531
# Yeong Guan Energy Technology Group Co. Ltd.....	588,031	1,323,951
# YFC-Boneagle Electric Co. Ltd.....	738,000	604,983
# YFY, Inc.....	9,052,997	10,894,031
# Yi Jinn Industrial Co. Ltd.....	1,392,096	915,031
Yi Shin Textile Industrial Co. Ltd.....	8,000	13,261
#* Yieh Phui Enterprise Co. Ltd.....	3,566,342	2,842,607
YONGGU Group, Inc.....	10,000	22,304
Yonyu Plastics Co. Ltd.....	512,050	643,787
# Young Fast Optoelectronics Co. Ltd.....	739,137	708,634
# Youngtek Electronics Corp.....	601,569	1,814,534
Yuanta Financial Holding Co. Ltd.....	33,340,513	30,654,235
Yuanta Futures Co. Ltd.....	54,145	96,965
Yuen Foong Yu Consumer Products Co. Ltd.....	21,000	36,504
Yulon Finance Corp.....	1,281,403	8,162,710
Yulon Motor Co. Ltd.....	3,373,946	5,036,457
Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	385,350	1,016,936
# Yungshin Construction & Development Co. Ltd.....	558,200	1,313,864
YungShin Global Holding Corp.....	1,102,400	1,692,998
# Zeng Hsing Industrial Co. Ltd.....	320,974	1,672,682
# Zenitron Corp.....	1,124,000	1,327,859
# Zero One Technology Co. Ltd.....	834,868	1,311,426
# Zhen Ding Technology Holding Ltd.....	3,082,350	10,625,273
# Zhong Yang Technology Co. Ltd.....	98,000	183,245
# Zig Sheng Industrial Co. Ltd.....	3,748,638	2,069,367
# ZillTek Technology Corp.....	63,000	918,793
#* Zinwell Corp.....	1,806,979	1,240,561
# Zippy Technology Corp.....	666,028	1,015,995
# ZongTai Real Estate Development Co. Ltd.....	764,625	1,080,731
TOTAL TAIWAN.....		<u>4,995,390,716</u>
THAILAND — (2.2%)		
2S Metal PCL.....	586,100	96,818
AAPICO Hitech PCL.....	176,660	137,953
AAPICO Hitech PCL.....	1,498,788	1,170,401
Absolute Clean Energy PCL.....	2,984,200	292,191
Advanced Info Service PCL.....	2,888,509	19,086,108
Advanced Information Technology.....	5,829,500	1,059,272
AEON Thana Sinsap Thailand PCL.....	554,100	3,045,511
After You PCL.....	1,256,900	388,829
AGRIPURE HOLDING FOREIGN.....	827,100	0
AgriPure Holdings PLC.....	1,850,800	364,101
AI Energy PCL.....	1,179,650	146,681

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
* Airports of Thailand PCL.....	7,417,200	\$14,201,727
AJ Plast PCL.....	1,573,600	798,734
Allianz Ayudhya Capital PCL.....	136,500	180,387
Alpha Divisions PCL, Class F.....	454,600	30,311
Amanah Leasing PCL.....	2,779,600	404,063
Amata Corp. PCL.....	5,191,800	3,336,973
* Ananda Development PCL.....	21,493,000	1,007,030
AP Thailand PCL.....	19,619,336	6,010,429
Aqua Corp. PCL.....	4,634,600	86,303
Asia Plus Group Holdings PCL.....	15,647,100	1,757,626
Asia Plus Group Holdings PCL.....	468,800	52,660
Asia Sermkij Leasing PCL.....	1,990,550	2,929,477
Asian Insulators PCL.....	2,195,390	448,375
Asian Sea Corp. PCL, Class F.....	2,436,150	1,207,283
Asiasoft Corp. PCL.....	289,500	184,334
* Asset World Corp. PCL.....	15,154,000	2,230,203
B Grimm Power PCL.....	2,616,100	2,789,354
Bangchak Corp. PCL.....	6,177,200	5,148,440
* Bangkok Airways PCL.....	3,907,700	1,091,504
Bangkok Bank PCL.....	1,657,500	6,720,604
Bangkok Bank PCL.....	201,600	817,420
Bangkok Chain Hospital PCL.....	6,593,150	3,703,016
Bangkok Commercial Asset Management PCL.....	4,718,900	2,891,292
Bangkok Dusit Medical Services PCL, Class F.....	15,775,000	10,613,005
Bangkok Expressway & Metro PCL.....	14,347,055	3,533,439
Bangkok Insurance PCL.....	58,340	466,089
Bangkok Land PCL.....	109,304,804	3,479,895
Bangkok Life Assurance PCL.....	2,191,440	2,813,758
* Bangkok Ranch PCL.....	4,024,200	340,839
Banpu PCL.....	19,961,213	6,654,737
Banpu Power PCL.....	3,091,700	1,569,297
BCPG PCL.....	3,673,800	1,335,125
* BEC World PCL.....	7,092,800	2,833,285
Berli Jucker PCL.....	3,785,250	3,609,602
* Better World Green PCL.....	21,928,100	737,632
BG Container Glass PCL.....	507,100	159,920
* Bound & Beyond PCL.....	83,300	34,276
BTS Group Holdings PCL.....	12,152,100	3,357,841
Bumrungrad Hospital PCL.....	974,400	4,126,457
Buriram Sugar PCL.....	631,460	102,414
Business Online PCL.....	340,900	152,558
Cal-Comp Electronics Thailand PCL, Class F.....	21,042,580	1,883,373
Carabao Group PCL, Class F.....	817,100	2,490,934
Central Pattana PCL.....	5,041,800	8,214,977
* Central Plaza Hotel PCL.....	508,500	534,540
Central Retail Corp. PCL.....	4,495,117	4,590,298
CH Karnchang PCL.....	5,918,667	3,750,830
Charoen Pokphand Foods PCL.....	15,948,500	12,094,898
Charoeng Thai Wire & Cable PCL, Class F.....	1,035,900	261,347
Chularat Hospital PCL, Class F.....	27,577,500	2,733,316
Chumporn Palm Oil Industry PCL.....	422,800	46,223
CIMB Thai Bank PCL.....	1,623,900	45,359
CK Power PCL.....	7,039,800	1,078,329
Com7 PCL, Class F.....	2,184,500	5,150,420
Communication & System Solution PCL.....	1,612,000	95,863
* Country Group Development PCL.....	25,389,200	381,276
* Country Group Holdings PCL, Class F.....	9,756,311	515,726
CP ALL PCL.....	13,906,700	26,209,504
Delta Electronics Thailand PCL.....	471,800	4,917,093

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
* Demco PCL.....	2,580,600	\$ 294,527
* Dhipaya Group Holdings PCL.....	3,327,000	7,269,537
Diamond Building Products PCL.....	691,900	173,521
Do Day Dream PCL.....	316,200	154,800
Dod Biotech PCL.....	338,850	0
* DOD Biotech PCL.....	677,700	225,934
Dohome PCL.....	1,895,400	1,258,097
Dynasty Ceramic PCL.....	26,793,360	2,365,895
* E for L Aim PCL.....	1,500,000	7,208
Eastern Polymer Group PCL, Class F.....	4,707,900	1,442,276
Eastern Power Group PCL.....	2,145,104	402,670
Eastern Water Resources Development & Management PCL, Class F.....	3,742,700	1,056,657
Ekachai Medical Care PCL.....	2,992,700	656,156
Electricity Generating PCL.....	830,300	4,239,405
Energy Absolute PCL.....	3,082,700	8,263,432
* Erawan Group PCL.....	6,420,240	609,339
* Esso Thailand PCL.....	5,656,300	1,308,110
Exotic Food PCL, Class F.....	786,600	467,778
Finansia Syrus Securities PCL.....	684,100	131,498
Forth Corp. PCL.....	1,046,000	609,473
Forth Smart Service PCL.....	1,733,800	583,228
Fortune Parts Industry PCL, Class F.....	116,800	11,997
* General Engineering PCL.....	14,624,000	171,298
GFPT PCL.....	4,290,822	1,765,558
Global Green Chemicals PCL, Class F.....	1,861,000	776,930
Global Power Synergy PCL, Class F.....	1,850,926	4,350,051
Gulf Energy Development PCL.....	2,001,700	2,945,887
Gunkul Engineering PCL.....	21,121,400	4,377,164
Haad Thip PCL.....	262,400	273,867
Hana Microelectronics PCL.....	1,955,957	4,082,866
Home Product Center PCL.....	17,312,415	7,331,583
Humanica PCL.....	369,000	149,617
Hwa Fong Rubber Thailand PCL.....	46,900	11,410
ICC International PCL.....	51,000	46,144
Ichitan Group PCL.....	3,019,700	906,953
Index Livingmall PCL.....	37,400	21,343
Indorama Ventures PCL.....	5,014,400	7,153,747
Infrasat PCL.....	2,686,800	544,703
Interlink Communication PCL.....	1,432,650	331,323
* Interlink Telecom PCL.....	4,812,300	816,624
Internet Thailand PCL.....	218,900	54,240
Intouch Holdings PCL, Class F.....	179,700	414,236
IRPC PCL.....	43,565,490	4,972,184
* IT City PCL.....	163,900	70,886
* Italian-Thai Development PCL.....	28,749,219	1,865,094
ITV PCL.....	183,700	0
Jasmine International PCL.....	27,889,500	2,814,498
* Jasmine Technology Solution PCL.....	38,200	195,044
Jay Mart PCL.....	421,500	677,286
JKN Global Media PCL.....	2,075,800	476,945
JMT Network Services PCL, Class F.....	1,214,297	2,334,135
Jubilee Enterprise PCL.....	160,000	112,930
JWD Infologistics PCL.....	3,162,700	1,928,302
Kang Yong Electric PCL.....	8,200	90,632
Karmarts PCL.....	4,467,666	472,329
Kasikornbank PCL.....	786,800	3,556,492
Kasikornbank PCL.....	1,549,600	6,957,958
KCE Electronics PCL.....	2,052,864	4,423,877
KGI Securities Thailand PCL.....	2,045,900	408,627

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
* Khon Kaen Sugar Industry PCL.....	11,204,948	\$ 1,251,912
Kiatnakin Phatra Bank PCL.....	1,533,907	3,201,878
Krung Thai Bank PCL.....	6,248,775	2,627,507
Krungthai Card PCL.....	2,156,600	3,886,349
Ladprao General Hospital PCL, Class F.....	801,500	148,047
Lalin Property PCL.....	466,100	152,590
Lam Soon Thailand PCL.....	2,756,000	529,761
Land & Houses PCL.....	17,997,000	5,297,210
Land & Houses PCL.....	10,333,780	3,041,629
Lanna Resources PCL.....	1,662,250	868,694
LH Financial Group PCL.....	39,277,327	1,651,547
* Loxley PCL.....	11,146,635	816,873
LPN Development PCL.....	9,353,896	1,418,747
* MBK PCL.....	6,762,978	2,599,974
MC Group PCL.....	557,300	152,318
MCS Steel PCL.....	2,948,400	1,284,031
* MDX PCL.....	344,500	69,324
Mega Lifesciences PCL.....	3,270,400	4,567,461
Millcon Steel PCL.....	5,737,113	199,881
* Minor International PCL.....	4,437,139	4,064,657
MK Restaurants Group PCL.....	1,231,000	1,931,814
* Mono Next PCL.....	6,840,800	632,818
* More Return PCL.....	6,172,400	318,863
Muang Thai Insurance PCL.....	11,200	42,721
Muangthai Capital PCL.....	2,565,000	4,333,421
Namyong Terminal PCL.....	3,039,300	414,429
Nava Nakorn PCL.....	638,800	48,733
* Nawarat Patanakarn PCL.....	10,581,800	314,641
Netbay PCL.....	657,800	472,186
Noble Development PCL.....	4,656,700	881,130
Northeast Rubber PCL.....	5,054,300	1,123,346
* Nusasiri PCL.....	9,473,500	372,737
Origin Property PCL, Class F.....	6,229,700	2,151,721
Osotspa PCL.....	4,493,300	4,352,273
Pacific Pipe PCL.....	279,200	41,761
PCS Machine Group Holding PCL.....	1,542,500	233,958
* Plan B Media PCL, Class F.....	16,984,868	4,055,555
* Platinum Group PCL, Class F.....	1,819,600	158,487
Polyplex Thailand PCL.....	2,308,187	1,663,808
* Power Line Engineering PCL.....	136,400	3,523
* Power Solution Technologies PCL, Class F.....	2,545,500	178,900
Praram 9 Hospital PCL.....	214,300	73,375
Precious Shipping PCL.....	3,494,700	1,647,899
Premier Marketing PCL.....	2,392,700	711,450
Prima Marine PCL.....	5,765,200	1,021,615
* Principal Capital PCL.....	1,564,800	216,191
Property Perfect PCL.....	56,401,640	948,638
Prukha Holding PCL.....	5,752,100	2,505,044
PTG Energy PCL.....	6,547,300	2,890,684
PTT Exploration & Production PCL.....	6,333,169	24,632,689
PTT Global Chemical PCL.....	4,800,311	8,145,895
PTT PCL.....	30,833,900	36,117,198
Pylon PCL.....	1,567,100	221,216
Quality Houses PCL.....	53,687,004	3,805,416
* Raimon Land PCL.....	20,990,900	605,234
Rajthanee Hospital PCL.....	635,700	625,294
Ratch Group PCL.....	2,832,801	3,786,143
Ratchaphruek Hospital PCL, Class F.....	405,400	74,274
Ratchthani Leasing PCL.....	16,896,312	2,141,536

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Regional Container Lines PCL.....	2,130,400	\$ 2,687,395
Rojana Industrial Park PCL.....	7,135,312	1,382,272
* RS PCL.....	3,558,800	1,934,653
S 11 Group PCL.....	1,313,600	268,283
* S Hotels & Resorts PCL.....	5,077,400	533,741
* S Kijchai Enterprise PCL, Class F.....	673,000	154,631
Sabina PCL.....	812,400	524,601
Saha Pathana Inter-Holding PCL.....	33,600	65,595
Sahakol Equipment PCL.....	6,146,500	431,981
Sahamitr Pressure Container PCL.....	862,500	339,353
Saha-Union PCL.....	723,700	733,590
* Samart Corp. PCL.....	4,322,600	843,877
* Samart Telcoms PCL.....	2,507,300	658,924
Sansiri PCL.....	106,631,985	4,227,488
Sappe PCL.....	852,400	637,476
SC Asset Corp. PCL.....	15,259,316	1,741,565
SCG Ceramics PCL.....	2,994,500	203,261
SCG Packaging PCL.....	313,600	586,322
* SEAFCO PCL.....	4,373,184	583,179
* Seafresh Industry PCL.....	701,700	72,920
Sena Development PCL.....	3,236,450	474,362
Sermsang Power Corp. Co. Ltd.....	2,471,890	935,450
Siam Cement PCL.....	1,097,700	12,726,001
Siam Cement PCL.....	737,000	8,522,150
Siam City Cement PCL.....	538,588	2,596,287
Siam City Cement PCL.....	24	116
Siam Commercial Bank PCL.....	2,083,969	7,855,177
Siam Global House PCL.....	4,821,941	2,751,671
* Siam Wellness Group PCL, Class F.....	1,824,450	375,356
Siamgas & Petrochemicals PCL.....	5,571,000	2,175,191
Siamrajathanee PCL.....	182,900	99,429
Sikarin PCL, Class F.....	550,200	216,478
* Simat Technologies PCL.....	1,956,000	234,990
* Singha Estate PCL.....	22,596,117	1,323,395
Sino-Thai Engineering & Construction PCL.....	5,172,800	2,237,222
SiS Distribution Thailand PCL.....	64,100	82,303
SISB PCL.....	249,200	70,355
SNC Former PCL.....	1,107,500	575,454
Somboon Advance Technology PCL.....	2,118,925	1,470,106
SPCG PCL.....	3,629,100	2,038,269
Sri Trang Agro-Industry PCL.....	5,415,640	4,879,688
Sri Trang Gloves Thailand PCL.....	2,170,000	1,890,074
Sriracha Construction PCL.....	424,900	190,149
Srisawad Corp. PCL.....	3,414,322	6,178,492
Srisawad Finance PCL.....	516,100	434,023
* Srithai Superware PCL.....	8,065,200	317,327
Srivichai Vejvivat PCL.....	1,285,900	405,525
* Star Petroleum Refining PCL.....	6,744,000	1,944,508
Starflex PCL.....	448,900	62,559
* STARK Corp. PCL.....	9,649,600	1,309,992
* Stars Microelectronics Thailand PCL.....	1,887,200	291,908
* STP & I PCL.....	7,742,433	1,174,329
Supalai PCL.....	10,001,625	6,818,948
Super Energy Corp. PCL.....	118,003,400	3,366,969
Susco PCL.....	1,795,800	190,934
SVI PCL.....	1,279,700	278,655
Synnex Thailand PCL.....	1,070,460	956,486
Syntec Construction PCL.....	6,911,000	419,289
TAC Consumer PCL, Class F.....	1,545,500	334,212

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Taokaenoi Food & Marketing PCL, Class F.....	2,315,900	\$ 500,810
* Tata Steel Thailand PCL.....	12,258,700	522,822
Thai Agro Energy PCL.....	980,300	65,363
Thai Nakarin Hospital PCL.....	155,500	159,960
Thai Oil PCL.....	4,708,500	7,424,426
Thai Rayon PCL.....	6,000	9,551
Thai Rayon PCL.....	73,200	116,522
Thai Reinsurance PCL.....	9,194,700	306,536
Thai Solar Energy PCL, Class F.....	4,447,790	341,984
Thai Stanley Electric PCL.....	7,500	42,236
Thai Stanley Electric PCL, Class F.....	187,700	1,057,028
Thai Union Group PCL, Class F.....	13,497,760	8,472,839
Thai Vegetable Oil PCL.....	3,159,425	3,012,817
Thai Wah PCL, Class F.....	3,143,200	538,106
Thaicom PCL.....	4,620,900	1,415,623
Thaifoods Group PCL, Class F.....	7,577,000	1,128,756
Thaire Life Assurance PCL, Class F.....	1,487,700	223,412
Thaivivat Insurance PCL.....	154,000	99,444
Thanachart Capital PCL.....	2,453,200	2,984,070
Thitikorn PCL.....	1,629,300	562,756
Thonburi Healthcare Group PCL.....	166,700	205,277
Thoresen Thai Agencies PCL.....	7,717,400	2,144,044
Tipco Asphalt PCL.....	1,259,700	684,805
Tipco Asphalt PCL.....	3,394,300	1,845,227
TIPCO Foods PCL.....	1,523,700	421,025
Tisco Financial Group PCL.....	90	267
Tisco Financial Group PCL.....	1,175,400	3,486,132
TKS Technologies PCL.....	561,000	249,371
TMBThanachart Bank PCL.....	77,615,825	3,170,372
TMT Steel PCL.....	2,999,300	909,834
TOA Paint Thailand PCL.....	1,526,000	1,397,898
Total Access Communication PCL.....	3,139,400	4,360,933
Total Access Communication PCL.....	916,100	1,272,552
TPC Power Holding PCL, Class F.....	1,573,000	548,034
TPI Polene PCL.....	64,484,710	3,466,816
TPI Polene Power PCL.....	10,046,400	1,249,199
TQM Corp. PCL.....	1,248,800	1,809,719
* Triton Holding PCL.....	1,398,800	10,503
True Corp. PCL.....	81,397,848	11,783,680
* TTCL PCL.....	1,709,978	246,520
TTW PCL.....	7,128,600	2,505,019
* U City PCL, Class F.....	26,548,439	1,562,845
Union Auction PCL.....	1,491,400	425,538
* Unique Engineering & Construction PCL.....	5,446,005	932,339
United Paper PCL.....	2,191,600	1,105,838
* United Power of Asia PCL.....	17,007,000	178,779
Univanich Palm Oil PCL.....	2,504,400	519,008
Univentures PCL.....	6,077,000	631,519
Vanachai Group PCL.....	6,515,640	1,643,832
VGI PCL.....	6,087,000	1,005,511
Vinythai PCL.....	2,037,500	2,371,321
WHA Corp. PCL.....	26,583,700	2,730,628
WHA Utilities and Power PCL.....	5,138,700	638,961
WICE Logistics PCL.....	1,379,700	870,212
Workpoint Entertainment PCL.....	1,606,380	1,109,678
Ziga Innovation PCL.....	698,000	105,869
TOTAL THAILAND.....		<u>639,270,294</u>

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (0.4%)		
* Afyon Cimento Sanayi TAS.	607,536	\$ 156,585
Agesa Hayat ve Emeklilik AS.	111,545	236,360
Akbank TAS.	7,706,709	4,643,146
Akcansa Cimento AS.	54,323	70,519
Aksa Akrilik Kimya Sanayii AS.	1,210,818	2,921,225
* Aksa Enerji Uretim AS.	1,613,544	1,523,035
Aksigorta AS.	622,781	372,613
# Alarko Holding AS.	622,104	871,716
#* Albaraka Turk Katilim Bankasi AS.	4,389,778	582,024
# Alkim Alkali Kimya AS.	244,774	364,373
Anadolu Anonim Turk Sigorta Sirketi.	1,517,132	706,929
Anadolu Efes Biracilik Ve Malt Sanayii AS.	449,780	983,582
Anadolu Hayat Emeklilik AS.	426,292	484,257
# Arcelik AS.	790,010	3,057,171
# Aselsan Elektronik Sanayi Ve Ticaret AS.	1,353,140	2,201,337
Aygaz AS.	285,711	509,704
* Bagfas Bandirma Gubre Fabrikalari AS.	172,974	172,533
#* Bera Holding AS.	1,753,491	1,338,960
* Besiktas Futbol Yatirimlari Sanayi ve Ticaret AS.	485,675	142,438
# BIM Birlesik Magazalar AS.	1,091,078	5,771,093
Bizim Toptan Satis Magazalari AS.	8,342	8,765
* Borusan Mannesmann Boru Sanayi ve Ticaret AS.	172,526	332,848
# Borusan Yatirim ve Pazarlama AS.	2,670	71,512
* Brisa Bridgestone Sabanci Sanayi ve Ticaret AS.	161,874	333,746
* Bursa Cimento Fabrikasi AS.	382,939	98,306
Cemtas Celik Makina Sanayi Ve Ticaret AS.	183,194	237,228
* Cimsa Cimento Sanayi VE Ticaret AS.	275,091	700,437
Coca-Cola Icecek AS.	339,109	2,916,750
Deva Holding AS.	174,912	408,710
# Dogan Sirketler Grubu Holding AS.	4,545,573	1,032,414
Dogus Otomotiv Servis ve Ticaret AS.	143,377	512,679
# EGE Endustri VE Ticaret AS.	6,534	859,362
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret AS.	609,286	406,204
Ω Enerjisa Enerji AS.	855,098	951,835
Enka Insaat ve Sanayi AS.	2,750,803	3,243,751
Erbosan Erciyas Boru Sanayii ve Ticaret AS.	35,963	319,121
Eregli Demir ve Celik Fabrikalari TAS.	1,608,201	3,318,228
* Fenerbahce Futbol AS.	236,837	476,488
# Ford Otomotiv Sanayi AS.	173,167	3,230,686
#* Global Yatirim Holding AS.	958,835	170,998
# Goldas Kuyumculuk Sanayi AS.	61,429	0
Goodyear Lastikleri TAS.	406,821	283,842
* Gozde Girişim Sermayesi Yatirim Ortakligi AS.	913,519	604,187
* GSD Holding AS.	2,231,315	439,225
#* Gubre Fabrikalari TAS.	138,251	823,641
#* Hektas Ticaret TAS.	2,020,451	2,188,640
#* Ihlas Holding AS.	4,342,096	182,698
#* Ipek Dogal Enerji Kaynaklari Arastirma Ve Uretim AS.	610,163	700,431
#* Is Finansal Kiralama AS.	483,788	115,473
Is Yatirim Menkul Degerler AS, Class A.	988,478	1,543,452
#* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class A.	583,082	453,228
* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.	4,894,375	4,408,675
# Kartonsan Karton Sanayi ve Ticaret AS.	87,726	330,223
* Kerevitas Gida Sanayi ve Ticaret AS.	197,574	66,266
KOC Holding AS.	867,105	2,119,961
* Konya Cimento Sanayii AS.	3,105	229,600
#* Kordsa Teknik Tekstil AS.	314,383	807,497
#* Koza Altin Isletmeleri AS.	95,465	924,148
* Koza Anadolu Metal Madencilik Isletmeleri AS.	1,086,569	1,884,221

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
	340,190	\$ 1,038,865
Ω Logo Yazilim Sanayi Ve Ticaret AS.....		
Ω Mavi Giyim Sanayi Ve Ticaret AS, Class B.....	16,782	84,489
#* Metro Ticari ve Mali Yatirimlar Holding AS.....	3,171,700	284,794
* Migros Ticaret AS.....	440,775	1,356,320
*Ω MLP Saglik Hizmetleri AS.....	6,210	15,930
* NET Holding AS.....	1,606,416	866,684
* Netas Telekomunikasyon AS.....	153,037	209,047
	267,266	973,188
	37,931	1,093,576
#* Otokar Otomotiv Ve Savunma Sanayi AS.....		
* Oyak Cimento Fabrikalari AS.....	148,965	101,464
* Pegasus Hava Tasimaciligi AS.....	113,658	925,894
#* Petkim Petrokimya Holding AS.....	4,872,598	3,163,984
	716,128	160,191
	1,145,851	1,569,509
#* Sasa Polyester Sanayi AS.....	352,705	1,243,541
#* Sekerbank Turk AS.....	2,878,049	222,839
# Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	665,021	611,090
	239,350	227,786
#* TAV Havalimanlari Holding AS.....	829,807	2,283,172
# Tekfen Holding AS.....	740,457	1,406,560
# Tofas Turk Otomobil Fabrikasi AS.....	603,478	3,624,054
* Turcas Petrol AS.....	450,747	139,073
* Turk Hava Yollari AO.....	2,612,247	5,632,308
# Turk Telekomunikasyon AS.....	2,341,298	1,689,342
	38,668	642,460
# Turkcell Iletisim Hizmetleri AS.....	4,561,049	6,432,432
	7,496	26,761
	7,632,871	6,841,758
#* Turkiye Halk Bankasi AS.....	1,617,197	599,765
# Turkiye Is Bankasi AS, Class C.....	4,218,042	2,661,155
* Turkiye Petrol Rafinerileri AS.....	147,301	1,897,347
# Turkiye Sinai Kalkinma Bankasi AS.....	11,874,122	1,357,516
# Turkiye Sise ve Cam Fabrikalari AS.....	3,080,067	3,205,465
* Turkiye Vakiflar Bankasi TAO, Class D.....	1,980,019	567,906
# Ulker Biskuvi Sanayi AS.....	561,337	725,499
# Vestel Elektronik Sanayi ve Ticaret AS.....	626,462	1,141,485
# Yapi ve Kredi Bankasi AS.....	6,653,329	2,041,929
	837,976	719,482
* Zorlu Enerji Elektrik Uretim AS.....	2,004,113	256,663
TOTAL TURKEY.....		<u>122,886,399</u>
UNITED ARAB EMIRATES — (0.7%)		
	5,275,422	12,868,810
Abu Dhabi Commercial Bank PJSC.....		
Abu Dhabi Islamic Bank PJSC.....	6,186,736	11,743,727
Abu Dhabi National Insurance Co. PSC.....	89,193	164,156
Abu Dhabi National Oil Co. for Distribution PJSC.....	4,576,636	5,153,922
* Abu Dhabi Ship Building Co. PJSC.....	382,551	406,692
Agthia Group PJSC.....	1,230,031	1,683,964
* Air Arabia PJSC.....	4,934,391	1,954,898
* Ajman Bank PJSC.....	1,223,399	265,720
Aldar Properties PJSC.....	16,477,801	18,596,531
* Amanat Holdings PJSC.....	4,143,347	1,280,312
* Amlak Finance PJSC.....	4,663,235	1,164,662
*†† Arabtec Holding PJSC.....	1,809,860	48,978
Aramex PJSC.....	3,520,474	3,932,691
* Arkan Building Materials Co.....	1,415,180	534,182
Dana Gas PJSC.....	17,348,532	4,851,609
* Deyaar Development PJSC.....	14,644,937	1,911,922
* Dubai Financial Market PJSC.....	10,923,522	7,151,690

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)		
Dubai Investments PJSC.....	5,986,395	\$ 3,735,477
Dubai Islamic Bank PJSC.....	6,436,421	9,683,074
* Emaar Development PJSC.....	4,291,437	5,064,426
Emaar Properties PJSC.....	21,158,519	28,193,288
Emirates Integrated Telecommunications Co. PJSC.....	304,803	541,123
Emirates NBD Bank PJSC.....	928,588	3,386,706
Emirates Telecommunications Group Co. PJSC.....	3,262,272	29,377,690
* Eshraq Investments PJSC.....	10,630,048	964,091
First Abu Dhabi Bank PJSC.....	6,788,382	37,037,669
* Gulf Navigation Holding PJSC.....	388,585	33,508
* International Holding Co. PJSC.....	16,916	703,105
Islamic Arab Insurance Co.....	3,250,706	669,303
* Manazel PJSC.....	11,950,316	1,600,872
National Central Cooling Co. PJSC.....	527,914	362,586
* RAK Properties PJSC.....	9,144,022	2,054,019
* Ras Al Khaimah Cement Investment Public PSC.....	1,040,709	1,484,836
Ras Al Khaimah Ceramics.....	1,196,110	977,095
* SHUAA Capital PSC.....	6,254,138	1,118,616
* Union Properties PJSC.....	10,034,510	837,150
TOTAL UNITED ARAB EMIRATES.....		<u>201,539,100</u>
UNITED KINGDOM — (0.0%)		
Bytes Technology Group PLC.....	146,389	<u>893,002</u>
UNITED STATES — (0.0%)		
Sempra Energy.....	45,752	<u>6,329,359</u>
TOTAL COMMON STOCKS.....		<u>28,421,317,631</u>
PREFERRED STOCKS — (1.1%)		
BELIZE — (0.0%)		
Track & Field Co. SA.....	23,700	<u>52,710</u>
BRAZIL — (1.0%)		
Alpargatas SA.....	353,581	1,936,336
Banco ABC Brasil SA.....	585,730	1,747,229
Ω Banco BMG SA.....	359,100	212,345
Banco Bradesco SA.....	10,211,718	43,846,099
Banco do Estado do Rio Grande do Sul SA Class B.....	1,360,228	2,804,937
Ω Banco Inter SA.....	486,297	794,911
Banco Pan SA.....	718,548	1,479,017
Centrais Eletricas Brasileiras SA Class B.....	630,303	4,092,738
Centrais Eletricas Santa Catarina.....	66,063	811,154
Cia de Saneamento do Parana.....	5,415,406	4,089,523
Cia de Transmissao de Energia Eletrica Paulista.....	1,018,995	4,636,244
Cia Energetica de Minas Gerais.....	3,242,552	8,017,685
Cia Energetica de Sao Paulo Class B.....	1,117,787	4,902,593
Cia Energetica do Ceara Class A.....	85,030	864,696
Cia Ferro Ligas da Bahia - FERBASA.....	397,182	3,474,342
Cia Paranaense de Energia.....	5,225,310	7,065,352
Eucatex SA Industria e Comercio.....	182,459	309,590
Gerdau SA.....	2,290,526	12,008,859
Itau Unibanco Holding SA.....	7,527,520	35,907,437
Marcopolo SA.....	3,615,445	2,328,548
Petroleo Brasileiro SA.....	22,001,222	134,035,052
Randon SA Implementos e Participacoes.....	1,143,626	2,593,032
Schulz SA.....	251,080	392,926
* Taurus Armas SA.....	273,699	1,128,794
* Unipar Carbocloro SA Class B.....	500,125	8,843,847

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A.....	2,462,582	\$ 7,406,157
TOTAL BRAZIL.....		<u>295,729,443</u>
CHILE — (0.0%)		
Coca-Cola Embonor SA Class B.....	329,325	402,909
Embotelladora Andina SA Class B.....	1,123,248	2,416,085
TOTAL CHILE.....		<u>2,818,994</u>
COLOMBIA — (0.1%)		
* Banco Davivienda SA.....	399,624	3,370,872
Bancolombia SA.....	245,604	2,192,390
Grupo Argos SA.....	93,838	280,484
Grupo Aval Acciones y Valores SA.....	9,700,478	2,769,259
Grupo de Inversiones Suramericana SA.....	229,559	1,671,197
TOTAL COLOMBIA.....		<u>10,284,202</u>
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	1,187,747	1,013,690
SOUTH KOREA — (0.0%)		
Hyundai Engineering & Construction Co. Ltd.....	3,931	219,916
TAIWAN — (0.0%)		
* China Development Financial Holding Corp.....	2,798,580	947,818
THAILAND — (0.0%)		
* U City PCL.....	28,578,717	1,064,352
TOTAL PREFERRED STOCKS.....		<u>312,131,125</u>
RIGHTS/WARRANTS — (0.0%)		
BRAZIL — (0.0%)		
* Marisa Lojas SA Warrants 11/15/22.....	66,325	0
CHINA — (0.0%)		
* CITIC Securities Co. Ltd. Rights 02/23/22.....	891,150	352,023
SOUTH KOREA — (0.0%)		
* DAE YU Co. Ltd. Rights Exp 01/03/22.....	7,422	4,402
* Doosan Heavy Industries & Construction Co. Ltd. Rights 02/11/22.....	43,552	61,417
* Iljin Display Co. Ltd. Right.....	15,025	4,113
* Kyung Nam Pharm Right.....	20,984	27,503
TOTAL SOUTH KOREA.....		<u>97,435</u>
TAIWAN — (0.0%)		
* Gigastorage Corp. Right.....	15,817	171
THAILAND — (0.0%)		
* Advanced Information Technology PCL Warrants 01/12/24.....	2,914,750	354,550
* Banpu PCL Warrants 10/01/22.....	4,990,303	701,445
* Banpu PCL Warrants 10/01/23.....	4,558,603	438,130
* Ekachai Medical Care PCL Warrants 11/14/24.....	572,400	27,335
* Interlink Telecom PCL Warrants Exp 09/22/21.....	685,725	48,399
* MBK PCL Warrants 11/15/24.....	275,991	80,406
* Nfraset PCL Warrants Exp 10/14/21.....	650,550	92,810
* Plan B Media PCL Warrants 01/13/25.....	619,784	36,671
* United Power of Asia PCL Right.....	2,906,318	4,365

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
* United Power of Asia PCL Warrants.....	1,962,800	\$ 0
TOTAL THAILAND.....		<u>1,784,111</u>
TOTAL RIGHTS/WARRANTS.....		<u>2,233,740</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$19,658,227,646).....		<u>28,735,682,496</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (1.4%)		
@§ The DFA Short Term Investment Fund.....	34,108,396	<u>394,600,033</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$20,052,776,681)^.....		<u>\$29,130,282,529</u>

As of January 31, 2022, Emerging Markets Core Equity Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	1,077	03/18/22	\$250,544,679	\$242,553,863	\$(7,990,816)
Total Futures Contracts.....			<u>\$250,544,679</u>	<u>\$242,553,863</u>	<u>\$(7,990,816)</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Belize.....	—	\$ 17,325	—	\$ 17,325
Brazil.....	\$1,066,652,773	1,888,570	—	1,068,541,343
Chile.....	34,881,697	103,333,250	—	138,214,947
China.....	967,336,877	7,564,922,628	\$ 10,658,243	8,542,917,748
Colombia.....	40,996,847	—	—	40,996,847
Czech Republic.....	—	36,309,042	—	36,309,042
Egypt.....	154,404	16,080,589	—	16,234,993
Gabon.....	—	64,790	—	64,790
Greece.....	—	65,471,665	158,595	65,630,260
Hong Kong.....	2,070,412	6,598,887	324,730	8,994,029
Hungary.....	—	70,563,498	—	70,563,498
India.....	197,077,978	3,881,687,592	21,529	4,078,787,099
Indonesia.....	19,402,180	468,888,841	770,554	489,061,575
Malaysia.....	—	440,099,335	169	440,099,504
Mexico.....	630,534,354	2,979,801	21,835	633,535,990
Netherlands.....	—	3,225	—	3,225
Peru.....	24,832,772	719	—	24,833,491
Philippines.....	5,277,104	239,064,655	784	244,342,543
Poland.....	—	242,794,505	—	242,794,505
Qatar.....	—	137,036,135	—	137,036,135
Russia.....	24,221,698	240,930,988	—	265,152,686
Saudi Arabia.....	1,501,372	929,025,578	—	930,526,950
South Africa.....	116,597,397	1,069,255,754	—	1,185,853,151
South Korea.....	64,436,082	3,729,525,181	535,822	3,794,497,085
Taiwan.....	478,294,940	4,516,909,204	186,572	4,995,390,716

EMERGING MARKETS CORE EQUITY PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Thailand.....	\$ 636,024,561	\$ 3,245,733	—	\$ 639,270,294
Turkey.....	5,659,069	117,227,330	—	122,886,399
United Arab Emirates.....	—	201,490,122	\$ 48,978	201,539,100
United Kingdom.....	—	893,002	—	893,002
United States.....	6,329,359	—	—	6,329,359
Preferred Stocks				
Belize.....	52,710	—	—	52,710
Brazil.....	295,517,098	212,345	—	295,729,443
Chile.....	—	2,818,994	—	2,818,994
Colombia.....	10,284,202	—	—	10,284,202
Philippines.....	—	1,013,690	—	1,013,690
South Korea.....	—	219,916	—	219,916
Taiwan.....	947,818	—	—	947,818
Thailand.....	1,064,352	—	—	1,064,352
Rights/Warrants				
China.....	—	352,023	—	352,023
South Korea.....	—	97,435	—	97,435
Taiwan.....	—	171	—	171
Thailand.....	—	1,784,111	—	1,784,111
Securities Lending Collateral.....	—	394,600,033	—	394,600,033
Futures Contracts**.....	(7,990,816)	—	—	(7,990,816)
TOTAL.....	\$4,622,157,240	\$24,487,406,662	\$12,727,811[^]	\$29,122,291,713

** Valued at the unrealized appreciation/(depreciation) on the investment.

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

U.S. LARGE CAP EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (99.5%)		
COMMUNICATION SERVICES — (9.7%)		
	33,967	\$ 2,683,733
*	13,686	37,035,274
*	13,366	36,274,923
*	10,421	150,271
	336,324	8,576,262
	641	990,172
*	7,893	4,683,233
	212,251	10,610,428
#*	15,939	444,857
*	31,098	850,530
*	30,038	943,193
	17,244	2,287,589
*	110,597	34,645,616
	29,825	1,211,193
	22,186	824,875
	51,677	1,836,601
*	2,108	308,506
*	11,155	1,655,514
*	1,915	104,942
*	20,631	1,242,605
*	8,443	390,489
*	17,636	820,603
*	8,634	945,509
#	142,471	1,760,942
*	10,585	1,192,930
*	17,124	7,314,345
	30,333	674,606
	17,470	388,533
	28,224	2,126,961
*	13,691	404,706
#*	3,054	201,136
*	3,149	516,593
#	73,704	468,757
*	24,862	809,009
*	2,884	566,014
*	7,849	1,282,056
*	29,414	3,181,712
*	33,372	1,251,784
	280,470	14,929,418
#	868	31,751
	44,917	1,502,474
*	67,564	9,659,625
#	2,458	104,465
*	20,440	185,391
		<u>198,070,126</u>
TOTAL COMMUNICATION SERVICES.....		
CONSUMER DISCRETIONARY — (11.6%)		
	6,995	1,619,412
*	19,656	58,800,334
*	13,328	1,820,338
	17,018	583,547
	6,474	641,185
*	975	1,936,691

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Bath & Body Works, Inc.....	10,378	\$ 581,894
Best Buy Co., Inc.....	29,487	2,927,469
* Booking Holdings, Inc.....	1,064	2,613,322
BorgWarner, Inc.....	24,939	1,093,575
* Bright Horizons Family Solutions, Inc.....	4,272	548,568
* Burlington Stores, Inc.....	2,063	488,787
* Caesars Entertainment, Inc.....	15,188	1,156,414
* Capri Holdings Ltd.....	3,045	182,913
* CarMax, Inc.....	18,158	2,018,625
#* Carnival Corp.....	66,617	1,319,683
#* Carvana Co.....	1,784	289,115
* Chewy, Inc., Class A.....	2,699	128,499
* Chipotle Mexican Grill, Inc.....	1,110	1,648,994
Churchill Downs, Inc.....	2,600	546,780
Darden Restaurants, Inc.....	9,154	1,280,370
* Deckers Outdoor Corp.....	2,789	893,121
# Dick's Sporting Goods, Inc.....	8,516	982,746
Dollar General Corp.....	13,937	2,905,586
* Dollar Tree, Inc.....	27,935	3,665,631
Domino's Pizza, Inc.....	1,361	618,779
DR Horton, Inc.....	36,935	3,295,341
eBay, Inc.....	43,364	2,604,875
* Etsy, Inc.....	4,630	727,280
* Expedia Group, Inc.....	3,602	660,211
* Five Below, Inc.....	5,074	832,136
* Floor & Decor Holdings, Inc., Class A.....	8,043	874,435
Ford Motor Co.....	160,349	3,255,085
Garmin Ltd.....	17,906	2,227,865
* General Motors Co.....	74,146	3,909,719
Gentex Corp.....	37,339	1,172,445
Genuine Parts Co.....	15,878	2,115,426
Hasbro, Inc.....	13,563	1,254,306
* Hilton Worldwide Holdings, Inc.....	10,544	1,530,040
Home Depot, Inc.....	48,117	17,657,977
* Hyatt Hotels Corp., Class A.....	1,973	180,747
* Las Vegas Sands Corp.....	15,909	696,814
Lear Corp.....	6,405	1,071,685
Lennar Corp., Class A.....	24,214	2,327,208
Lennar Corp., Class B.....	1,823	147,171
Levi Strauss & Co., Class A.....	5,125	112,391
Lithia Motors, Inc.....	3,716	1,085,555
LKQ Corp.....	29,978	1,645,492
Lowe's Cos., Inc.....	29,830	7,080,151
* Lululemon Athletica, Inc.....	5,376	1,794,294
Macy's, Inc.....	8,690	222,464
* Marriott International, Inc., Class A.....	13,157	2,119,856
McDonald's Corp.....	28,268	7,334,133
MGM Resorts International.....	28,027	1,197,313
* Mohawk Industries, Inc.....	5,804	916,277
Newell Brands, Inc.....	37,607	872,858
NIKE, Inc., Class B.....	51,869	7,680,243
* Norwegian Cruise Line Holdings Ltd.....	15,758	328,239
* NVR, Inc.....	362	1,928,454
* O'Reilly Automotive, Inc.....	2,519	1,641,758
* Penn National Gaming, Inc.....	458	20,889
Pool Corp.....	2,189	1,042,511
PulteGroup, Inc.....	23,572	1,242,009
#* QuantumScape Corp.....	3,264	54,476
Ralph Lauren Corp.....	3,600	399,024

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
#* RH.....	1,676	\$ 675,126
Ross Stores, Inc.....	28,056	2,742,474
#* Royal Caribbean Cruises Ltd.....	19,439	1,512,549
Service Corp. International.....	31,732	1,958,499
Starbucks Corp.....	44,381	4,363,540
Tapestry, Inc.....	28,397	1,077,666
Target Corp.....	30,133	6,642,217
Tempur Sealy International, Inc.....	6,497	258,646
* Tesla, Inc.....	24,922	23,344,936
TJX Cos., Inc.....	58,890	4,238,313
Tractor Supply Co.....	7,408	1,617,240
* Ulta Beauty, Inc.....	4,601	1,673,568
* Under Armour, Inc., Class A.....	13,004	244,865
* Under Armour, Inc., Class C.....	15,214	243,272
Vail Resorts, Inc.....	2,802	776,434
VF Corp.....	21,451	1,398,820
#* Victoria's Secret & Co.....	5,283	294,950
#* Wayfair, Inc., Class A.....	2,776	432,834
Whirlpool Corp.....	7,972	1,675,635
Williams-Sonoma, Inc.....	8,843	1,419,655
#* Wynn Resorts Ltd.....	6,089	520,305
Yum! Brands, Inc.....	11,089	1,388,010
TOTAL CONSUMER DISCRETIONARY.....		<u>235,051,085</u>
CONSUMER STAPLES — (6.4%)		
Albertsons Cos., Inc., Class A.....	4,700	132,305
Altria Group, Inc.....	71,056	3,615,329
Archer-Daniels-Midland Co.....	29,091	2,181,825
* BJ's Wholesale Club Holdings, Inc.....	5,600	344,232
Brown-Forman Corp., Class A.....	3,116	195,186
Brown-Forman Corp., Class B.....	21,810	1,470,648
Bunge Ltd.....	15,002	1,483,098
Campbell Soup Co.....	38,566	1,701,532
Church & Dwight Co., Inc.....	18,258	1,874,184
Clorox Co.....	6,475	1,086,893
Coca-Cola Co.....	202,551	12,357,636
Colgate-Palmolive Co.....	35,913	2,961,027
Conagra Brands, Inc.....	35,930	1,248,927
Constellation Brands, Inc., Class A.....	6,081	1,445,758
Costco Wholesale Corp.....	22,343	11,286,120
* Darling Ingredients, Inc.....	19,863	1,266,663
Estee Lauder Cos., Inc., Class A.....	9,330	2,909,001
General Mills, Inc.....	49,418	3,394,028
Hershey Co.....	8,730	1,720,421
Hormel Foods Corp.....	36,869	1,750,171
J M Smucker Co.....	9,790	1,376,278
Kellogg Co.....	33,268	2,095,884
Keurig Dr Pepper, Inc.....	23,660	897,897
Kimberly-Clark Corp.....	14,860	2,045,479
Kraft Heinz Co.....	28,154	1,007,913
Kroger Co.....	96,496	4,206,261
Lamb Weston Holdings, Inc.....	12,504	802,882
McCormick & Co., Inc.....	17,928	1,798,358
McCormick & Co., Inc.....	612	61,065
Molson Coors Beverage Co., Class B.....	21,566	1,027,836
Mondelez International, Inc., Class A.....	52,243	3,501,848
* Monster Beverage Corp.....	15,576	1,350,751
PepsiCo, Inc.....	68,759	11,931,062
Philip Morris International, Inc.....	58,894	6,057,248

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
Procter & Gamble Co.....	124,570	\$ 19,987,256
Sysco Corp.....	25,793	2,015,723
Tyson Foods, Inc., Class A.....	27,766	2,523,652
* U.S. Foods Holding Corp.....	7,901	278,589
Walgreens Boots Alliance, Inc.....	27,184	1,352,676
Walmart, Inc.....	79,532	11,119,369
TOTAL CONSUMER STAPLES.....		<u>129,863,011</u>
ENERGY — (3.5%)		
Baker Hughes Co.....	53,555	1,469,549
Cheniere Energy, Inc.....	9,593	1,073,457
Chevron Corp.....	72,140	9,474,146
ConocoPhillips.....	61,399	5,441,179
Continental Resources, Inc.....	16,493	856,646
Devon Energy Corp.....	52,997	2,680,058
Diamondback Energy, Inc.....	11,317	1,427,753
* DTE Midstream LLC.....	4,215	217,915
EOG Resources, Inc.....	29,913	3,334,701
Exxon Mobil Corp.....	157,133	11,935,823
Halliburton Co.....	86,295	2,652,708
Hess Corp.....	34,057	3,143,121
Kinder Morgan, Inc.....	117,465	2,039,192
Marathon Oil Corp.....	62,489	1,216,661
Marathon Petroleum Corp.....	46,109	3,308,321
Occidental Petroleum Corp.....	109,711	4,132,813
ONEOK, Inc.....	37,953	2,302,988
Phillips 66.....	24,896	2,110,932
Pioneer Natural Resources Co.....	8,585	1,879,171
Schlumberger NV.....	96,595	3,773,967
Targa Resources Corp.....	27,261	1,610,580
# Texas Pacific Land Corp.....	342	367,650
Valero Energy Corp.....	30,268	2,511,336
Williams Cos., Inc.....	104,801	3,137,742
TOTAL ENERGY.....		<u>72,098,409</u>
FINANCIALS — (12.2%)		
Aflac, Inc.....	49,485	3,108,648
* Alleghany Corp.....	1,279	849,256
Allstate Corp.....	24,125	2,911,164
Ally Financial, Inc.....	38,862	1,854,495
American Express Co.....	43,776	7,871,800
American Financial Group, Inc.....	9,476	1,234,533
American International Group, Inc.....	30,735	1,774,946
Ameriprise Financial, Inc.....	11,858	3,608,508
Aon PLC, Class A.....	11,720	3,239,877
Apollo Global Management, Inc.....	30,109	2,107,630
* Arch Capital Group Ltd.....	29,358	1,359,863
Ares Management Corp., Class A.....	7,408	590,566
Arthur J Gallagher & Co.....	15,526	2,452,176
Assurant, Inc.....	4,759	725,795
Bank of America Corp.....	272,655	12,580,302
Bank of New York Mellon Corp.....	29,041	1,720,970
* Berkshire Hathaway, Inc., Class B.....	68,126	21,324,801
BlackRock, Inc.....	6,888	5,668,411
Blackstone, Inc.....	25,683	3,389,386
Brown & Brown, Inc.....	27,425	1,817,729
Capital One Financial Corp.....	20,944	3,073,113
Cboe Global Markets, Inc.....	11,663	1,382,415

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Charles Schwab Corp.....	54,310	\$ 4,762,987
Chubb Ltd.....	15,945	3,145,630
Cincinnati Financial Corp.....	11,930	1,405,712
Citigroup, Inc.....	74,313	4,839,263
Citizens Financial Group, Inc.....	33,028	1,699,951
CME Group, Inc.....	13,755	3,156,772
CNA Financial Corp.....	6,080	279,133
Comerica, Inc.....	12,606	1,169,585
# Commerce Bancshares, Inc.....	12,840	884,804
* Credit Acceptance Corp.....	1,199	646,932
Discover Financial Services.....	32,014	3,705,620
East West Bancorp, Inc.....	14,008	1,209,451
Equitable Holdings, Inc.....	41,912	1,409,920
Erie Indemnity Co., Class A.....	4,776	879,262
Everest Re Group Ltd.....	3,886	1,101,292
FactSet Research Systems, Inc.....	3,388	1,429,363
Fidelity National Financial, Inc.....	31,917	1,607,021
Fifth Third Bancorp.....	51,215	2,285,725
First Horizon Corp.....	52,153	892,338
First Republic Bank.....	13,256	2,301,109
Franklin Resources, Inc.....	33,869	1,082,792
Globe Life, Inc.....	10,654	1,089,904
Goldman Sachs Group, Inc.....	13,788	4,890,328
Hartford Financial Services Group, Inc.....	33,406	2,400,889
Huntington Bancshares, Inc.....	90,043	1,356,048
Interactive Brokers Group, Inc., Class A.....	3,749	255,644
Intercontinental Exchange, Inc.....	20,856	2,641,621
Invesco Ltd.....	35,261	799,014
JPMorgan Chase & Co.....	137,573	20,443,348
KeyCorp.....	75,257	1,885,940
KKR & Co., Inc.....	24,510	1,744,132
Lincoln National Corp.....	18,047	1,262,929
Loews Corp.....	20,407	1,217,482
LPL Financial Holdings, Inc.....	8,721	1,502,803
M&T Bank Corp.....	9,905	1,677,709
* Markel Corp.....	1,056	1,301,773
MarketAxess Holdings, Inc.....	1,856	639,355
Marsh & McLennan Cos., Inc.....	23,598	3,625,597
MetLife, Inc.....	28,000	1,877,680
Moody's Corp.....	8,320	2,853,760
Morgan Stanley.....	63,384	6,499,395
Morningstar, Inc.....	4,414	1,268,628
MSCI, Inc.....	3,083	1,652,858
Nasdaq, Inc.....	16,169	2,897,646
Northern Trust Corp.....	17,482	2,039,100
PNC Financial Services Group, Inc.....	15,976	3,290,896
Principal Financial Group, Inc.....	19,624	1,433,729
Progressive Corp.....	27,645	3,003,906
Prudential Financial, Inc.....	15,276	1,704,343
Raymond James Financial, Inc.....	19,609	2,076,005
Regions Financial Corp.....	74,541	1,709,971
Reinsurance Group of America, Inc.....	116	13,320
S&P Global, Inc.....	10,392	4,314,966
SEI Investments Co.....	18,771	1,100,168
Signature Bank.....	3,804	1,158,813
State Street Corp.....	26,967	2,548,381
* SVB Financial Group.....	5,512	3,218,457
Synchrony Financial.....	60,987	2,597,436
T Rowe Price Group, Inc.....	18,082	2,792,403

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Tradeweb Markets, Inc., Class A.....	6,784	\$ 575,080
Travelers Cos., Inc.....	23,366	3,882,962
Truist Financial Corp.....	50,076	3,145,774
U.S. Bancorp.....	54,769	3,187,008
# Voya Financial, Inc.....	3,147	213,870
Wells Fargo & Co.....	146,284	7,870,079
Western Alliance Bancorp.....	9,808	972,856
Willis Towers Watson PLC.....	10,001	2,339,834
WR Berkley Corp.....	15,033	1,270,289
Zions Bancorp NA.....	13,990	948,802
TOTAL FINANCIALS.....		<u>247,733,977</u>
HEALTH CARE — (13.0%)		
* 10X Genomics, Inc., Class A.....	1,294	124,573
Abbott Laboratories.....	78,086	9,952,842
AbbVie, Inc.....	88,948	12,176,092
* ABIOMED, Inc.....	2,246	664,524
Agilent Technologies, Inc.....	11,716	1,632,273
* Align Technology, Inc.....	3,912	1,936,283
* Alnylam Pharmaceuticals, Inc.....	2,986	410,874
AmerisourceBergen Corp.....	11,102	1,512,092
Amgen, Inc.....	28,340	6,437,148
Anthem, Inc.....	11,431	5,040,957
* Avantor, Inc.....	34,936	1,304,161
Baxter International, Inc.....	35,838	3,061,999
Becton Dickinson & Co.....	10,944	2,781,308
* Biogen, Inc.....	11,131	2,515,606
* BioMarin Pharmaceutical, Inc.....	11,388	1,009,318
* Bio-Rad Laboratories, Inc., Class A.....	1,921	1,152,081
Bio-Techne Corp.....	2,365	890,210
* Boston Scientific Corp.....	51,954	2,228,827
Bristol-Myers Squibb Co.....	107,788	6,994,363
Bruker Corp.....	12,975	864,135
Cardinal Health, Inc.....	28,355	1,462,267
* Catalent, Inc.....	15,212	1,580,983
* Centene Corp.....	22,717	1,766,474
Cerner Corp.....	28,301	2,581,051
* Charles River Laboratories International, Inc.....	3,248	1,071,060
Cigna Corp.....	12,268	2,827,283
Cooper Cos., Inc.....	3,819	1,521,108
CVS Health Corp.....	62,172	6,621,940
Danaher Corp.....	25,874	7,394,530
* DaVita, Inc.....	15,202	1,647,441
DENTSPLY SIRONA, Inc.....	16,929	904,347
* DexCom, Inc.....	2,878	1,238,921
* Edwards Lifesciences Corp.....	19,376	2,115,859
* Elanco Animal Health, Inc.....	35,778	931,659
Eli Lilly & Co.....	40,436	9,922,590
#* Exact Sciences Corp.....	9,085	693,731
Gilead Sciences, Inc.....	75,102	5,158,005
#* Guardant Health, Inc.....	6,342	441,086
HCA Healthcare, Inc.....	10,116	2,428,346
* Henry Schein, Inc.....	15,266	1,149,530
* Hologic, Inc.....	26,585	1,867,330
* Horizon Therapeutics PLC.....	16,733	1,561,691
Humana, Inc.....	5,082	1,994,685
* IDEXX Laboratories, Inc.....	4,397	2,230,598
* Illumina, Inc.....	3,774	1,316,447
* Incyte Corp.....	11,166	829,969

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Insulet Corp.....	2,033	\$ 504,184
* Intellia Therapeutics, Inc.....	1,157	109,417
* Intuitive Surgical, Inc.....	11,020	3,131,664
* IQVIA Holdings, Inc.....	8,929	2,186,712
* Jazz Pharmaceuticals PLC.....	7,205	1,000,847
Johnson & Johnson.....	137,268	23,649,904
* Laboratory Corp. of America Holdings.....	10,214	2,771,671
* Masimo Corp.....	3,428	753,714
McKesson Corp.....	6,418	1,647,629
Medtronic PLC.....	50,262	5,201,614
Merck & Co., Inc.....	117,587	9,580,989
* Mettler-Toledo International, Inc.....	1,250	1,840,850
* Mirati Therapeutics, Inc.....	877	104,626
* Moderna, Inc.....	17,724	3,001,205
* Molina Healthcare, Inc.....	5,007	1,454,433
#* Natera, Inc.....	1,565	110,567
#* Novavax, Inc.....	1,514	141,862
#* Novocure Ltd.....	1,637	112,380
Organon & Co.....	14,469	461,706
#* Penumbra, Inc.....	1,878	424,447
PerkinElmer, Inc.....	12,250	2,109,082
Pfizer, Inc.....	275,375	14,509,509
Quest Diagnostics, Inc.....	14,739	1,990,060
* Regeneron Pharmaceuticals, Inc.....	5,720	3,481,135
* Repligen Corp.....	3,845	762,617
ResMed, Inc.....	9,008	2,059,229
Royalty Pharma PLC, Class A.....	13,096	523,971
* Seagen, Inc.....	6,515	876,333
STERIS PLC.....	7,641	1,714,640
Stryker Corp.....	13,171	3,267,067
* Syneos Health, Inc.....	7,700	697,312
#* Teladoc Health, Inc.....	7,900	606,009
Teleflex, Inc.....	3,423	1,061,780
Thermo Fisher Scientific, Inc.....	18,843	10,953,436
* United Therapeutics Corp.....	3,200	645,984
UnitedHealth Group, Inc.....	40,432	19,106,950
Universal Health Services, Inc., Class B.....	9,183	1,194,341
* Veeva Systems, Inc., Class A.....	4,424	1,046,453
* Vertex Pharmaceuticals, Inc.....	11,724	2,849,518
Viatis, Inc.....	89,536	1,340,354
* Waters Corp.....	3,071	983,089
West Pharmaceutical Services, Inc.....	3,462	1,361,328
Zimmer Biomet Holdings, Inc.....	16,096	1,980,130
Zoetis, Inc.....	25,797	5,153,983
TOTAL HEALTH CARE.....		<u>264,413,328</u>
INDUSTRIALS — (10.6%)		
3M Co.....	35,336	5,866,483
AECOM.....	10,806	747,019
AGCO Corp.....	9,734	1,140,825
Allegion PLC.....	8,851	1,086,283
AMERCO.....	2,400	1,461,480
#* American Airlines Group, Inc.....	32,709	538,717
AMETEK, Inc.....	22,268	3,045,594
AO Smith Corp.....	15,040	1,149,357
* Avis Budget Group, Inc.....	1,869	329,280
* Axon Enterprise, Inc.....	4,378	612,614
* Boeing Co.....	21,121	4,229,269
Booz Allen Hamilton Holding Corp., Class A.....	16,632	1,276,173

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Builders FirstSource, Inc.....	16,400	\$1,115,036
Canadian Pacific Railway Ltd.....	28,776	2,054,606
Carlisle Cos., Inc.....	6,937	1,550,003
Carrier Global Corp.....	48,187	2,297,556
Caterpillar, Inc.....	32,712	6,593,431
CH Robinson Worldwide, Inc.....	11,573	1,211,114
Cintas Corp.....	6,075	2,378,545
#* Clarivate PLC.....	15,636	257,369
* Copart, Inc.....	14,879	1,923,111
* CoStar Group, Inc.....	21,040	1,476,166
CSX Corp.....	144,960	4,960,531
Cummins, Inc.....	16,044	3,543,799
Deere & Co.....	16,908	6,364,171
* Delta Air Lines, Inc.....	29,769	1,181,532
Dover Corp.....	11,606	1,971,976
Eaton Corp. PLC.....	18,773	2,974,206
Emerson Electric Co.....	33,757	3,103,956
Equifax, Inc.....	8,946	2,144,893
Expeditors International of Washington, Inc.....	14,061	1,609,703
Fastenal Co.....	51,094	2,896,008
FedEx Corp.....	14,118	3,471,052
Fortive Corp.....	26,250	1,851,675
Fortune Brands Home & Security, Inc.....	15,426	1,452,666
* Generac Holdings, Inc.....	3,793	1,071,067
General Dynamics Corp.....	11,178	2,370,854
General Electric Co.....	41,735	3,943,123
Graco, Inc.....	19,150	1,389,524
* GXO Logistics, Inc.....	15,696	1,274,672
HEICO Corp.....	3,099	422,673
HEICO Corp., Class A.....	4,816	528,315
Honeywell International, Inc.....	32,553	6,656,437
Howmet Aerospace, Inc.....	38,288	1,190,374
Hubbell, Inc.....	6,881	1,288,743
Huntington Ingalls Industries, Inc.....	1,850	346,320
IDEX Corp.....	5,108	1,100,468
IHS Markit Ltd.....	21,845	2,551,278
Illinois Tool Works, Inc.....	15,609	3,651,257
Ingersoll Rand, Inc.....	30,695	1,725,366
Jacobs Engineering Group, Inc.....	10,097	1,314,428
JB Hunt Transport Services, Inc.....	9,907	1,907,494
Johnson Controls International PLC.....	26,072	1,894,652
Knight-Swift Transportation Holdings, Inc.....	20,768	1,175,053
L3Harris Technologies, Inc.....	7,721	1,615,928
Leidos Holdings, Inc.....	17,421	1,558,308
Lennox International, Inc.....	2,835	804,063
Lockheed Martin Corp.....	13,376	5,205,003
* Lyft, Inc., Class A.....	10,357	398,952
Masco Corp.....	10,053	636,657
* Middleby Corp.....	4,181	774,321
Nielsen Holdings PLC.....	2,113	39,851
Nordson Corp.....	4,532	1,053,871
Norfolk Southern Corp.....	12,468	3,391,171
Northrop Grumman Corp.....	8,546	3,161,165
Old Dominion Freight Line, Inc.....	10,204	3,080,894
Oshkosh Corp.....	2,300	261,763
Otis Worldwide Corp.....	16,069	1,372,775
Owens Corning.....	11,415	1,012,511
PACCAR, Inc.....	32,587	3,030,265
Parker-Hannifin Corp.....	12,944	4,012,769

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	21,752	\$ 1,385,602
#*	36,338	794,712
	13,631	1,400,176
	55,406	4,997,067
	3,631	575,441
	28,824	3,679,672
	12,228	1,384,943
	6,095	1,762,796
	20,878	644,086
	4,081	1,784,050
*	13,780	790,421
*	2,600	468,312
	6,748	1,405,271
*	45,857	2,052,559
	14,992	2,618,353
	954	132,787
	18,240	1,241,414
	13,627	1,316,096
	9,215	1,595,117
*	2,146	1,322,344
	14,804	1,526,589
*	7,938	726,089
*	29,580	1,106,292
	39,963	9,772,952
*	25,091	1,075,902
	36,686	7,418,276
*	10,801	3,457,616
	9,476	1,858,528
	24,710	3,717,372
	3,162	893,455
	14,655	1,302,830
	3,240	1,604,156
*	15,696	1,038,604
	11,956	1,255,619
TOTAL INDUSTRIALS.....		<u>215,184,063</u>
INFORMATION TECHNOLOGY — (26.3%)		
	37,811	13,369,213
*	17,791	9,505,731
*	47,982	5,481,944
*	15,711	1,799,695
	17,702	1,343,405
	27,951	2,224,620
	19,446	3,188,561
*	4,455	1,514,745
	607,427	106,166,091
	49,157	6,792,514
*	20,492	2,547,361
*	2,794	346,456
#*	2,300	120,704
*	7,818	1,173,951
*	4,930	1,598,996
*	9,645	2,409,225
	21,201	4,371,010
*	4,579	501,950
#*	3,312	623,352
*	11,932	890,127
*	9,451	1,155,763
	22,385	13,114,924

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
	10,454	\$ 1,664,486
*	11,062	1,682,973
	6,749	1,275,898
*	8,464	641,740
*	21,657	1,436,076
	228,736	12,733,733
	5,477	558,325
*	3,637	350,607
	12,675	842,381
	33,922	2,897,617
	4,700	944,653
	69,592	2,925,648
#*	2,606	349,908
*	4,868	879,356
*	4,230	618,045
*	23,428	1,330,945
*	4,816	605,708
	6,404	562,591
*	15,411	381,422
*	18,560	558,285
*	9,205	504,986
*	4,215	393,049
*	4,650	653,186
	10,498	1,258,080
*	2,200	1,047,508
*	6,857	1,423,650
*	1,201	594,483
	23,228	2,785,502
*	7,786	610,267
*	21,476	2,270,013
*	3,172	398,720
*	7,508	1,788,856
*	52,100	842,978
*	6,911	2,054,226
*	4,090	1,202,010
	28,087	1,397,328
	11,619	1,741,456
*	2,391	610,135
*	8,467	641,037
*	6,023	607,359
	101,266	1,653,674
	47,001	1,726,347
*	1,208	590,470
	228,103	11,135,988
	63,143	8,434,011
	9,138	5,073,692
*	5,941	917,706
	15,430	948,791
	6,830	1,146,142
	28,091	978,129
*	13,834	2,335,456
	8,197	3,190,846
*	12,628	213,161
	7,002	4,130,620
*	5,700	314,754
*	4,540	607,770
	43,473	3,103,972
	44,137	17,053,654
	26,238	2,032,920

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Micron Technology, Inc.....	52,757	\$ 4,340,318
Microsoft Corp.....	312,032	97,035,711
MKS Instruments, Inc.....	3,049	473,601
* MongoDB, Inc.....	1,556	630,351
Monolithic Power Systems, Inc.....	2,167	873,149
Motorola Solutions, Inc.....	6,415	1,487,895
NetApp, Inc.....	11,183	967,441
# NortonLifeLock, Inc.....	22,329	580,777
* Nuance Communications, Inc.....	17,200	950,300
NVIDIA Corp.....	97,236	23,809,207
NXP Semiconductors NV.....	5,767	1,184,772
* Okta, Inc.....	6,299	1,246,509
* ON Semiconductor Corp.....	49,103	2,897,077
Oracle Corp.....	63,169	5,126,796
* Palantir Technologies, Inc., Class A.....	58,655	804,160
#* Palo Alto Networks, Inc.....	2,466	1,275,908
Paychex, Inc.....	16,146	1,901,353
* Paycom Software, Inc.....	2,244	752,413
* Paylocity Holding Corp.....	3,400	693,532
* PayPal Holdings, Inc.....	37,226	6,400,638
Pegasystems, Inc.....	4,414	437,957
* PTC, Inc.....	7,206	837,770
* Qorvo, Inc.....	11,223	1,540,693
QUALCOMM, Inc.....	59,441	10,447,350
* RingCentral, Inc., Class A.....	2,159	381,042
* salesforce.com, Inc.....	32,878	7,648,409
Seagate Technology Holdings PLC.....	12,451	1,334,125
* ServiceNow, Inc.....	4,911	2,876,766
Skyworks Solutions, Inc.....	14,017	2,053,771
* SolarEdge Technologies, Inc.....	2,887	687,741
* Splunk, Inc.....	3,957	490,351
SS&C Technologies Holdings, Inc.....	24,089	1,923,988
* Synaptics, Inc.....	1,400	294,490
* Synopsys, Inc.....	4,733	1,469,597
TE Connectivity Ltd.....	15,775	2,255,983
* Teledyne Technologies, Inc.....	3,595	1,515,041
Teradyne, Inc.....	14,262	1,674,787
Texas Instruments, Inc.....	46,465	8,340,003
* Trade Desk, Inc., Class A.....	14,530	1,010,416
* Trimble, Inc.....	19,461	1,404,306
* Twilio, Inc., Class A.....	6,726	1,386,363
* Tyler Technologies, Inc.....	2,067	979,345
# Ubiquiti, Inc.....	404	117,176
* VeriSign, Inc.....	4,386	952,551
# Visa, Inc., Class A.....	72,945	16,497,971
VMware, Inc., Class A.....	7,951	1,021,544
* Western Digital Corp.....	28,745	1,487,266
#* Wolfspeed, Inc.....	6,917	651,858
* Workday, Inc., Class A.....	4,820	1,219,508
Xilinx, Inc.....	13,650	2,641,958
* Zebra Technologies Corp., Class A.....	3,413	1,737,627
* Zendesk, Inc.....	3,012	296,712
* Zoom Video Communications, Inc., Class A.....	5,563	858,260
* Zscaler, Inc.....	2,717	698,568
TOTAL INFORMATION TECHNOLOGY.....		<u>534,496,868</u>
MATERIALS — (3.9%)		
Air Products & Chemicals, Inc.....	10,539	2,973,263
Albemarle Corp.....	12,044	2,658,592

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
Alcoa Corp.....	18,664	\$ 1,058,435
Amtcor PLC.....	167,728	2,014,413
AptarGroup, Inc.....	9,206	1,079,864
Avery Dennison Corp.....	8,592	1,764,969
Ball Corp.....	23,950	2,325,545
* Berry Global Group, Inc.....	13,257	893,787
Celanese Corp.....	12,318	1,918,036
CF Industries Holdings, Inc.....	16,618	1,144,482
#* Cleveland-Cliffs, Inc.....	56,069	961,023
Corteva, Inc.....	54,699	2,629,928
Crown Holdings, Inc.....	15,119	1,729,614
Dow, Inc.....	73,838	4,410,344
DuPont de Nemours, Inc.....	18,585	1,423,611
Eastman Chemical Co.....	10,573	1,257,447
Ecolab, Inc.....	10,122	1,917,613
FMC Corp.....	11,801	1,302,476
Freeport-McMoRan, Inc.....	86,281	3,211,379
International Flavors & Fragrances, Inc.....	18,621	2,456,482
International Paper Co.....	40,480	1,953,160
Linde PLC.....	21,782	6,941,488
LyondellBasell Industries NV, Class A.....	47,708	4,614,795
Martin Marietta Materials, Inc.....	5,947	2,314,097
Mosaic Co.....	28,274	1,129,546
Newmont Corp.....	37,557	2,297,362
Nucor Corp.....	28,534	2,893,347
Olin Corp.....	1,200	60,804
Packaging Corp. of America.....	12,009	1,808,916
PPG Industries, Inc.....	16,396	2,561,055
Reliance Steel & Aluminum Co.....	8,877	1,357,116
RPM International, Inc.....	14,735	1,305,668
Scotts Miracle-Gro Co.....	5,810	878,472
Sherwin-Williams Co.....	12,690	3,635,812
Southern Copper Corp.....	8,004	511,375
Steel Dynamics, Inc.....	26,812	1,488,602
* Sylvamo Corp.....	3,680	109,627
Vulcan Materials Co.....	9,940	1,891,681
Westlake Chemical Corp.....	6,774	668,255
WestRock Co.....	21,069	972,545
TOTAL MATERIALS.....		78,525,026
REAL ESTATE — (0.2%)		
* CBRE Group, Inc., Class A.....	31,661	3,208,526
* Jones Lang LaSalle, Inc.....	3,869	970,306
#* Zillow Group, Inc., Class A.....	4,544	226,564
#* Zillow Group, Inc., Class C.....	9,662	487,738
TOTAL REAL ESTATE.....		4,893,134
UTILITIES — (2.1%)		
AES Corp.....	25,221	559,402
Alliant Energy Corp.....	10,392	622,065
Ameren Corp.....	10,230	907,810
American Electric Power Co., Inc.....	19,408	1,754,483
American Water Works Co., Inc.....	6,788	1,091,510
Atmos Energy Corp.....	5,126	549,610
# Avangrid, Inc.....	5,483	256,166
CenterPoint Energy, Inc.....	27,274	773,491
CMS Energy Corp.....	12,185	784,470
Consolidated Edison, Inc.....	14,385	1,243,583

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
Dominion Energy, Inc.....	31,007	\$ 2,501,025
DTE Energy Co.....	7,431	894,915
Duke Energy Corp.....	29,549	3,104,418
Edison International.....	14,205	891,932
Entergy Corp.....	8,412	940,209
Essential Utilities, Inc.....	12,986	632,938
Evergy, Inc.....	9,533	619,264
Eversource Energy.....	13,023	1,165,428
Exelon Corp.....	38,689	2,242,028
FirstEnergy Corp.....	22,399	939,862
NextEra Energy, Inc.....	73,366	5,731,352
NiSource, Inc.....	20,159	588,240
NRG Energy, Inc.....	38,625	1,542,296
* PG&E Corp.....	45,405	580,730
Pinnacle West Capital Corp.....	3,521	245,097
PPL Corp.....	28,399	842,882
Public Service Enterprise Group, Inc.....	18,907	1,257,883
Sempra Energy.....	11,302	1,561,484
Southern Co.....	39,627	2,753,680
UGI Corp.....	13,112	594,629
Vistra Corp.....	47,971	1,046,248
WEC Energy Group, Inc.....	12,873	1,249,196
Xcel Energy, Inc.....	20,820	1,450,321
TOTAL UTILITIES.....		<u>41,918,647</u>
TOTAL COMMON STOCKS		
Cost (\$998,718,777).....		<u>2,022,247,674</u>
TEMPORARY CASH INVESTMENTS — (0.2%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	4,656,932	<u>4,656,932</u>
SECURITIES LENDING COLLATERAL — (0.3%)		
@§ The DFA Short Term Investment Fund.....	479,374	<u>5,545,880</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,008,920,346) ^{^^}		<u>\$2,032,450,486</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 198,070,126	—	—	\$ 198,070,126
Consumer Discretionary.....	235,051,085	—	—	235,051,085
Consumer Staples.....	129,863,011	—	—	129,863,011
Energy.....	72,098,409	—	—	72,098,409
Financials.....	247,733,977	—	—	247,733,977
Health Care.....	264,413,328	—	—	264,413,328
Industrials.....	215,184,063	—	—	215,184,063
Information Technology.....	534,496,868	—	—	534,496,868
Materials.....	78,525,026	—	—	78,525,026
Real Estate.....	4,893,134	—	—	4,893,134
Utilities.....	41,918,647	—	—	41,918,647

U.S. LARGE CAP EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Temporary Cash Investments.....	\$ 4,656,932	—	—	\$ 4,656,932
Securities Lending Collateral.....	—	\$5,545,880	—	5,545,880
TOTAL.....	\$2,026,904,606	\$5,545,880	—	\$2,032,450,486

DFA COMMODITY STRATEGY PORTFOLIO

SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
BONDS — (58.2%)			CANADA — (Continued)		
AUSTRALIA — (1.4%)			National Bank of Canada		
Glencore Funding LLC			2.100%, 02/01/23.....	2,500	\$ 2,525,986
#Ω 4.125%, 03/12/24.....	2,225	\$ 2,318,095	0.750%, 08/06/24.....	9,350	9,115,836
#Ω 4.625%, 04/29/24.....	6,600	6,974,214	Province of Ontario Canada		
New South Wales Treasury			3.500%, 06/02/24..... CAD	35,000	28,710,380
Corp.			Province of Quebec Canada		
5.000%, 08/20/24..... AUD	13,500	<u>10,452,970</u>	2.250%, 02/22/24..... CAD	9,000	7,189,875
TOTAL AUSTRALIA.....		<u>19,745,279</u>	Royal Bank of Canada		
AUSTRIA — (0.1%)			2.333%, 12/05/23..... CAD	25,000	19,884,357
Oesterreichische Kontrollbank AG			Royal Bank of Canada, Floating		
0.500%, 09/16/24.....	1,500	<u>1,465,517</u>	Rate Note		
CANADA — (13.5%)			(r) SOFR + 0.300%, FRN,		
Bank of Montreal, Floating Rate			0.350%, 01/19/24.....	1,950	1,946,919
Note			(r) SOFR + 0.360%, FRN,		
#(r) SOFR + 0.350%, FRN,			0.410%, 07/29/24.....	7,750	7,746,112
0.399%, 12/08/23.....	7,525	7,518,014	Suncor Energy, Inc.		
(r) SOFR + 0.320%, FRN,			2.800%, 05/15/23.....	6,900	7,009,970
0.370%, 07/09/24.....	2,000	1,993,616	Thomson Reuters Corp.		
Bank of Nova Scotia			3.850%, 09/29/24.....	3,000	3,134,003
1.830%, 04/27/22..... CAD	17,000	13,413,972	Toronto-Dominion Bank		
Bank of Nova Scotia, Floating			2.850%, 03/08/24..... CAD	10,000	7,997,640
Rate Note, SOFR +			0.700%, 09/10/24.....	4,500	4,387,713
0.380%, FRN			Toronto-Dominion Bank,		
(r) 0.430%, 07/31/24.....	1,000	998,990	Floating Rate Note, SOFR		
Canada Housing Trust No 1,			+ 0.240%, FRN		
Floating Rate Note, 3M			(r) 0.290%, 01/06/23.....	3,296	<u>3,296,292</u>
CDOR + 0.100%, FRN			TOTAL CANADA.....		<u>187,102,069</u>
(r)Ω 0.603%, 09/15/22..... CAD	10,000	7,882,547	DENMARK — (0.6%)		
Canadian Government Bond			Danske Bank AS		
2.250%, 03/01/24..... CAD	24,000	19,230,398	Ω 2.700%, 03/02/22.....	1,000	1,001,901
Canadian Imperial Bank of			Ω 5.375%, 01/12/24.....	6,132	6,521,115
Commerce			5.375%, 01/12/24.....	1,000	<u>1,063,457</u>
2.040%, 03/21/22..... CAD	25,000	19,709,712	TOTAL DENMARK.....		<u>8,586,473</u>
Canadian Imperial Bank of			FRANCE — (2.0%)		
Commerce, Floating Rate			BNP Paribas SA		
Note, SOFR + 0.400%,			Ω 2.950%, 05/23/22.....	2,000	2,014,851
FRN			Ω 3.375%, 01/09/25.....	5,000	5,156,816
(r) 0.449%, 12/14/23.....	3,000	2,997,187	BPCE SA		
Canadian Natural Resources			Ω 2.375%, 01/14/25.....	4,000	4,004,075
Ltd.			Credit Agricole SA		
2.950%, 01/15/23.....	750	761,196	3.250%, 10/04/24.....	5,000	5,160,352
Enbridge, Inc.			Societe Generale SA		
4.000%, 10/01/23.....	7,000	7,245,776	Ω 3.875%, 03/28/24.....	10,500	<u>10,893,073</u>
2.500%, 01/15/25.....	2,000	2,026,022	TOTAL FRANCE.....		<u>27,229,167</u>
Hydro-Quebec, Floating Rate			GERMANY — (3.1%)		
Note, 3M CDOR + 0.200%,			Bayer U.S. Finance II LLC		
FRN			Ω 3.875%, 12/15/23.....	3,500	3,615,553
(r) 0.780%, 04/14/23..... CAD	480	379,556			

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
GERMANY — (Continued)			NETHERLANDS — (1.4%)		
Bayer U.S. Finance LLC			Cooperatieve Rabobank UA		
Ω 3.375%, 10/08/24.	3,000	\$ 3,096,122	Ω 2.625%, 07/22/24.	6,940	\$ 7,076,967
BMW U.S. Capital LLC,			Cooperatieve Rabobank UA,		
Floating Rate Note, SOFR			Floating Rate Note, SOFR		
+ 0.530%, FRN			+ 0.300%, FRN		
(r)Ω 0.580%, 04/01/24.	8,000	8,034,900	(r) 0.350%, 01/12/24.	6,700	6,710,523
Daimler Finance North			ING Groep NV		
America LLC			# 3.550%, 04/09/24.	5,000	5,180,665
Ω 2.550%, 08/15/22.	1,100	1,110,368	TOTAL NETHERLANDS.		<u>18,968,155</u>
Deutsche Bank AG			NEW ZEALAND — (2.2%)		
# 3.950%, 02/27/23.	1,695	1,739,050	New Zealand Government		
Kreditanstalt fuer Wiederaufbau			Bond		
1.250%, 08/28/23. NOK	45,000	5,032,117	0.500%, 05/15/24. NZD	45,900	29,101,420
1.625%, 04/03/24. NOK	66,860	7,484,140	New Zealand Local		
1.500%, 07/24/24. AUD	8,800	6,248,764	Government Funding		
NRW Bank			Agency Bond		
1.600%, 07/31/24. AUD	4,000	2,832,336	2.250%, 04/15/24. NZD	1,500	980,808
Volkswagen Group of			TOTAL NEW ZEALAND.		<u>30,082,228</u>
America Finance LLC			NORWAY — (2.0%)		
Ω 2.700%, 09/26/22.	4,000	4,042,703	Norway Government Bond		
TOTAL GERMANY.		<u>43,236,053</u>	Ω 3.000%, 03/14/24. NOK	240,000	27,727,842
IRELAND — (0.6%)			SPAIN — (0.4%)		
AerCap Ireland Capital			Santander Holdings USA, Inc.		
DAC/AerCap Global Aviation			3.400%, 01/18/23.	2,000	2,035,678
Trust			3.500%, 06/07/24.	4,000	4,118,111
# 4.875%, 01/16/24.	7,500	7,846,105	TOTAL SPAIN.		<u>6,153,789</u>
2.875%, 08/14/24.	1,250	1,267,050	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (2.6%)		
TOTAL IRELAND.		<u>9,113,155</u>	Asian Development Bank		
ITALY — (0.6%)			1.100%, 08/15/24. AUD	6,200	4,350,745
Republic of Italy Government			European Bank for		
International Bond			Reconstruction &		
0.875%, 05/06/24.	8,000	7,836,860	Development, Floating		
JAPAN — (1.6%)			Rate Note, SOFR +		
Aircastle Ltd.			0.260%, FRN		
4.125%, 05/01/24.	1,000	1,033,454	(r) 0.310%, 08/19/22.	1,500	1,501,440
Mizuho Financial Group, Inc.			European Investment Bank		
2.953%, 02/28/22.	500	500,973	1.500%, 01/26/24. NOK	119,170	13,329,648
2.601%, 09/11/22.	2,173	2,195,178	Inter-American Development		
Nissan Motor Acceptance Co.			Bank		
LLC			4.750%, 08/27/24. AUD	1,000	767,103
#Ω 1.125%, 09/16/24.	3,000	2,909,545	International Bank for		
Nissan Motor Co. Ltd.			Reconstruction &		
# 3.043%, 09/15/23.	3,801	3,862,712	Development, Floating		
Nomura Holdings, Inc.			Rate Note, SOFR +		
2.648%, 01/16/25.	2,000	2,025,645	0.130%, FRN		
Sumitomo Mitsui Financial Group,			(r) 0.180%, 01/13/23.	8,700	8,703,306
Inc.			TOTAL JAPAN.		<u>22,212,367</u>
2.696%, 07/16/24.	8,500	8,674,295			
2.348%, 01/15/25.	1,000	1,010,565			

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			UNITED STATES — (Continued)		
Nordic Investment Bank 0.375%, 09/20/24.	7,550	\$ 7,333,843	Ares Capital Corp. 4.200%, 06/10/24.	8,500	\$ 8,853,052
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.		<u>35,986,085</u>	Arrow Electronics, Inc. 3.250%, 09/08/24.	1,500	1,542,706
SWEDEN — (4.0%)			AT&T, Inc. # 3.950%, 01/15/25.	3,000	3,160,783
Skandinaviska Enskilda Banken AB			Bank of America Corp. 3.300%, 01/11/23.	5,000	5,107,818
Ω 0.650%, 09/09/24.	26,136	25,423,375	Boeing Co. 2.200%, 10/30/22.	3,500	3,528,568
Svensk Exportkredit AB 0.625%, 10/07/24.	10,600	10,373,535	2.800%, 03/01/23.	4,000	4,053,385
Svensk Exportkredit AB, Floating Rate Note, SOFR + 1.000%, FRN			Boston Scientific Corp. # 3.450%, 03/01/24.	2,000	2,071,158
(r) 1.050%, 05/25/23.	19,115	<u>19,328,568</u>	Broadcom Corp./Broadcom Cayman Finance Ltd. # 3.625%, 01/15/24.	8,000	8,274,577
TOTAL SWEDEN.		<u>55,125,478</u>	Bunge Ltd. Finance Corp. 3.000%, 09/25/22.	2,000	2,023,035
SWITZERLAND — (1.3%)			4.350%, 03/15/24.	5,000	5,249,266
Credit Suisse AG 3.625%, 09/09/24.	6,560	6,842,190	Cardinal Health, Inc. 3.079%, 06/15/24.	9,750	10,000,003
UBS AG, Floating Rate Note, SOFR + 0.360%, FRN			CenterPoint Energy, Inc. 3.850%, 02/01/24.	2,000	2,078,409
(r)Ω 0.410%, 02/09/24.	11,000	<u>10,984,743</u>	Charles Schwab Corp., Floating Rate Note, SOFR + 0.500%, FRN		
TOTAL SWITZERLAND.		<u>17,826,933</u>	(r) 0.550%, 03/18/24.	3,073	3,077,156
UNITED KINGDOM — (1.7%)			Cigna Corp. 3.750%, 07/15/23.	1,163	1,199,493
BAT Capital Corp. 3.222%, 08/15/24.	7,000	7,173,494	Discovery Communications LLC 3.800%, 03/13/24.	8,000	8,295,081
CNH Industrial Capital LLC 4.375%, 04/05/22.	1,360	1,368,368	eBay, Inc. 2.750%, 01/30/23.	3,800	3,857,120
1.950%, 07/02/23.	4,000	4,017,675	Edison International 2.400%, 09/15/22.	2,400	2,416,403
HSBC Holdings PLC 3.600%, 05/25/23.	3,200	3,293,639	2.950%, 03/15/23.	1,522	1,537,836
NatWest Markets PLC Ω 2.375%, 05/21/23.	2,900	2,935,872	Energy Transfer LP/Regency Energy Finance Corp. # 4.500%, 11/01/23.	9,000	9,326,713
Ω 0.800%, 08/12/24.	5,500	<u>5,340,282</u>	General Motors Financial Co., Inc. 3.550%, 07/08/22.	1,088	1,100,745
TOTAL UNITED KINGDOM.		<u>24,129,330</u>	# 3.250%, 01/05/23.	4,350	4,424,798
UNITED STATES — (19.1%)			5.100%, 01/17/24.	2,000	2,119,766
AbbVie, Inc. 2.900%, 11/06/22.	6,500	6,590,461	Global Payments, Inc. 3.750%, 06/01/23.	4,000	4,091,476
Aetna, Inc. 2.750%, 11/15/22.	886	894,538	Goldman Sachs Group, Inc. # 3.625%, 01/22/23.	1,503	1,541,343
Air Lease Corp. 2.250%, 01/15/23.	2,414	2,437,623	3.200%, 02/23/23.	4,500	4,591,559
Ally Financial, Inc. 5.125%, 09/30/24.	7,000	7,553,031	Harley-Davidson Financial Services, Inc. Ω 3.350%, 02/15/23.	1,200	1,221,257
American Express Co. 2.500%, 08/01/22.	3,569	3,596,838	Hewlett Packard Enterprise Co. 1.450%, 04/01/24.	10,000	9,915,407
American Honda Finance Corp. 1.950%, 05/20/22.	1,500	1,506,475	ITC Holdings Corp. 3.650%, 06/15/24.	9,000	9,309,994

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
John Deere Capital Corp. 2.050%, 01/09/25.	7,000	\$7,074,678	Verizon Communications, Inc., Floating Rate Note, SOFR + 0.500%, FRN (r) 0.549%, 03/22/24.	811	\$ 813,271
JPMorgan Chase & Co. # 3.250%, 09/23/22.	4,112	4,176,813	Waste Management, Inc. 2.400%, 05/15/23.	2,207	2,237,245
# 3.125%, 01/23/25.	5,000	5,176,631	Wells Fargo & Co. # 3.300%, 09/09/24.	10,000	10,363,555
Kinder Morgan Energy Partners LP 3.950%, 09/01/22.	2,120	2,142,170	Williams Cos., Inc. # 3.350%, 08/15/22.	995	1,002,236
Kinder Morgan, Inc. Ω 5.625%, 11/15/23.	4,336	4,581,023	# 3.700%, 01/15/23.	7,000	7,123,694
LyondellBasell Industries NV 5.750%, 04/15/24.	570	613,157	TOTAL UNITED STATES.		<u>264,276,673</u>
Marathon Petroleum Corp. 3.625%, 09/15/24.	5,000	5,182,181	TOTAL BONDS.		<u>806,803,453</u>
Morgan Stanley 3.125%, 01/23/23.	7,700	7,846,894	U.S. TREASURY OBLIGATIONS — (41.4%)		
3.875%, 04/29/24.	2,832	2,957,074	U.S. Treasury Notes		
MPLX LP 4.875%, 12/01/24.	3,000	3,209,360	0.375%, 04/15/24.	220,000	215,943,750
Mylan, Inc. Ω 3.125%, 01/15/23.	5,000	5,080,468	0.250%, 05/15/24.	117,000	114,367,500
NextEra Energy Capital Holdings, Inc., Floating Rate Note, SOFR + 0.540%, FRN (r) 0.589%, 03/01/23.	7,000	7,011,380	0.250%, 06/15/24.	28,000	27,331,719
Penske Truck Leasing Co. LP/PTL Finance Corp. Ω 4.250%, 01/17/23.	4,000	4,113,978	0.375%, 08/15/24.	104,000	101,607,188
Ω 4.125%, 08/01/23.	2,022	2,091,753	0.375%, 09/15/24.	27,000	26,348,203
Raytheon Technologies Corp. # 3.200%, 03/15/24.	4,040	4,162,730	0.750%, 11/15/24.	80,000	78,675,000
Ryder System, Inc. # 3.650%, 03/18/24.	8,033	8,339,904	U.S. Treasury Notes, Floating Rate Note (r) 3M USTMMR + 0.029%, FRN, 0.269%, 07/31/23.	10,000	10,010,563
Simon Property Group LP 2.000%, 09/13/24.	7,937	7,984,137	TOTAL U.S. TREASURY OBLIGATIONS.		<u>574,283,923</u>
Southwest Airlines Co. 4.750%, 05/04/23.	4,750	4,930,999	TOTAL INVESTMENT SECURITIES (Cost \$1,411,564,890).		<u>1,381,087,376</u>
Stellantis NV # 5.250%, 04/15/23.	7,040	7,328,218	Shares		
Unum Group 4.000%, 03/15/24.	1,119	1,167,874	SECURITIES LENDING COLLATERAL — (0.4%) @\$ The DFA Short Term Investment Fund.	487,961	5,645,220
Ventas Realty LP 2.650%, 01/15/25.	1,000	1,017,377	TOTAL INVESTMENTS — (100.0%) (Cost \$1,417,210,005) ^{^^}		<u>\$1,386,732,596</u>

As of January 31, 2022, DFA Commodity Strategy Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying consolidated financial statements:

<u>Currency Purchased</u>		<u>Currency Sold</u>		<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD	38,857,167	NZD	57,523,223	Morgan Stanley and Co. International	02/01/22	\$1,006,891
USD	55,241,554	NOK	487,163,218	Bank of America Corp.	02/10/22	474,089

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	63,346,504	CAD	80,118,694	HSBC Bank	02/14/22	\$ 318,451
USD	63,490,998	CAD	79,433,429	JP Morgan	02/22/22	1,002,182
USD	30,287,706	NZD	45,809,464	HSBC Bank	03/04/22	159,100
USD	25,500,483	AUD	35,156,089	State Street Bank and Trust	04/13/22	633,845
Total Appreciation						\$3,594,558
NZD	11,734,765	USD	7,921,274	Bank of America Corp.	02/01/22	\$ (199,799)
NZD	45,788,458	USD	30,289,523	HSBC Bank	02/01/22	(160,721)
Total (Depreciation)						\$ (360,520)
Total Appreciation (Depreciation)						\$3,234,038

As of January 31, 2022, DFA Commodity Strategy Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
CBOT Corn Futures.....	107	03/14/22	\$ 3,211,940	\$ 3,349,100	\$ 137,160
CBOT Soybean Meal Futures.....	45	03/14/22	1,774,799	1,885,050	110,251
CBOT Soybean Oil Futures.....	45	03/14/22	3,060,291	3,353,625	293,334
CBOT Soybean Oil Futures.....	55	03/14/22	1,905,557	2,139,060	233,503
CBOT Wheat Futures.....	43	03/14/22	1,659,253	1,636,687	(22,566)
CME Lean Hogs Futures.....	32	04/14/22	1,133,882	1,224,960	91,078
CME Live Cattle Futures.....	39	04/29/22	2,223,580	2,254,590	31,010
COMEX Copper Futures.....	28	03/29/22	3,081,215	3,027,150	(54,065)
COMEX Gold 100 Troy Oz. Futures.....	46	04/27/22	8,391,965	8,263,440	(128,525)
COMEX Silver Futures.....	20	03/29/22	2,323,163	2,239,300	(83,863)
ICE Brent Crude Oil Futures.....	57	03/31/22	4,582,891	5,007,450	424,559
ICE Gasoil Futures.....	27	03/10/22	1,859,815	2,113,425	253,610
ICE WTI Crude Oil Futures.....	72	02/22/22	5,524,801	6,346,800	821,999
KCBT Hard Red Winter Wheat Future.....	26	03/14/22	1,035,035	1,015,625	(19,410)
LME Nickel Futures.....	26	03/14/22	3,233,883	3,523,728	289,845
LME Primary Aluminum Futures.....	85	03/14/22	5,841,733	6,436,625	594,892
LME Zinc Futures.....	47	03/14/22	3,983,837	4,237,638	253,801
NYBOT CSC No. 11 World Sugar Futures.....	80	02/28/22	1,668,204	1,632,512	(35,692)
NYBOT CSC 'C' Coffee Futures.....	27	03/21/22	2,404,712	2,380,388	(24,324)
NYBOT CTN No. 2 Cotton Futures.....	17	03/09/22	966,031	1,084,345	118,314
NYMEX Henry Hub Natural Gas Futures.....	135	02/24/22	5,057,509	6,579,900	1,522,391
NYMEX NY Harbor ULSD Futures.....	14	02/28/22	1,403,041	1,596,832	193,791
NYMEX Reformulated Gasoline Blend Futures.....	16	02/28/22	1,521,449	1,716,556	195,107
Total.....			\$67,848,586	\$73,044,786	\$5,196,200
Short Position contracts:					
LME Nickel Futures.....	(13)	03/14/22	(1,566,943)	(1,761,864)	(194,921)
LME Primary Aluminum Futures.....	(48)	03/14/22	(3,285,957)	(3,634,800)	(348,843)
LME Zinc Futures.....	(26)	03/14/22	(2,215,093)	(2,344,225)	(129,132)
Total.....			\$ (7,067,993)	\$ (7,740,889)	\$ (672,896)
Total Futures Contracts.....			\$60,780,593	\$65,303,897	\$4,523,304

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

As of January 31, 2022, DFA Commodity Strategy Portfolio had entered into the following outstanding Total Return Swaps:

Reference Entity*	Counterparty	Notional Amount	Payments received (paid) by the Fund**	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
BofA Merrill Lynch Commodity MLBXPDM Total Return Index (1)	Bank of America Corp.	USD 156,482,000	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	03/30/22	—	—	\$ 4,957,316	\$ 4,957,316
BofA Merrill Lynch Total Return Index (2)	Bank of America Corp.	USD 160,843,300	3 Month USD UST 13-Week Bill High Discount Rate plus 0.19%	03/30/22	—	—	5,031,611	5,031,611
Citi Commodities Pre-Roll RS Total Return Index (3)	Citibank NA	USD 210,684,688	3 Month USD UST 13-Week Bill High Discount Rate plus 0.18%	03/30/22	—	—	4,540,942	4,540,942
Citi Custom CIVICS H Total Return Index (4)	Citibank NA	USD 81,648,701	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	03/30/22	—	—	1,683,924	1,683,924
Credit Suisse Custom 141 Total Return Index (5)	Credit Suisse	USD 228,748,538	3 Month USD UST 13-Week Bill High Discount Rate plus 0.18%	02/26/22	—	—	2,433,887	2,433,887
Credit Suisse Custom 57 Total Return Index (6)	Credit Suisse	USD 196,985,872	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	02/26/22	—	—	1,966,392	1,966,392
UBS UBSIB190 Custom Strategy (7)	UBS AG	USD 451,012,660	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	04/29/22	—	—	5,677,713	5,677,713
Total					—	—	\$26,291,785	\$26,291,785

* Portfolio receives the price appreciation of the reference entity at maturity.

** Payments received (paid) by the Fund are exchanged at maturity.

(1) The following table represents the individual positions within the Total Return Swap as of January 31, 2022:

Referenced Commodity — Long Position

Futures Contract	% of Index	Notional Amount
CBOT Soybean Oil Futures	3.30%	\$ 5,150,322
CBOT Corn Futures	5.45%	8,533,060
NYMEX Light Sweet Crude Oil Futures	8.18%	12,797,541
ICE Brent Crude Oil Futures	7.04%	11,010,572
NYBOT CTN No. 2 Cotton Futures	1.52%	2,380,018
COMEX Gold 100 Troy Oz. Futures	14.20%	22,225,966
COMEX Copper Futures	5.06%	7,915,530
NYMEX NY Harbor ULSD Futures	2.04%	3,199,318
NYBOT CSC 'C' Coffee Futures	2.62%	4,100,022
KCBT Hard Red Winter Wheat Futures	1.60%	2,505,524

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
LME Primary Aluminum Futures	4.13%	6,470,136
CME Live Cattle Futures	3.55%	5,560,499
CME Lean Hogs Futures	1.91%	2,987,523
LME Nickel Futures	2.79%	4,360,421
LME Zinc Futures	2.95%	4,623,888
NYMEX Henry Hub Natural Gas Futures	9.53%	14,906,580
ICE Gasoil Futures	2.67%	4,177,000
CBOT Soybean Futures	5.88%	9,208,230
NYBOT CSC No. 11 World Sugar Futures	2.58%	4,035,428
COMEX Silver Futures	4.53%	7,081,828
CBOT Soybean Meal Futures	3.37%	5,270,664
CBOT Wheat Futures	2.76%	4,314,663
NYMEX Reformulated Gasoline Blend Futures	2.34%	3,667,267
Total Notional Amount		\$ 156,482,000

(2) The following table represents the individual positions within the Total Return Swap as of January 31, 2022:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.31%	\$ 5,304,738
CBOT Corn Futures	6.60%	10,607,062
NYMEX Light Sweet Crude Oil Futures	10.07%	16,198,407
ICE Brent Crude Oil Futures	7.07%	11,367,056
NYBOT CTN No. 2 Cotton Futures	1.87%	3,013,321
COMEX Gold 100 Troy Oz. Futures	11.42%	18,367,914
COMEX Copper Futures	4.06%	6,528,254
NYMEX NY Harbor ULSD Futures	2.57%	4,137,100
NYBOT CSC 'C' Coffee Futures	2.62%	4,221,267
KCBT Hard Red Winter Wheat Futures	1.28%	2,063,611
LME Primary Aluminum Futures	4.16%	6,698,672
CME Live Cattle Futures	4.26%	6,848,891
CME Lean Hogs Futures	2.35%	3,774,701
LME Nickel Futures	2.82%	4,531,393
LME Zinc Futures	3.00%	4,819,941
NYMEX Henry Hub Natural Gas Futures	9.45%	15,195,213
ICE Gasoil Futures	3.31%	5,330,841
CBOT Soybean Futures	4.68%	7,532,048
NYBOT CSC No. 11 World Sugar Futures	2.63%	4,238,182
COMEX Silver Futures	3.63%	5,839,812
CBOT Soybean Meal Futures	3.39%	5,457,937
CBOT Wheat Futures	2.78%	4,466,968
NYMEX Reformulated Gasoline Blend Futures	2.67%	4,299,971
Total Notional Amount		\$ 160,843,300

(3) The following table represents the individual positions within the Total Return Swap as of January 31, 2022:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.31%	\$ 6,948,544
CBOT Corn Futures	6.60%	13,893,930
NYMEX Light Sweet Crude Oil Futures	10.07%	21,217,896
ICE Brent Crude Oil Futures	7.07%	14,889,427
NYBOT CTN No. 2 Cotton Futures	1.87%	3,947,076
COMEX Gold 100 Troy Oz. Futures	11.42%	24,059,680

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
COMEX Copper Futures	4.06%	8,551,200
NYMEX NY Harbor ULSD Futures	2.57%	5,419,086
NYBOT CSC 'C' Coffee Futures	2.62%	5,529,334
KCBT Hard Red Winter Wheat Futures	1.28%	2,703,074
LME Primary Aluminum Futures	4.16%	8,774,426
CME Live Cattle Futures	4.26%	8,971,195
CME Lean Hogs Futures	2.35%	4,944,388
LME Nickel Futures	2.82%	5,935,560
LME Zinc Futures	3.00%	6,313,522
NYMEX Henry Hub Natural Gas Futures	9.45%	19,903,836
ICE Gasoil Futures	3.31%	6,982,738
CBOT Soybean Futures	4.68%	9,866,045
NYBOT CSC No. 11 World Sugar Futures	2.63%	5,551,490
COMEX Silver Futures	3.63%	7,649,426
CBOT Soybean Meal Futures	3.39%	7,149,217
CBOT Wheat Futures	2.78%	5,851,171
NYMEX Reformulated Gasoline Blend Futures	2.67%	5,632,427
Total Notional Amount		\$ 210,684,688

(4) The following table represents the individual positions within the Total Return Swap as of January 31, 2022:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.30%	\$ 2,687,320
CBOT Corn Futures	5.45%	4,452,354
NYMEX Light Sweet Crude Oil Futures	8.18%	6,677,462
ICE Brent Crude Oil Futures	7.04%	5,745,063
NYBOT CTN No. 2 Cotton Futures	1.52%	1,241,838
COMEX Gold 100 Troy Oz. Futures	14.20%	11,596,997
COMEX Copper Futures	5.06%	4,130,141
NYMEX NY Harbor ULSD Futures	2.04%	1,669,330
NYBOT CSC 'C' Coffee Futures	2.62%	2,139,297
KCBT Hard Red Winter Wheat Futures	1.60%	1,307,325
LME Primary Aluminum Futures	4.13%	3,375,968
CME Live Cattle Futures	3.55%	2,901,340
CME Lean Hogs Futures	1.91%	1,558,821
LME Nickel Futures	2.79%	2,275,167
LME Zinc Futures	2.95%	2,412,638
NYMEX Henry Hub Natural Gas Futures	9.53%	7,777,910
ICE Gasoil Futures	2.67%	2,179,462
CBOT Soybean Futures	5.88%	4,804,642
NYBOT CSC No. 11 World Sugar Futures	2.58%	2,105,593
COMEX Silver Futures	4.53%	3,695,135
CBOT Soybean Meal Futures	3.37%	2,750,111
CBOT Wheat Futures	2.76%	2,251,292
NYMEX Reformulated Gasoline Blend Futures	2.34%	1,913,495
Total Notional Amount		\$ 81,648,701

(5) The following table represents the individual positions within the Total Return Swap as of January 31, 2022:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.31%	\$ 7,544,305
CBOT Corn Futures	6.60%	15,085,178

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
NYMEX Light Sweet Crude Oil Futures	10.07%	23,037,093
ICE Brent Crude Oil Futures	7.07%	16,166,029
NYBOT CTN No. 2 Cotton Futures	1.87%	4,285,493
COMEX Gold 100 Troy Oz. Futures	11.42%	26,122,527
COMEX Copper Futures	4.06%	9,284,369
NYMEX NY Harbor ULSD Futures	2.57%	5,883,711
NYBOT CSC 'C' Coffee Futures	2.62%	6,003,413
KCBT Hard Red Winter Wheat Futures	1.28%	2,934,832
LME Primary Aluminum Futures	4.16%	9,526,735
CME Live Cattle Futures	4.26%	9,740,374
CME Lean Hogs Futures	2.35%	5,368,314
LME Nickel Futures	2.82%	6,444,468
LME Zinc Futures	3.00%	6,854,836
NYMEX Henry Hub Natural Gas Futures	9.45%	21,610,367
ICE Gasoil Futures	3.31%	7,581,430
CBOT Soybean Futures	4.68%	10,711,947
NYBOT CSC No. 11 World Sugar Futures	2.63%	6,027,468
COMEX Silver Futures	3.63%	8,305,279
CBOT Soybean Meal Futures	3.39%	7,762,183
CBOT Wheat Futures	2.78%	6,352,843
NYMEX Reformulated Gasoline Blend Futures	2.67%	6,115,344
Total Notional Amount		<u>\$ 228,748,538</u>

(6) The following table represents the individual positions within the Total Return Swap as of January 31, 2022:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.30%	\$ 6,483,433
CBOT Corn Futures	5.45%	10,741,761
NYMEX Light Sweet Crude Oil Futures	8.18%	16,110,062
ICE Brent Crude Oil Futures	7.04%	13,860,553
NYBOT CTN No. 2 Cotton Futures	1.52%	2,996,063
COMEX Gold 100 Troy Oz. Futures	14.20%	27,978,946
COMEX Copper Futures	5.06%	9,964,390
NYMEX NY Harbor ULSD Futures	2.04%	4,027,431
NYBOT CSC 'C' Coffee Futures	2.62%	5,161,273
KCBT Hard Red Winter Wheat Futures	1.60%	3,154,055
LME Primary Aluminum Futures	4.13%	8,144,869
CME Live Cattle Futures	3.55%	6,999,781
CME Lean Hogs Futures	1.91%	3,760,815
LME Nickel Futures	2.79%	5,489,074
LME Zinc Futures	2.95%	5,820,738
NYMEX Henry Hub Natural Gas Futures	9.53%	18,765,006
ICE Gasoil Futures	2.67%	5,258,177
CBOT Soybean Futures	5.88%	11,591,692
NYBOT CSC No. 11 World Sugar Futures	2.58%	5,079,960
COMEX Silver Futures	4.53%	8,914,892
CBOT Soybean Meal Futures	3.37%	6,634,925
CBOT Wheat Futures	2.76%	5,431,472
NYMEX Reformulated Gasoline Blend Futures	2.34%	4,616,504
Total Notional Amount		<u>\$ 196,985,872</u>

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

(7) The following table represents the individual positions within the Total Return Swap as of January 31, 2022:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	3.30%	\$ 14,844,263
CBOT Corn Futures	5.45%	24,593,999
NYMEX Light Sweet Crude Oil Futures	8.18%	36,885,091
ICE Brent Crude Oil Futures	7.04%	31,734,687
NYBOT CTN No. 2 Cotton Futures	1.52%	6,859,691
COMEX Gold 100 Troy Oz. Futures	14.20%	64,059,714
COMEX Copper Futures	5.06%	22,814,154
NYMEX NY Harbor ULSD Futures	2.04%	9,221,079
NYBOT CSC 'C' Coffee Futures	2.62%	11,817,089
KCBT Hard Red Winter Wheat Futures	1.60%	7,221,426
LME Primary Aluminum Futures	4.13%	18,648,236
CME Live Cattle Futures	3.55%	16,026,480
CME Lean Hogs Futures	1.91%	8,610,644
LME Nickel Futures	2.79%	12,567,612
LME Zinc Futures	2.95%	13,326,978
NYMEX Henry Hub Natural Gas Futures	9.53%	42,963,767
ICE Gasoil Futures	2.67%	12,038,957
CBOT Soybean Futures	5.88%	26,539,975
NYBOT CSC No. 11 World Sugar Futures	2.58%	11,630,917
COMEX Silver Futures	4.53%	20,411,255
CBOT Soybean Meal Futures	3.37%	15,191,116
CBOT Wheat Futures	2.76%	12,435,728
NYMEX Reformulated Gasoline Blend Futures	2.34%	10,569,802
Total Notional Amount		\$ 451,012,660

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Australia.....	—	\$ 19,745,279	—	\$ 19,745,279
Austria.....	—	1,465,517	—	1,465,517
Canada.....	—	187,102,069	—	187,102,069
Denmark.....	—	8,586,473	—	8,586,473
France.....	—	27,229,167	—	27,229,167
Germany.....	—	43,236,053	—	43,236,053
Ireland.....	—	9,113,155	—	9,113,155
Italy.....	—	7,836,860	—	7,836,860
Japan.....	—	22,212,367	—	22,212,367
Netherlands.....	—	18,968,155	—	18,968,155
New Zealand.....	—	30,082,228	—	30,082,228
Norway.....	—	27,727,842	—	27,727,842
Spain.....	—	6,153,789	—	6,153,789
Supranational Organization Obligations.....	—	35,986,085	—	35,986,085
Sweden.....	—	55,125,478	—	55,125,478
Switzerland.....	—	17,826,933	—	17,826,933
United Kingdom.....	—	24,129,330	—	24,129,330
United States.....	—	264,276,673	—	264,276,673
U.S. Treasury Obligations.....	—	574,283,923	—	574,283,923
Securities Lending Collateral.....	—	5,645,220	—	5,645,220
Forward Currency Contracts**.....	—	3,234,038	—	3,234,038

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Futures Contracts**.....	\$4,523,304	—	—	\$ 4,523,304
Swap Agreements**.....	—	\$ 26,291,785	—	26,291,785
TOTAL	\$4,523,304	\$1,416,258,419	—	\$1,420,781,723

** Valued at the unrealized appreciation/(depreciation) on the investment.

DFA ONE-YEAR FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
BONDS — (15.4%)					
Bank of Montreal, Floating Rate Note, SOFR + 0.190%, FRN					
(r) 0.240%, 05/06/22.	25,000	\$ 25,007,584		93,500	\$ 94,220,885
European Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.260%, FRN				71,310	72,106,734
(r) 0.310%, 08/19/22.	54,852	54,904,658			
(r) 0.310%, 03/13/23.	49,455	49,544,019		6,000	5,918,468
European Investment Bank, Floating Rate Note, SOFR + 0.250%, FRN					
(r)Ω 0.300%, 01/30/23.	81,000	81,129,600		80,000	80,074,947
European Investment Bank, Floating Rate Note, SOFR + 0.290%, FRN					
(r)Ω 0.340%, 06/10/22.	38,750	38,777,512		14,867	14,868,318
Inter-American Development Bank					
0.250%, 11/15/23.	18,700	18,384,395			
2.625%, 01/16/24.	25,000	25,657,032			
Inter-American Development Bank, Floating Rate Note, SOFR + 0.260%, FRN					
(r) 0.310%, 09/16/22.	77,670	77,756,990			
International Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.130%, FRN					
(r) 0.180%, 01/13/23.	148,937	148,993,596			
International Finance Corp., Floating Rate Note, SOFR + 0.090%, FRN					
(r) 0.140%, 06/30/23.	25,000	24,996,500			
Kommunalbanken A.S., Floating Rate Note, SOFR + 0.16%, FRN					
(r)Ω 0.210%, 10/27/23.	134,000	134,034,840			
Landeskreditbank Baden-Wuerttemberg Foerderbank, Floating Rate Note, SOFR + 0.350%, FRN					
(r)Ω 0.399%, 03/15/22.	136,800	136,835,021			
Ontario, Province of Canada 3.050%, 01/29/24.	23,000	23,786,145			
Province of Alberta Canada 3.350%, 11/01/23.	10,713	11,103,914			
Svensk Exportkredit AB, Floating Rate Note, SOFR + 1.000%, FRN					
(r) 1.050%, 12/19/22.					
(r) 1.050%, 05/25/23.					
Swedbank AB					
Ω 0.600%, 09/25/23.					
Toronto-Dominion Bank, Floating Rate Note, SOFR + 0.220%, FRN					
#(r) 0.269%, 06/02/23.					
Toronto-Dominion Bank, Floating Rate Note, SOFR + 0.240%, FRN					
(r) 0.290%, 01/06/23.					
TOTAL BONDS.				<u>1,118,101,158</u>	
CERTIFICATES OF DEPOSIT — (9.1%)					
Bank of Montreal, Floating Rate Note, SOFR + 0.150%, FRN					
(r) 0.200%, 09/02/22.	68,250	68,233,378			
(r) 0.200%, 09/27/22.	28,000	27,990,714			
Bank of Montreal, Floating Rate Note, SOFR + 0.200%, FRN					
(r) 0.250%, 02/11/22.	35,000	35,001,924			
Bank of Nova Scotia, Floating Rate Note, SOFR + 0.150%, FRN					
(r) 0.200%, 06/15/22.	66,000	66,009,892			
(r) 0.200%, 08/19/22.	41,500	41,493,779			
Bank of Nova Scotia, Floating Rate Note, SOFR + 0.160%, FRN					
(r) 0.210%, 07/08/22.	50,000	50,007,016			
Canadian Imperial Bank of Commerce, Floating Rate Note, SOFR + 0.160%, FRN					
(r) 0.210%, 07/15/22.	61,500	61,518,310			
Commonwealth Bank of Australia, Floating Rate Note, SOFR + 0.130%, FRN					
(r)Ω 0.180%, 09/29/22.	34,000	33,984,309			
National Australia Bank Ltd., Floating Rate Note, SOFR + 0.100%, FRN					
(r)Ω 0.150%, 05/06/22.	21,000	20,998,332			

DFA ONE-YEAR FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
National Australia Bank Ltd., Floating Rate Note, SOFR + 0.210%, FRN (r) 0.260%, 06/03/22.	30,000	\$ 30,010,964			
Royal Bank of Canada, Floating Rate Note, SOFR +0.150, FRN (r) 0.200%, 10/11/22.	40,000	39,985,959			
Royal Bank of Canada, Floating Rate Note, SOFR +0.250, FRN (r) 0.300%, 12/01/22.	85,000	85,014,265			
Westpac Banking Corp., Floating Rate Note, SOFR + 0.130%, FRN (r) 0.170%, 09/22/22.	60,000	59,981,295			
Westpac Banking Corp., Floating Rate Note, SOFR + 0.170%, FRN (r) 0.210%, 04/19/22.	22,000	22,005,147			
Westpac Banking Corp., Floating Rate Note, SOFR +0.13000, FRN (r) 0.170%, 05/09/22.	20,000	<u>20,002,830</u>			
TOTAL CERTIFICATES OF DEPOSIT.		<u>662,238,114</u>			
U.S. TREASURY OBLIGATIONS — (47.7%)					
U.S. Treasury Notes					
# 0.125%, 08/31/23.	349,000	343,887,694			
0.125%, 09/15/23.	516,000	508,219,690			
# 0.250%, 09/30/23.	567,000	559,292,344			
0.125%, 10/15/23.	569,000	559,620,388			
# 0.375%, 10/31/23.	575,000	567,655,272			
1.625%, 10/31/23.	35,000	35,307,617			
# 0.250%, 11/15/23.	232,500	228,903,515			
0.500%, 11/30/23.	200,000	197,648,438			
0.125%, 12/15/23.	75,000	73,584,961			
0.125%, 01/15/24.	230,000	225,337,109			
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.029%, FRN #(r) 0.269%, 07/31/23.	38,000	38,040,142			
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.035%, FRN (r) 0.275%, 10/31/23.	135,000	<u>135,175,793</u>			
TOTAL U.S. TREASURY OBLIGATIONS.		<u>3,472,672,963</u>			
TOTAL INVESTMENT SECURITIES (Cost \$5,286,075,167).		<u>5,253,012,235</u>			
			COMMERCIAL PAPER — (11.9%)		
			Bank of Nova Scotia 0.170%, 02/24/22.	8,000	\$ 7,999,627
			Canadian Imperial Bank of Commerce 0.150%, 02/11/22.	2,950	2,949,933
			Commonwealth Bank of Australia 0.210%, 03/16/22.	100,000	99,987,289
			DNB Bank ASA 0.140%, 02/24/22.	22,451	22,449,952
			European Investment Bank 0.150%, 03/16/22.	43,750	43,744,706
			KFW 0.125%, 02/10/22.	20,000	19,999,667
			0.150%, 04/01/22.	75,000	74,981,125
			National Australia Bank Ltd. 0.150%, 02/22/22.	33,000	32,998,367
			National Securities Clearing Corp. 0.100%, 03/02/22.	25,000	24,998,125
			NRW Bank 0.188%, 03/09/22.	80,000	79,994,902
			Oesterreichische Kontrollbank AG 0.120%, 02/15/22.	20,000	19,999,417
			0.152%, 02/24/22.	50,000	49,997,266
			0.140%, 03/02/22.	40,000	39,997,000
			Procter & Gamble Co. 0.170%, 04/12/22.	109,000	108,969,044
			Province of British Columbia Canada 0.150%, 04/22/22.	11,500	11,495,136
			PSP Capital, Inc. 0.130%, 02/17/22.	75,000	74,997,415
			0.140%, 03/03/22.	15,000	14,998,825
			0.132%, 04/06/22.	30,000	29,991,171
			0.250%, 04/25/22.	35,000	34,982,523
			Sanofi 0.110%, 03/31/22.	15,000	14,996,386
			Toronto-Dominion Bank 0.150%, 02/10/22.	8,000	7,999,844
			0.180%, 03/23/22.	50,000	<u>49,992,066</u>
			TOTAL COMMERCIAL PAPER (Cost \$868,477,566).		<u>868,519,786</u>
				Shares	
			TEMPORARY CASH INVESTMENTS — (5.6%)		
			State Street Institutional U.S. Government Money Market Fund 0.025%.	405,208,491	<u>405,208,491</u>

DFA ONE-YEAR FIXED INCOME PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (10.3%)		
@§ The DFA Short Term Investment Fund	64,822,836	\$ 749,935,387
TOTAL INVESTMENTS — (100.0%)		
(Cost \$7,309,631,783)^.		<u>\$7,276,675,899</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds	—	\$1,118,101,158	—	\$1,118,101,158
Certificates of Deposit	—	662,238,114	—	662,238,114
U.S. Treasury Obligations	—	3,472,672,963	—	3,472,672,963
Commercial Paper	—	868,519,786	—	868,519,786
Temporary Cash Investments	\$405,208,491	—	—	405,208,491
Securities Lending Collateral	—	749,935,387	—	749,935,387
TOTAL	<u>\$405,208,491</u>	<u>\$6,871,467,408</u>	<u>—</u>	<u>\$7,276,675,899</u>

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (44.9%)			BELGIUM — (Continued)		
AUSTRALIA — (5.5%)			Ω 0.500%, 07/22/23. GBP	20,500	\$ 27,253,600
Australia & New Zealand			TOTAL BELGIUM.		<u>46,005,437</u>
Banking Group Ltd.,			CANADA — (19.5%)		
Floating Rate Note, 3M			Bank of Montreal		
Swap + 0.900%, FRN			2.890%, 06/20/23. CAD	204,000	163,374,928
(r)Ω 0.946%, 05/09/23. AUD	29,000	\$ 20,683,856	Bank of Nova Scotia		
Australia Government Bond			2.980%, 04/17/23. CAD	74,000	59,247,736
Ω 0.250%, 11/21/24. AUD	29,000	20,003,896	2.290%, 06/28/24. CAD	10,000	7,938,953
Commonwealth Bank of Australia,			Bank of Nova Scotia, Floating		
Floating Rate Note			Rate Note, BBSW3M +		
(r) 3M Swap + 0.880%,			0.980%, FRN		
FRN, 0.945%,			(r)Ω 1.038%, 09/07/23. AUD	10,000	7,147,940
07/25/22. AUD	17,500	12,414,934	Canadian Government Bond		
(r) 3M Swap + 0.930%,			2.250%, 03/01/24. CAD	25,000	20,031,664
FRN, 0.975%,			0.250%, 04/01/24. CAD	23,000	17,671,542
08/16/23. AUD	35,640	25,450,733	Canadian Imperial Bank of		
National Australia Bank Ltd.			Commerce		
1.388%, 01/12/25.	65,000	64,352,425	2.970%, 07/11/23. CAD	173,000	138,757,936
National Australia Bank Ltd.,			Ontario Teachers' Finance		
Floating Rate Note			Trust		
(r)Ω 3M Swap + 0.800%,			0.375%, 09/29/23.	7,874	7,768,882
FRN, 0.843%,			Province of Alberta Canada		
02/10/23. AUD	47,626	33,873,352	2.650%, 09/01/23. CAD	65,000	52,132,439
(r) 3M Swap + 0.900%,			3.100%, 06/01/24. CAD	25,000	20,322,739
FRN, 0.945%,			Province of British Columbia		
05/16/23. AUD	22,000	15,685,202	Canada		
(r) 3M Swap + 0.930%,			3.300%, 12/18/23. CAD	15,000	12,205,562
FRN, 0.992%,			Province of Manitoba Canada		
09/26/23. AUD	67,500	48,218,364	2.550%, 06/02/23. CAD	115,000	91,933,958
New South Wales Treasury			Province of Ontario Canada		
Corp.			2.850%, 06/02/23. CAD	100,000	80,262,754
5.000%, 08/20/24. AUD	11,000	8,517,235	2.600%, 09/08/23. CAD	40,000	32,063,250
Western Australian Treasury			Province of Quebec Canada		
Corp.			3.000%, 09/01/23. CAD	25,000	20,169,335
6.000%, 10/16/23. AUD	5,000	3,838,598	2.250%, 02/22/24. CAD	56,500	45,136,440
Westpac Banking Corp.			PSP Capital, Inc.		
Ω 2.625%, 12/14/22. GBP	10,000	13,615,816	2.090%, 11/22/23. CAD	28,000	22,271,140
# 1.019%, 11/18/24.	47,400	46,587,651	Royal Bank of Canada		
Westpac Banking Corp.,			2.949%, 05/01/23. CAD	85,000	68,046,139
Floating Rate Note, 3M			2.333%, 12/05/23. CAD	124,000	98,626,409
Swap + 0.810%, FRN			Toronto-Dominion Bank		
(r)Ω 0.885%, 10/27/22. AUD	5,000	<u>3,550,956</u>	3.005%, 05/30/23. CAD	71,500	57,300,684
TOTAL AUSTRALIA.		<u>316,793,018</u>	2.850%, 03/08/24. CAD	119,000	<u>95,171,915</u>
AUSTRIA — (0.3%)			TOTAL CANADA.		<u>1,117,582,345</u>
Oesterreichische Kontrollbank AG					
0.500%, 09/16/24.	18,200	<u>17,781,613</u>			
BELGIUM — (0.8%)					
Dexia Credit Local SA					
Ω 1.375%, 12/07/22. GBP	13,900	18,751,837			

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
FINLAND — (0.2%)			SUPRANATIONAL ORGANIZATION OBLIGATIONS — (6.4%)		
Nordea Bank Abp, Floating Rate			African Development Bank		
Note			Ω 4.000%, 01/10/25. AUD	35,000	\$ 26,460,394
(r) 3M EURIBOR +			Asian Development Bank		
0.500%, FRN,			4.500%, 09/05/23. AUD	15,500	11,572,296
0.000%, 02/07/22. EUR	12,445	\$ 13,982,402	3.500%, 05/30/24. NZD	91,000	61,076,803
			Ω 1.100%, 08/15/24. AUD	4,000	2,806,932
GERMANY — (2.8%)			European Bank for		
Allianz Finance II BV			Reconstruction &		
Ω 3.500%, 02/14/22. EUR	3,600	4,049,549	Development		
FMS Wertmanagement			0.500%, 09/01/23. AUD	9,500	6,644,168
Ω 1.125%, 09/07/23. GBP	2,200	2,952,269	European Investment Bank		
Kreditanstalt fuer Wiederaufbau			Ω 2.375%, 07/06/23. CAD	36,762	29,345,975
1.250%, 08/28/23. NOK	910,370	101,801,967	Ω 0.750%, 07/14/23. GBP	9,500	12,695,062
Ω 1.625%, 04/03/24. NOK	252,900	28,308,990	3.125%, 12/14/23.	26,421	27,363,173
1.500%, 07/24/24. AUD	15,200	10,793,319	1.500%, 01/26/24. NOK	139,830	15,640,553
Landwirtschaftliche Rentenbank			Ω 1.750%, 07/30/24. CAD	35,000	27,604,289
Ω 5.375%, 04/23/24. NZD	1,650	1,149,767	Ω 4.750%, 08/07/24. AUD	11,984	9,184,163
Ω 4.250%, 01/09/25. AUD	8,300	6,325,621	1.700%, 11/15/24. AUD	3,650	2,599,143
NRW Bank			Inter-American Development		
0.000%, 02/01/22. EUR	2,000	2,246,901	Bank		
1.600%, 07/31/24. AUD	4,000	2,832,336	4.750%, 08/27/24. AUD	2,500	1,917,756
TOTAL GERMANY.		160,460,719	International Bank for		
NETHERLANDS — (1.4%)			Reconstruction & Development		
BNG Bank NV			2.500%, 08/03/23. CAD	43,500	34,807,871
Ω 0.750%, 11/13/23. AUD	3,500	2,458,144	2.500%, 01/24/24. NZD	64,858	42,664,739
Cooperatieve Rabobank UA			International Finance Corp.		
1.375%, 01/10/25.	76,968	76,238,130	2.625%, 09/07/23. NZD	15,184	10,032,092
TOTAL NETHERLANDS.		78,696,274	1.450%, 07/22/24. AUD	5,000	3,544,901
NEW ZEALAND — (2.1%)			Nordic Investment Bank		
New Zealand Government Bond			1.875%, 04/10/24. NOK	100,000	11,246,908
Ω 5.500%, 04/15/23. NZD	96,000	65,950,550	0.375%, 09/20/24.	26,750	25,984,145
0.500%, 05/15/24. NZD	73,000	46,283,305	TOTAL SUPRANATIONAL		
New Zealand Local Government			ORGANIZATION		
Funding Agency Bond			OBLIGATIONS.		363,191,363
5.500%, 04/15/23. NZD	9,680	6,621,275	SWEDEN — (2.6%)		
Ω 2.250%, 04/15/24. NZD	3,200	2,092,389	Skandinaviska Enskilda		
TOTAL NEW ZEALAND.		120,947,519	Banken AB		
NORWAY — (2.7%)			Ω 0.650%, 09/09/24.	33,603	32,686,779
Norway Government Bond			Svensk Exportkredit AB		
Ω 3.000%, 03/14/24. NOK	1,312,000	151,578,868	1.750%, 12/12/23.	42,871	43,250,502
SINGAPORE — (0.1%)			0.625%, 10/07/24.	36,400	35,622,328
DBS Bank Ltd., Floating Rate			Svenska Handelsbanken AB		
Note, 3M Swap + 0.630%,			# 3.900%, 11/20/23.	23,850	24,940,668
FRN			Swedbank AB		
(r) 0.692%, 09/13/22. AUD	2,000	1,418,206	Ω 1.625%, 12/28/22. GBP	5,748	7,759,533
Temasek Financial I Ltd.			Ω 0.600%, 09/25/23.	7,000	6,904,879
Ω 0.500%, 03/01/22. EUR	2,000	2,248,312	TOTAL SWEDEN.		151,164,689
TOTAL SINGAPORE.		3,666,518	UNITED KINGDOM — (0.2%)		
			Network Rail Infrastructure		
			Finance PLC		
			Ω 3.000%, 09/07/23. GBP	2,192	3,030,835

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value†		Face Amount [^] (000)	Value†
UNITED KINGDOM — (Continued)			0.500%, 11/30/23	180,000	\$ 177,883,594
United Kingdom Gilt			2.125%, 11/30/23	20,000	20,354,688
Ω 2.250%, 09/07/23. GBP	5,800	\$ 7,954,188	0.125%, 12/15/23	165,000	161,886,914
			2.625%, 12/31/23	175,000	179,819,335
TOTAL UNITED KINGDOM...		<u>10,985,023</u>	0.125%, 01/15/24	110,000	107,769,922
UNITED STATES — (0.3%)			0.375%, 08/15/24	55,000	53,734,570
3M Co.			0.375%, 09/15/24	10,000	<u>9,758,594</u>
0.375%, 02/15/22. EUR	2,000	2,247,449	TOTAL U.S. TREASURY		
FMS Wertmanagement			OBLIGATIONS.....		<u>3,103,560,164</u>
Ω 1.125%, 03/20/23. GBP	11,200	<u>15,051,336</u>	TOTAL INVESTMENT		
TOTAL UNITED STATES.....		<u>17,298,785</u>	SECURITIES		
TOTAL BONDS.....		<u>2,570,134,573</u>	(Cost \$5,787,488,016).....		<u>5,673,694,737</u>
U.S. TREASURY OBLIGATIONS — (54.3%)				Shares	
U.S. Treasury Notes			SECURITIES LENDING COLLATERAL — (0.8%)		
0.125%, 09/15/23	190,000	187,135,157	@§ The DFA Short Term		
# 0.250%, 09/30/23	557,000	549,428,281	Investment Fund.....	4,182,825	<u>48,391,107</u>
0.125%, 10/15/23	560,850	551,604,735	TOTAL INVESTMENTS — (100.0%)		
0.375%, 10/31/23	560,000	552,846,874	(Cost \$5,835,874,939)^.....		<u>\$5,722,085,844</u>
0.250%, 11/15/23	560,000	551,337,500			

As of January 31, 2022, DFA Two-Year Global Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD 86,451,712	AUD 119,563,346	HSBC Bank	02/07/22	\$ 1,913,074
USD 80,784,516	NOK 709,499,317	JP Morgan	02/08/22	1,019,038
USD 83,444,095	AUD 115,999,218	HSBC Bank	02/09/22	1,424,985
USD 78,897,222	NOK 696,038,492	Societe Generale SA	02/10/22	647,752
USD 125,693,250	NZD 186,043,378	HSBC Bank	02/14/22	3,296,781
USD 52,954,421	GBP 39,023,575	State Street Bank and Trust	02/14/22	475,676
USD 49,341,547	GBP 36,333,754	State Street Bank and Trust	02/15/22	480,385
USD 121,097,194	NZD 177,122,179	UBS AG	02/15/22	4,571,817
USD 95,327,777	CAD 119,276,974	UBS AG	02/22/22	1,494,778
USD 89,046,811	NOK 779,219,707	UBS AG	02/22/22	1,465,837
USD 8,654,750	GBP 6,352,454	Bank of America Corp.	02/23/22	112,505
USD 104,013,896	CAD 129,760,040	UBS AG	02/23/22	1,934,093
USD 103,260,038	CAD 128,979,429	UBS AG	02/24/22	1,794,357
USD 113,217,721	CAD 141,802,433	HSBC Bank	02/25/22	1,664,458
USD 104,535,062	CAD 131,930,116	HSBC Bank	02/28/22	748,256
USD 22,287,003	CAD 28,189,265	Societe Generale SA	03/02/22	111,143
USD 110,217,739	CAD 138,574,118	Bank of America Corp.	03/03/22	1,204,941
USD 70,178,867	EUR 61,845,855	Barclays Capital	03/30/22	608,176
USD 18,513,818	EUR 16,140,774	Morgan Stanley and Co. International	04/13/22	349,967
USD 11,468,215	AUD 16,050,803	Bank of America Corp.	04/21/22	114,463
USD 12,050,246	AUD 16,947,647	Bank of America Corp.	04/22/22	62,009
USD 85,377,256	AUD 119,755,152	HSBC Bank	04/22/22	666,192
Total Appreciation				\$26,160,683
USD 110,616,351	CAD 141,941,021	JP Morgan	02/04/22	\$ (1,046,856)
USD 105,694,391	CAD 134,845,221	Mellon Bank	02/07/22	(386,390)
USD 100,748,659	CAD 128,680,772	HSBC Bank	02/08/22	(482,559)
USD 127,683,074	CAD 162,334,498	HSBC Bank	02/09/22	(22,984)

DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	112,877,237	CAD	143,554,030	Barclays Capital	02/10/22	\$ (54,481)
NOK	192,713,444	USD	21,694,100	Bank of America Corp.	02/28/22	(36,382)
USD	89,736,305	NOK	807,060,922	State Street Bank and Trust	02/28/22	(963,639)
EUR	24,085,820	USD	27,428,771	Bank of America Corp.	03/30/22	(334,520)
EUR	515,994	USD	583,182	Citibank, N.A.	03/30/22	(2,738)
EUR	15,027,224	USD	17,058,577	HSBC Bank	03/30/22	(154,383)
EUR	16,140,774	USD	18,324,154	State Street Bank and Trust	04/13/22	(160,303)
USD	13,601,446	AUD	19,370,240	Bank of America Corp.	04/21/22	(100,355)
Total (Depreciation)						\$ (3,745,590)
Total Appreciation (Depreciation)						\$22,415,093

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 316,793,018	—	\$ 316,793,018
Austria.....	—	17,781,613	—	17,781,613
Belgium.....	—	46,005,437	—	46,005,437
Canada.....	—	1,117,582,345	—	1,117,582,345
Finland.....	—	13,982,402	—	13,982,402
Germany.....	—	160,460,719	—	160,460,719
Netherlands.....	—	78,696,274	—	78,696,274
New Zealand.....	—	120,947,519	—	120,947,519
Norway.....	—	151,578,868	—	151,578,868
Singapore.....	—	3,666,518	—	3,666,518
Supranational Organization Obligations.....	—	363,191,363	—	363,191,363
Sweden.....	—	151,164,689	—	151,164,689
United Kingdom.....	—	10,985,023	—	10,985,023
United States.....	—	17,298,785	—	17,298,785
U.S. Treasury Obligations.....	—	3,103,560,164	—	3,103,560,164
Securities Lending Collateral.....	—	48,391,107	—	48,391,107
Forward Currency Contracts**.....	—	22,415,093	—	22,415,093
TOTAL.....	—	\$5,744,500,937	—	\$5,744,500,937

** Valued at the unrealized appreciation/(depreciation) on the investment.

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (97.4%)			AUSTRALIA — (Continued)		
AUSTRALIA — (7.1%)			Westpac Banking Corp.		
ANZ New Zealand			(r)Ω 3M Swap + 0.880%,		
International Ltd.			FRN, 0.925%,		
Ω 1.250%, 06/22/26.....	2,500	\$ 2,410,080	08/16/24.....	AUD 17,200	\$12,299,353
Australia & New Zealand Banking			2.850%, 05/13/26.....	2,790	2,895,929
Group Ltd.			# 1.150%, 06/03/26.....	12,970	<u>12,536,238</u>
(r)Ω 3M Swap + 1.030%,			TOTAL AUSTRALIA.....		<u>87,120,823</u>
FRN, 1.085%,			AUSTRIA — (0.0%)		
12/06/23.....	AUD 500	358,198	Oesterreichische Kontrollbank AG		
(r) 3M Swap + 0.760%,			0.500%, 02/02/26.....	300	<u>286,585</u>
FRN, 0.825%,			BELGIUM — (0.9%)		
01/16/25.....	AUD 9,700	6,914,111	Dexia Credit Local SA		
Australia Government Bond			Ω 1.125%, 06/15/22.....	GBP 2,000	2,693,296
Ω 0.250%, 11/21/25.....	AUD 23,600	15,953,691	Ω 1.125%, 04/09/26.....	6,080	5,913,969
Ω 4.250%, 04/21/26.....	AUD 2,000	1,573,872	Ω 1.125%, 04/09/26.....	300	291,808
Bank of New Zealand			Euroclear Bank SA		
#Ω 1.000%, 03/03/26.....	2,500	2,389,785	Ω 0.250%, 09/07/22.....	EUR 1,404	<u>1,584,201</u>
Commonwealth Bank of			TOTAL BELGIUM.....		<u>10,483,274</u>
Australia			CANADA — (18.4%)		
Ω 1.125%, 06/15/26.....	3,000	2,889,464	Bank of Montreal		
Commonwealth Bank of			2.890%, 06/20/23.....	CAD 2,100	1,681,801
Australia, Floating Rate			2.280%, 07/29/24.....	CAD 5,500	4,339,641
Note, 3M Swap + 0.930%,			Bank of Montreal, Floating		
FRN			Rate Note, 3M Swap +		
(r) 0.975%, 08/16/23.....	AUD 2,000	1,428,212	0.990%, FRN		
Glencore Funding LLC			(r)Ω 1.048%, 09/07/23.....	AUD 4,250	3,039,321
Ω 4.125%, 03/12/24.....	825	859,518	Bank of Nova Scotia		
Ω 4.625%, 04/29/24.....	1,200	1,268,039	2.290%, 06/28/24.....	CAD 21,000	16,671,801
#Ω 1.625%, 09/01/25.....	975	954,546	1.050%, 03/02/26.....	6,600	6,331,648
Ω 1.625%, 04/27/26.....	5,600	5,428,053	Canada Government		
Macquarie Bank Ltd.			International Bond		
Ω 3.900%, 01/15/26.....	1,316	1,404,565	0.750%, 05/19/26.....	8,000	7,686,582
National Australia Bank Ltd.			Canada Housing Trust No 1,		
(r) 3M Swap + 0.920%,			Floating Rate Note		
FRN, 0.985%,			(r)Ω 3M CDOR - 0.050%,		
06/19/24.....	AUD 2,000	1,430,832	FRN, 0.453%,		
(r) 3M Swap + 0.770%,			03/15/24.....	CAD 4,000	3,160,165
FRN, 0.845%,			(r)Ω 3M CDOR - 0.040%,		
01/21/25.....	AUD 7,760	5,536,074	FRN, 0.463%,		
National Australia Bank Ltd.,			03/15/25.....	CAD 30,500	24,137,913
Floating Rate Note, 3M			Canadian Imperial Bank of		
Swap + 1.040%, FRN			Commerce		
(r)Ω 1.089%, 02/26/24.....	AUD 4,000	2,867,168	2.970%, 07/11/23.....	CAD 28,500	22,858,966
New South Wales Treasury			# 1.250%, 06/22/26.....	573	548,722
Corp.			Canadian Natural Resources Ltd.		
Ω 4.000%, 05/20/26.....	AUD 3,900	3,016,817	2.950%, 01/15/23.....	2,000	2,029,857
Treasury Corp. of Victoria			3.900%, 02/01/25.....	1,110	1,161,689
0.500%, 11/20/25.....	AUD 4,000	2,706,278			

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
CANADA — (Continued)			FRANCE — (Continued)		
Enbridge Pipelines, Inc. 3.000%, 08/10/26. CAD	1,000	\$ 798,773	Caisse d'Amortissement de la Dette Sociale		
Enbridge, Inc. # 4.000%, 10/01/23.	3,000	3,105,333	Ω 0.625%, 02/18/26.	10,400	\$ 9,967,190
Export Development Canada, Floating Rate Note, SONIO/N + 0.310%, FRN			SFIL SA		
(r)Ω 0.465%, 05/29/24. GBP	1,000	1,351,355	Ω 0.625%, 02/09/26.	7,800	7,458,217
National Bank of Canada 1.534%, 06/15/26. CAD	2,000	1,509,012	Societe Generale SA		
Province of Alberta Canada 2.650%, 09/01/23. CAD	3,500	2,807,131	#Ω 1.375%, 07/08/25.	1,000	973,120
2.200%, 06/01/26. CAD	9,700	7,690,940	TOTAL FRANCE.		<u>21,164,192</u>
Province of Manitoba Canada 2.550%, 06/02/26. CAD	2,400	1,929,837	GERMANY — (5.9%)		
Province of Ontario Canada 0.625%, 01/21/26.	15,500	14,845,607	Bayer U.S. Finance II LLC		
Province of Ontario Canada, Floating Rate Note, 3M CDOR + 0.050%, FRN			Ω 4.250%, 12/15/25.	700	746,379
(r) 0.538%, 08/21/23. CAD	25,700	20,301,817	BMW U.S. Capital LLC		
Province of Quebec Canada 3.000%, 09/01/23. CAD	8,500	6,857,574	Ω 2.800%, 04/11/26.	1,163	1,198,502
Province of Quebec Canada, Floating Rate Note, 3M CDOR + 0.405%, FRN			Daimler Finance North America LLC		
(r) 0.968%, 10/13/24. CAD	21,400	17,118,990	Ω 3.300%, 05/19/25.	500	520,550
PSP Capital, Inc. Ω 1.000%, 06/29/26.	7,821	7,549,828	Ω 1.450%, 03/02/26.	11,000	10,712,046
Rogers Communications, Inc. # 3.625%, 12/15/25.	100	104,693	Deutsche Bank AG		
Royal Bank of Canada Ω 1.968%, 03/02/22. CAD	2,000	1,575,408	# 3.700%, 05/30/24.	748	773,780
2.949%, 05/01/23. CAD	9,500	7,605,157	Kreditanstalt fuer Wiederaufbau		
2.352%, 07/02/24. CAD	2,500	1,977,501	1.250%, 08/28/23. NOK	70,000	7,827,738
1.200%, 04/27/26.	4,000	3,854,790	Ω 1.625%, 04/03/24. NOK	10,000	1,119,375
Suncor Energy, Inc. 3.100%, 05/15/25.	2,400	2,476,397	0.625%, 01/22/26.	27,000	25,937,209
Toronto-Dominion Bank 0.750%, 01/06/26.	4,740	4,523,387	Landeskreditbank		
1.200%, 06/03/26.	8,560	8,232,215	Baden-Wuerttemberg		
Toronto-Dominion Bank, Floating Rate Note, 3M Swap + 1.000%, FRN			Foerderbank		
(r)Ω 1.068%, 07/10/24. AUD	20,640	14,779,809	4.250%, 08/07/25. AUD	7,500	5,733,450
TOTAL CANADA.		<u>224,643,660</u>	Landwirtschaftliche		
DENMARK — (0.0%)			Rentenbank		
Kommunekredit			Ω 4.750%, 05/06/26. AUD	9,900	7,821,915
Ω 0.500%, 01/28/26.	380	362,496	NRW Bank		
FRANCE — (1.7%)			1.050%, 03/31/26. AUD	2,800	1,904,688
BPCE SA			Siemens		
Ω 1.000%, 01/20/26.	2,900	2,765,665	Financieringsmaatschappij NV		
			1.200%, 03/11/26.	4,000	3,867,170
			Volkswagen Group of America Finance LLC		
			Ω 2.850%, 09/26/24.	1,000	1,023,996
			#Ω 4.625%, 11/13/25.	1,000	1,081,394
			Volkswagen International Finance NV		
			Ω 0.875%, 01/16/23. EUR	300	340,336
			VW Credit Canada, Inc.		
			1.200%, 09/25/23. CAD	2,000	1,553,522
			TOTAL GERMANY.		<u>72,162,050</u>
			IRELAND — (0.6%)		
			AerCap Ireland Capital		
			DAC/AerCap Global Aviation Trust		
			# 2.875%, 08/14/24.	5,000	5,068,201
			1.750%, 01/30/26.	2,700	2,594,872

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
IRELAND — (Continued)			NETHERLANDS — (Continued)		
4.450%, 04/03/26.....	150	\$ 159,540	Ω 0.875%, 05/18/26.....	15,500	\$14,951,729
TOTAL IRELAND.....		<u>7,822,613</u>	LeasePlan Corp. NV		
ITALY — (0.9%)			Ω 2.875%, 10/24/24.....	1,000	1,015,839
Enel Finance International			Shell International Finance BV		
NV			Ω 1.250%, 03/15/22..... EUR	647	728,259
Ω 5.000%, 09/14/22..... EUR	2,000	2,321,327	Ω 1.000%, 04/06/22..... EUR	929	1,046,243
Intesa Sanpaolo SpA			2.875%, 05/10/26.....	1,000	<u>1,039,114</u>
Ω 3.125%, 07/14/22.....	400	403,867	TOTAL NETHERLANDS.....		<u>23,984,023</u>
Republic of Italy Government			NEW ZEALAND — (0.3%)		
International Bond			New Zealand Government Bond		
6.875%, 09/27/23.....	2,500	2,714,901	Ω 5.500%, 04/15/23..... NZD	5,500	<u>3,778,417</u>
2.375%, 10/17/24.....	4,562	4,621,522	NORWAY — (3.4%)		
UniCredit SpA			Aker BP ASA		
Ω 7.830%, 12/04/23.....	500	<u>548,750</u>	Ω 2.875%, 01/15/26.....	1,300	1,327,348
TOTAL ITALY.....		<u>10,610,367</u>	Kommunalbanken AS		
JAPAN — (4.5%)			4.250%, 07/16/25..... AUD	90	68,998
7-Eleven, Inc.			Ω 0.500%, 01/13/26.....	7,000	6,691,387
#Ω 0.950%, 02/10/26.....	1,000	950,757	Norway Government Bond		
Aircastle Ltd.			Ω 3.000%, 03/14/24..... NOK	270,000	31,193,822
Ω 5.250%, 08/11/25.....	7,500	8,107,327	Ω 1.750%, 03/13/25..... NOK	20,000	<u>2,244,457</u>
Daiwa Securities Group, Inc.			TOTAL NORWAY.....		<u>41,526,012</u>
Ω 3.129%, 04/19/22.....	700	703,407	SINGAPORE — (0.3%)		
Honda Canada Finance, Inc.			DBS Bank Ltd., Floating Rate		
2.488%, 12/19/22..... CAD	5,000	3,971,876	Note, 3M Swap + 0.630%,		
2.537%, 03/01/23..... CAD	3,500	2,780,478	FRN		
Mitsubishi UFJ Financial Group,			(r) 0.692%, 09/13/22..... AUD	3,200	2,269,130
Inc.			Temasek Financial I Ltd.		
1.412%, 07/17/25.....	2,300	2,245,603	Ω 0.500%, 03/01/22..... EUR	320	359,730
2.757%, 09/13/26.....	2,000	2,031,711	United Overseas Bank Ltd.,		
Nissan Motor Acceptance			Floating Rate Note, 3M		
Corp.			Swap + 0.530%, FRN		
Ω 2.000%, 03/09/26.....	7,495	7,244,833	(r)Ω 0.595%, 07/25/22..... AUD	1,000	<u>708,160</u>
Nissan Motor Co. Ltd.			TOTAL SINGAPORE.....		<u>3,337,020</u>
Ω 3.522%, 09/17/25.....	500	515,923	SPAIN — (1.2%)		
Nomura Holdings, Inc.			Banco Santander SA		
1.653%, 07/14/26.....	5,828	5,603,924	3.848%, 04/12/23.....	2,000	2,053,090
NTT Finance Corp.			Santander Holdings USA,		
Ω 1.162%, 04/03/26.....	4,920	4,734,245	Inc.		
1.162%, 04/03/26.....	1,500	1,443,367	3.400%, 01/18/23.....	9,525	9,694,918
Sumitomo Mitsui Financial Group,			Telefonica Emisiones SA		
Inc.			Ω 0.750%, 04/13/22..... EUR	2,200	<u>2,476,583</u>
# 0.948%, 01/12/26.....	2,300	2,196,868	TOTAL SPAIN.....		<u>14,224,591</u>
2.632%, 07/14/26.....	4,000	4,060,678	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (11.0%)		
Toyota Credit Canada, Inc.			African Development Bank		
Ω 2.020%, 02/28/22..... CAD	4,000	3,149,967	0.875%, 03/23/26.....	15,000	14,521,112
3.040%, 07/12/23..... CAD	6,000	4,803,871	Asian Development Bank		
Toyota Motor Corp.			0.500%, 02/04/26.....	13,000	12,422,126
1.339%, 03/25/26.....	163	<u>159,683</u>	0.500%, 05/05/26..... AUD	5,400	3,603,201
TOTAL JAPAN.....		<u>54,704,518</u>			
NETHERLANDS — (2.0%)					
BNG Bank NV					
Ω 3.250%, 07/15/25..... AUD	7,000	5,202,839			

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			SWEDEN — (Continued)		
Asian Development Bank, Floating Rate Note, FEDL01 + 0.250%, FRN (r) 0.330%, 05/28/24.....	10,000	\$ 10,028,758	Swedbank AB Ω 1.538%, 11/16/26.....	7,900	\$ 7,700,130
Asian Infrastructure Investment Bank Ω 1.000%, 05/06/26..... AUD	200	136,242	TOTAL SWEDEN.....		<u>25,023,903</u>
European Bank for Reconstruction & Development 0.500%, 01/28/26.....	15,000	14,346,348	SWITZERLAND — (1.5%) Credit Suisse Group AG 3.750%, 03/26/25.....	5,207	5,418,374
European Bank for Reconstruction & Development, Floating Rate Note (r) SONIO/N + 0.300%, FRN, 0.455%, 02/28/24..... GBP	1,800	2,431,835	# 4.550%, 04/17/26.....	1,600	1,723,369
(r) SOFR + 0.280%, FRN, 0.330%, 10/15/24.....	6,000	6,026,280	Roche Holdings, Inc. Ω 0.991%, 03/05/26.....	2,550	2,461,469
European Investment Bank # 0.375%, 03/26/26.....	25,800	24,559,959	UBS Group AG Ω 4.125%, 09/24/25.....	3,000	3,189,637
Inter-American Development Bank Ω 2.750%, 10/30/25..... AUD	10,000	7,329,854	Ω 4.125%, 04/15/26.....	5,000	<u>5,344,776</u>
International Bank for Reconstruction & Development 0.500%, 05/18/26..... AUD	1,800	1,199,794	TOTAL SWITZERLAND.....		<u>18,137,625</u>
International Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.300%, FRN (r) 0.350%, 08/06/24.....	2,500	2,512,100	UNITED KINGDOM — (4.0%) AstraZeneca PLC 0.700%, 04/08/26.....	9,900	9,408,770
Nordic Investment Bank 1.875%, 04/10/24..... NOK	47,890	5,386,144	Barclays PLC 3.650%, 03/16/25.....	500	519,754
# 0.500%, 01/21/26.....	2,000	<u>1,914,867</u>	4.375%, 01/12/26.....	3,300	3,524,502
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>133,868,102</u>	BAT Capital Corp. 3.222%, 08/15/24.....	2,500	2,561,962
SWEDEN — (2.1%) Kommuninvest I Sverige AB Ω 0.250%, 06/01/22..... SEK	57,430	6,164,198	BAT International Finance PLC Ω 0.875%, 10/13/23..... EUR	3,000	3,404,938
Ω 0.750%, 02/22/23..... SEK	17,500	1,891,673	# 1.668%, 03/25/26.....	1,000	963,191
Skandinaviska Enskilda Banken AB Ω 0.300%, 02/17/22..... EUR	1,250	1,404,762	British Telecommunications PLC Ω 0.500%, 06/23/22..... EUR	400	449,861
Ω 1.250%, 08/05/22..... GBP	2,000	2,692,478	Ω 1.125%, 03/10/23..... EUR	2,550	2,899,295
Svenska Handelsbanken AB Ω 0.250%, 02/28/22..... EUR	4,600	5,170,662	CNH Industrial Capital LLC 4.375%, 04/05/22.....	3,700	3,722,766
			4.200%, 01/15/24.....	380	396,602
			HSBC Bank Canada 2.542%, 01/31/23..... CAD	5,000	3,975,534
			HSBC Holdings PLC Ω 3.196%, 12/05/23..... CAD	4,000	3,211,549
			4.300%, 03/08/26.....	1,000	1,072,243
			Nationwide Building Society #Ω 1.500%, 10/13/26.....	9,000	8,681,038
			Natwest Group PLC 4.800%, 04/05/26.....	4,200	<u>4,573,658</u>
			TOTAL UNITED KINGDOM...		<u>49,365,663</u>
			UNITED STATES — (31.6%) AbbVie, Inc. 3.200%, 05/14/26.....	300	310,291
			Amazon.com, Inc. # 1.000%, 05/12/26.....	29,310	28,438,972
			Amcors Finance USA, Inc. 3.625%, 04/28/26.....	551	580,230
			American International Group, Inc. 4.125%, 02/15/24.....	307	322,126
			American Tower Corp. 1.600%, 04/15/26.....	1,500	1,452,011
			3.375%, 10/15/26.....	3,000	3,119,587

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Ameriprise Financial, Inc.			Charles Schwab Corp.		
2.875%, 09/15/26.	1,000	\$1,031,799	0.900%, 03/11/26.	2,000	\$1,922,100
Amgen, Inc.			1.150%, 05/13/26.	2,500	2,421,990
2.600%, 08/19/26.	4,000	4,083,822	Chevron Corp.		
Anthem, Inc.			3.326%, 11/17/25.	3,000	3,157,401
1.500%, 03/15/26.	3,700	3,620,429	2.954%, 05/16/26.	2,000	2,077,675
Apple, Inc.			Church & Dwight Co., Inc.		
# 0.700%, 02/08/26.	180	172,833	2.875%, 10/01/22.	2,000	2,025,512
# 3.250%, 02/23/26.	3,000	3,144,411	Cigna Corp.		
Ares Capital Corp.			1.250%, 03/15/26.	8,000	7,721,271
3.250%, 07/15/25.	6,314	6,430,970	Citigroup, Inc.		
3.875%, 01/15/26.	1,300	1,339,711	3.700%, 01/12/26.	1,000	1,059,388
2.150%, 07/15/26.	500	482,096	3.400%, 05/01/26.	5,000	5,251,450
Arizona Public Service Co.			3.200%, 10/21/26.	2,000	2,072,923
3.150%, 05/15/25.	3,000	3,092,385	Citrix Systems, Inc.		
Assurant, Inc.			# 1.250%, 03/01/26.	1,000	982,740
4.200%, 09/27/23.	1,500	1,557,998	CNA Financial Corp.		
AT&T, Inc.			3.950%, 05/15/24.	7,000	7,299,039
2.500%, 03/15/23.	EUR 5,000	5,747,527	Comcast Corp.		
4.125%, 02/17/26.	1,100	1,178,419	3.150%, 03/01/26.	2,000	2,086,100
Autodesk, Inc.			Conagra Brands, Inc.		
3.600%, 12/15/22.	2,239	2,275,925	4.300%, 05/01/24.	1,409	1,482,885
Avnet, Inc.			Crown Castle International Corp.		
4.625%, 04/15/26.	2,000	2,141,723	1.050%, 07/15/26.	2,500	2,359,166
Bank of America Corp.			Discover Financial Services		
# 3.875%, 08/01/25.	1,000	1,064,713	4.500%, 01/30/26.	2,017	2,173,404
3.500%, 04/19/26.	3,000	3,165,173	Discovery		
Boardwalk Pipelines LP			Communications LLC		
5.950%, 06/01/26.	200	224,878	3.450%, 03/15/25.	200	206,679
Boeing Co.			DXC Technology Co.		
2.600%, 10/30/25.	5,194	5,223,834	1.800%, 09/15/26.	285	275,705
3.100%, 05/01/26.	1,100	1,117,411	Edison International		
2.250%, 06/15/26.	154	152,038	# 2.400%, 09/15/22.	1,300	1,308,885
Booking Holdings, Inc.			4.950%, 04/15/25.	6,000	6,459,586
3.650%, 03/15/25.	1,000	1,050,196	Energy Transfer L.P.		
Bristol-Myers Squibb Co.			4.050%, 03/15/25.	300	313,845
3.200%, 06/15/26.	2,000	2,091,030	Enterprise Products Operating LLC		
Broadcom, Inc.			# 3.350%, 03/15/23.	1,200	1,222,083
4.700%, 04/15/25.	5,050	5,423,907	Equifax, Inc.		
4.250%, 04/15/26.	1,000	1,068,366	3.300%, 12/15/22.	1,000	1,014,218
Brown & Brown, Inc.			Equinix, Inc.		
4.200%, 09/15/24.	1,429	1,505,678	# 1.450%, 05/15/26.	600	578,588
Bunge Ltd. Finance Corp.			ERAC USA Finance LLC		
4.350%, 03/15/24.	6,000	6,299,119	Ω 3.850%, 11/15/24.	4,000	4,188,924
1.630%, 08/17/25.	500	490,452	Exelon Corp.		
Campbell Soup Co.			3.950%, 06/15/25.	1,700	1,796,457
3.650%, 03/15/23.	286	292,980	Exelon Generation Co. LLC		
Capital One Financial Corp.			3.400%, 03/15/22.	815	816,864
3.750%, 04/24/24.	700	728,922	3.250%, 06/01/25.	2,000	2,069,712
3.200%, 02/05/25.	1,000	1,031,287	Expedia Group, Inc.		
Cargill, Inc.			5.000%, 02/15/26.	3,000	3,289,126
Ω 0.750%, 02/02/26.	1,300	1,243,351	Fidelity & Guaranty Life Holdings, Inc.		
Carrier Global Corp.			Ω 5.500%, 05/01/25.	721	791,958
2.242%, 02/15/25.	3,129	3,155,731			
Celanese U.S. Holdings LLC					
1.400%, 08/05/26.	1,000	960,676			

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Fidelity National Information Services, Inc.			Lazard Group LLC		
1.150%, 03/01/26.	7,300	\$6,985,617	3.750%, 02/13/25.	2,460	\$2,575,761
Fiserv, Inc.			Marathon Petroleum Corp.		
3.200%, 07/01/26.	3,750	3,886,355	4.700%, 05/01/25.	3,900	4,193,798
Flex Ltd.			McDonald's Corp.		
3.750%, 02/01/26.	2,250	2,360,327	3.700%, 01/30/26.	1,287	1,364,093
GATX Corp.			McKesson Corp.		
4.750%, 06/15/22.	5,000	5,073,333	0.900%, 12/03/25.	1,600	1,523,620
General Motors Co.			Morgan Stanley		
6.125%, 10/01/25.	500	563,704	3.000%, 02/07/24. CAD	11,500	9,204,614
General Motors Financial Co., Inc.			MPLX LP		
3.250%, 01/05/23.	900	915,475	4.875%, 12/01/24.	165	176,515
# 2.750%, 06/20/25.	2,000	2,025,267	1.750%, 03/01/26.	3,900	3,802,040
# 1.250%, 01/08/26.	3,000	2,868,324	Mylan, Inc.		
5.250%, 03/01/26.	1,500	1,649,481	Ω 3.125%, 01/15/23.	3,550	3,607,133
Georgia-Pacific LLC			4.200%, 11/29/23.	331	343,553
Ω 0.950%, 05/15/26.	1,537	1,455,713	National Rural Utilities		
Gilead Sciences, Inc.			Cooperative Finance Corp.		
# 3.650%, 03/01/26.	7,379	7,796,399	1.000%, 06/15/26.	2,600	2,492,220
Global Payments, Inc.			NetApp, Inc.		
3.750%, 06/01/23.	1,000	1,022,869	3.250%, 12/15/22.	500	504,371
1.200%, 03/01/26.	400	380,999	Oracle Corp.		
Goldman Sachs Group, Inc.			1.650%, 03/25/26.	7,450	7,204,048
3.750%, 02/25/26.	6,700	7,076,197	Penske Truck Leasing		
Harley-Davidson Financial Services, Inc.			Canada, Inc.		
Ω 2.550%, 06/09/22.	1,924	1,930,765	2.850%, 12/07/22. CAD	1,000	794,863
Hewlett Packard Enterprise Co.			Penske Truck Leasing Co. LP/PTL		
4.450%, 10/02/23.	3,130	3,270,179	Finance Corp.		
Humana, Inc.			Ω 4.450%, 01/29/26.	1,715	1,848,644
3.850%, 10/01/24.	6,850	7,157,738	Ω 1.700%, 06/15/26.	4,000	3,891,379
Hyatt Hotels Corp.			Philip Morris International, Inc.		
4.850%, 03/15/26.	900	969,271	# 2.750%, 02/25/26.	3,395	3,476,819
International Business Machines Corp.			0.875%, 05/01/26.	1,497	1,420,373
3.300%, 05/15/26.	2,200	2,299,108	Phillips 66		
Interpublic Group of Cos., Inc.			# 1.300%, 02/15/26.	3,500	3,362,688
4.200%, 04/15/24.	1,002	1,054,026	Phillips 66 Partners LP		
J M Smucker Co.			2.450%, 12/15/24.	851	862,369
3.500%, 03/15/25.	1,000	1,048,318	PPG Industries, Inc.		
Jabil, Inc.			# 1.200%, 03/15/26.	1,202	1,158,878
1.700%, 04/15/26.	4,000	3,904,603	Public Storage		
JPMorgan Chase & Co.			# 0.875%, 02/15/26.	4,000	3,835,746
3.300%, 04/01/26.	7,900	8,251,033	PulteGroup, Inc.		
Juniper Networks, Inc.			5.500%, 03/01/26.	1,000	1,115,500
1.200%, 12/10/25.	1,000	969,786	Roper Technologies, Inc.		
Kellogg Co.			1.000%, 09/15/25.	1,500	1,440,013
3.250%, 04/01/26.	1,122	1,167,478	Ross Stores, Inc.		
Kinder Morgan, Inc.			4.600%, 04/15/25.	2,000	2,150,425
4.300%, 06/01/25.	2,000	2,129,983	Royalty Pharma PLC		
Laboratory Corp. of America Holdings			1.200%, 09/02/25.	6,000	5,761,905
# 1.550%, 06/01/26.	2,000	1,939,132	Ryder System, Inc.		
			3.400%, 03/01/23.	2,325	2,374,361
			2.500%, 09/01/24.	2,000	2,032,137
			Simon Property Group LP		
			3.500%, 09/01/25.	3,500	3,671,883
			Southwest Airlines Co.		
			4.750%, 05/04/23.	1,000	1,038,105

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Southwestern Electric Power Co.			3.000%, 04/22/26.....	4,000	\$ 4,111,618
1.650%, 03/15/26.....	5,345	\$5,215,442	2.975%, 05/19/26..... CAD	1,000	795,138
Steel Dynamics, Inc.			Western Union Co.		
2.400%, 06/15/25.....	2,100	2,117,068	1.350%, 03/15/26.....	3,062	2,943,657
United Parcel Service, Inc.			Whirlpool Corp.		
2.125%, 05/21/24..... CAD	5,000	3,949,062	# 3.700%, 03/01/23.....	1,000	1,024,222
UnitedHealth Group, Inc.			Williams Cos., Inc.		
# 1.150%, 05/15/26.....	1,250	1,210,830	3.700%, 01/15/23.....	1,670	1,699,510
Utah Acquisition Sub, Inc.			WRKCo, Inc.		
3.950%, 06/15/26.....	2,000	2,111,714	4.650%, 03/15/26.....	500	547,550
Valero Energy Corp.			TOTAL UNITED STATES.....		<u>385,301,538</u>
2.850%, 04/15/25.....	2,100	2,143,210	TOTAL BONDS.....		<u>1,187,907,472</u>
3.400%, 09/15/26.....	300	311,780	U.S. TREASURY OBLIGATIONS — (0.2%)		
Ventas Realty LP			U.S. Treasury Notes		
3.500%, 04/15/24.....	1,000	1,034,517	0.750%, 05/31/26.....	2,500	2,413,281
Verizon Communications, Inc.			TOTAL INVESTMENT		
# 3.376%, 02/15/25.....	1,000	1,046,676	SECURITIES		
1.450%, 03/20/26.....	7,100	6,929,563	(Cost \$1,227,217,156).....		<u>1,190,320,753</u>
ViacomCBS, Inc.					
4.750%, 05/15/25.....	4,500	4,838,903			
VMware, Inc.					
1.400%, 08/15/26.....	3,725	3,568,172			
Walgreens Boots Alliance, Inc.					
3.450%, 06/01/26.....	677	708,100			
Wells Fargo & Co.					
Ω 1.500%, 09/12/22..... EUR	300	341,049			
3.184%, 02/08/24..... CAD	4,250	3,410,866			
# 3.550%, 09/29/25.....	2,500	2,624,876			

As of January 31, 2022, DFA Selectively Hedged Global Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

<u>Currency Purchased</u>		<u>Currency Sold</u>		<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD	77,420,626	CAD	98,237,770	HSBC Bank	02/09/22	\$ 138,480
USD	109,694,340	CAD	137,507,098	HSBC Bank	02/28/22	1,520,232
USD	9,253,249	GBP	6,849,742	HSBC Bank	03/03/22	42,766
NOK	108,949,374	USD	12,175,771	Natwest Markets PLC	03/04/22	67,411
NZD	86,009,358	USD	56,394,487	State Street Bank and Trust	03/08/22	168,870
USD	110,099,154	AUD	153,620,224	Mellon Bank	04/08/22	1,444,437
USD	8,412,297	SEK	75,313,429	JP Morgan	04/11/22	329,148
USD	34,008,677	EUR	29,807,947	Bank of America Corp.	04/13/22	464,616
EUR	2,473,287	USD	2,760,920	Citibank, N.A.	04/13/22	22,367
Total Appreciation						\$ 4,198,327
NZD	84,539,113	USD	57,546,290	Bank of America Corp.	02/02/22	\$(1,919,560)
USD	55,462,730	NZD	84,539,113	State Street Bank and Trust	02/02/22	(164,000)

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
EUR 2,010,119	USD 2,281,004	Citibank, N.A.	04/13/22	\$ (18,937)
Total (Depreciation)				<u>\$(2,102,497)</u>
Total Appreciation (Depreciation)				<u>\$ 2,095,830</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Australia.....	—	\$ 87,120,823	—	\$ 87,120,823
Austria.....	—	286,585	—	286,585
Belgium.....	—	10,483,274	—	10,483,274
Canada.....	—	224,643,660	—	224,643,660
Denmark.....	—	362,496	—	362,496
France.....	—	21,164,192	—	21,164,192
Germany.....	—	72,162,050	—	72,162,050
Ireland.....	—	7,822,613	—	7,822,613
Italy.....	—	10,610,367	—	10,610,367
Japan.....	—	54,704,518	—	54,704,518
Netherlands.....	—	23,984,023	—	23,984,023
New Zealand.....	—	3,778,417	—	3,778,417
Norway.....	—	41,526,012	—	41,526,012
Singapore.....	—	3,337,020	—	3,337,020
Spain.....	—	14,224,591	—	14,224,591
Supranational Organization Obligations.....	—	133,868,102	—	133,868,102
Sweden.....	—	25,023,903	—	25,023,903
Switzerland.....	—	18,137,625	—	18,137,625
United Kingdom.....	—	49,365,663	—	49,365,663
United States.....	—	385,301,538	—	385,301,538
U.S. Treasury Obligations.....	—	2,413,281	—	2,413,281
Securities Lending Collateral.....	—	29,117,255	—	29,117,255
Forward Currency Contracts**.....	—	2,095,830	—	2,095,830
TOTAL.....	—	<u>\$1,221,533,838</u>	—	<u>\$1,221,533,838</u>

** Valued at the unrealized appreciation/(depreciation) on the investment.

DFA SHORT-TERM GOVERNMENT PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount</u> (000)	<u>Value†</u>
U.S. TREASURY OBLIGATIONS — (92.2%)		
U.S. Treasury Bill		
∞ 0.021%, 02/03/22.....	130,000	\$ 129,999,756
U.S. Treasury Notes		
∞ 0.375%, 04/30/25.....	10,750	10,391,387
∞ 0.250%, 06/30/25.....	65,500	62,864,648
∞ 0.250%, 08/31/25.....	30,000	28,703,907
∞ 0.250%, 09/30/25.....	80,000	76,471,875
∞ 0.375%, 12/31/25.....	123,000	117,633,164
∞ 0.375%, 01/31/26.....	200,000	190,945,312
∞ 1.625%, 02/15/26.....	190,000	190,608,593
∞ 0.500%, 02/28/26.....	201,000	192,622,382
∞ 2.500%, 02/28/26.....	172,000	178,436,563
∞ 0.750%, 05/31/26.....	178,000	171,825,625
∞ 0.875%, 06/30/26.....	8,500	8,243,672
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.035%, FRN		
(r) 0.275%, 10/31/23.....	17,500	17,522,788
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.055%, FRN		
(r) 0.295%, 10/31/22.....	167,750	167,878,931
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.114%, FRN		
(r) 0.354%, 04/30/22.....	166,054	<u>166,116,718</u>
TOTAL U.S. TREASURY OBLIGATIONS		
Cost (\$1,751,278,275).....		<u>1,710,265,321</u>
	<u>Shares</u>	
TEMPORARY CASH INVESTMENTS — (7.8%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	145,573,106	<u>145,573,106</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,896,851,381) ^{^^}		<u>\$1,855,838,427</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
U.S. Treasury Obligations.....	—	\$1,710,265,321	—	\$1,710,265,321
Temporary Cash Investments.....	\$145,573,106	—	—	145,573,106
TOTAL.....	<u>\$145,573,106</u>	<u>\$1,710,265,321</u>	<u>—</u>	<u>\$1,855,838,427</u>

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>		<u>Face Amount[^]</u> <u>(000)</u>	<u>Value[†]</u>
AGENCY OBLIGATIONS — (0.1%)			AUSTRALIA — (Continued)		
Federal National Mortgage Association			Westpac Banking Corp.		
2.125%, 04/24/26.	8,750	\$ 8,953,826	(r)Ω 3M Swap + 1.140%, FRN, 1.205%, 04/24/24.	AUD 72,100	\$ 51,830,515
BONDS — (81.2%)			(r)Ω 3M Swap + 0.880%, FRN, 0.925%, 08/16/24.	AUD 63,700	45,550,510
AUSTRALIA — (9.7%)			# 2.350%, 02/19/25.	25,956	26,390,263
Australia & New Zealand Banking Group Ltd.			2.850%, 05/13/26.	57,130	59,299,089
(r) 3M Swap + 0.760%, FRN, 0.825%, 01/16/25.	AUD 88,350	62,975,431	# 1.150%, 06/03/26.	113,167	109,382,298
3.700%, 11/16/25.	25,712	27,481,996	Ω 4.125%, 06/04/26.	AUD 15,300	11,655,810
Australia & New Zealand Banking Group Ltd., Floating Rate Note			TOTAL AUSTRALIA.		1,297,583,760
(r)Ω 3M Swap + 1.100%, FRN, 1.145%, 02/08/24.	AUD 4,800	3,445,658	AUSTRIA — (0.9%)		
(r)Ω 3M Swap + 0.770%, FRN, 0.815%, 08/29/24.	AUD 60,400	43,088,106	Oesterreichische Kontrollbank AG		
Australia Government Bond			0.375%, 09/17/25.	55,300	52,900,120
Ω 3.250%, 04/21/25.	AUD 17,000	12,748,424	0.500%, 02/02/26.	72,194	68,965,595
Ω 0.250%, 11/21/25.	AUD 260,740	176,261,243	TOTAL AUSTRIA.		121,865,715
Ω 4.250%, 04/21/26.	AUD 37,550	29,549,453	BELGIUM — (1.5%)		
Ω 0.500%, 09/21/26.	AUD 11,200	7,549,433	Dexia Credit Local SA		
Bank of New Zealand			Ω 1.125%, 04/09/26.	184,130	179,101,829
Ω 1.000%, 03/03/26.	6,717	6,420,874	Ω 1.125%, 04/09/26.	17,400	16,924,846
Commonwealth Bank of Australia			TOTAL BELGIUM.		196,026,675
Ω 1.125%, 06/15/26.	154,303	148,617,653	CANADA — (19.7%)		
National Australia Bank Ltd.			Bank of Montreal		
(r) 3M Swap + 0.920%, FRN, 0.985%, 06/19/24.	AUD 23,250	16,633,421	2.700%, 09/11/24.	CAD 3,500	2,806,113
(r) 3M Swap + 0.770%, FRN, 0.845%, 01/21/25.	AUD 65,827	46,961,744	Canada Government International Bond		
3.375%, 01/14/26.	42,854	45,258,475	0.750%, 05/19/26.	294,250	282,722,094
New South Wales Treasury Corp.			Canada Housing Trust No. 1		
Ω 4.000%, 05/20/26.	AUD 193,900	149,989,944	Ω 1.250%, 06/15/26.	CAD 89,000	68,141,730
Queensland Treasury Corp.			Canadian Imperial Bank of Commerce		
Ω 3.250%, 07/21/26.	AUD 122,000	91,746,298	3.300%, 05/26/25.	CAD 25,000	20,429,336
South Australian Government Financing Authority			CDP Financial, Inc.		
Ω 3.000%, 07/20/26.	AUD 54,500	40,568,356	#Ω 1.000%, 05/26/26.	45,550	44,106,599
Treasury Corp. of Victoria			CPPIB Capital, Inc.		
0.500%, 11/20/25.	AUD 124,420	84,178,766	#Ω 0.875%, 09/09/26.	415,950	400,052,083
			Ontario Teachers' Finance Trust		
			#Ω 0.875%, 09/21/26.	194,400	186,039,968
			Province of Alberta Canada		
			2.200%, 06/01/26.	CAD 224,300	177,843,088
			Province of British Columbia		
			Canada		
			2.300%, 06/18/26.	CAD 46,900	37,429,237
			# 0.900%, 07/20/26.	216,400	209,047,379

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
CANADA — (Continued)			GERMANY — (Continued)		
Province of Manitoba Canada			Landeskreditbank		
2.550%, 06/02/26. CAD	153,900	\$ 123,750,782	Baden-Wuerttemberg		
Province of Ontario Canada			Foerderbank		
1.750%, 09/08/25. CAD	20,000	15,651,811	4.250%, 08/07/25. AUD	2,300	\$ 1,758,258
0.625%, 01/21/26.	145,200	139,069,811	Landwirtschaftliche Rentenbank		
# 1.050%, 04/14/26.	159,500	154,751,723	# 0.875%, 03/30/26.	182,300	176,321,349
2.500%, 04/27/26.	15,100	15,513,512	Ω 4.750%, 05/06/26. AUD	31,370	24,785,198
2.400%, 06/02/26. CAD	79,500	63,577,485	NRW Bank		
1.350%, 09/08/26. CAD	13,000	9,928,230	Ω 0.875%, 03/09/26.	10,506	10,154,049
Province of Quebec Canada			1.050%, 03/31/26. AUD	15,500	10,543,809
2.500%, 09/01/26. CAD	317,000	254,954,136	State of North		
PSP Capital, Inc.			Rhine-Westphalia Germany		
0.900%, 06/15/26. CAD	45,200	33,945,781	Ω 1.000%, 04/21/26.	167,100	162,121,349
#Ω 1.000%, 06/29/26.	92,492	89,285,093			
Quebec, Province of Canada			TOTAL GERMANY.		<u>596,496,020</u>
2.750%, 09/01/25. CAD	11,000	8,923,660			
Toronto-Dominion Bank			NETHERLANDS — (3.1%)		
3.226%, 07/24/24. CAD	9,000	7,303,088	BNG Bank NV		
# 0.750%, 09/11/25.	12,650	12,111,746	Ω 3.250%, 07/15/25. AUD	10,032	7,456,412
Ω 1.128%, 12/09/25. CAD	77,600	58,152,231	Ω 0.500%, 11/24/25.	52,014	49,790,401
# 0.750%, 01/06/26.	91,570	87,385,348	Ω 1.900%, 11/26/25. AUD	5,690	4,039,671
1.200%, 06/03/26.	151,863	<u>146,047,773</u>	Ω 2.375%, 03/16/26.	66,500	68,250,679
TOTAL CANADA.		<u>2,648,969,837</u>	Ω 0.875%, 05/18/26.	183,980	177,472,202
			Ω 0.875%, 05/18/26.	36,388	35,091,243
DENMARK — (1.3%)			Cooperatieve Rabobank UA		
Kommunekredit			1.375%, 01/10/25.	18,084	17,912,514
Ω 0.500%, 01/28/26.	179,735	<u>171,456,047</u>	Nederlandse		
FINLAND — (2.5%)			Waterschapsbank NV		
Finnvera Oyj			Ω 0.500%, 12/02/25.	10,755	10,287,394
Ω 1.125%, 10/27/26.	102,500	99,654,155	Shell International Finance BV		
Ω 0.625%, 03/20/26.	214,451	205,085,918	3.250%, 05/11/25.	16,435	17,176,773
Nordea Bank Abp			2.875%, 05/10/26.	26,274	<u>27,301,685</u>
Ω 0.750%, 08/28/25.	37,450	<u>36,032,772</u>	TOTAL NETHERLANDS.		<u>414,778,974</u>
TOTAL FINLAND.		<u>340,772,845</u>			
FRANCE — (4.4%)			NEW ZEALAND — (1.1%)		
Agence Francaise de			New Zealand Government Bond		
Developpement EPIC			0.500%, 05/15/24. NZD	48,400	30,686,465
Ω 0.625%, 01/22/26.	192,800	184,788,157	Ω 2.750%, 04/15/25. NZD	10,000	6,664,220
Caisse d'Amortissement de la			0.500%, 05/15/26. NZD	83,900	50,873,505
Dette Sociale			New Zealand Local Government		
Ω 0.625%, 02/18/26.	266,733	255,632,557	Funding Agency Bond		
#Ω 0.625%, 02/18/26.	20,300	19,460,246	Ω 2.250%, 04/15/24. NZD	86,399	56,493,868
SFIL SA			2.750%, 04/15/25. NZD	9,466	<u>6,225,948</u>
Ω 0.625%, 02/09/26.	129,200	<u>123,538,680</u>	TOTAL NEW ZEALAND.		<u>150,944,006</u>
TOTAL FRANCE.		<u>583,419,640</u>			
GERMANY — (4.4%)			NORWAY — (3.1%)		
Kreditanstalt fuer Wiederaufbau			Equinor ASA		
0.625%, 01/22/26.	207,160	199,005,637	1.750%, 01/22/26.	18,950	18,753,785
3.200%, 09/11/26. AUD	15,800	11,806,371	Kommunalbanken A.S.		
			4.000%, 08/20/25. NZD	943	643,099
			0.600%, 06/01/26. AUD	21,226	14,154,512
			KOMMUNALBANKEN A.S.		
			SR UNSECURED REGS		
			09/25 0.375		
			0.375%, 09/11/25.	3,470	3,321,078

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
NORWAY — (Continued)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
Kommunalbanken AS			(Continued)		
4.250%, 07/16/25..... AUD	26,792	\$ 20,540,087	Nordic Investment Bank		
Ω 0.500%, 01/13/26.....	140,500	134,305,687	# 0.500%, 01/21/26.....	28,100	\$ 26,903,881
#Ω 0.500%, 01/13/26.....	8,400	8,031,706			
Ω 1.125%, 10/26/26.....	220,000	213,962,280	TOTAL SUPRANATIONAL		
			ORGANIZATION		
TOTAL NORWAY.....		413,712,234	OBLIGATIONS.....		2,451,106,798
SINGAPORE — (0.1%)			SWEDEN — (2.9%)		
Singapore Government Bond			Skandinaviska Enskilda Banken		
2.125%, 06/01/26..... SGD	25,600	19,451,674	AB		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (18.3%)			Ω 0.850%, 09/02/25.....	59,880	57,710,548
African Development Bank			Ω 1.400%, 11/19/25.....	159,000	156,896,430
0.875%, 03/23/26.....	236,650	229,094,736	#Ω 1.200%, 09/09/26.....	182,950	176,152,310
4.500%, 06/02/26..... AUD	24,000	18,799,719			
0.875%, 07/22/26.....	156,000	150,755,592	TOTAL SWEDEN.....		390,759,288
Asian Development Bank			SWITZERLAND — (0.6%)		
# 0.500%, 02/04/26.....	57,950	55,374,016	Nestle Holdings, Inc.		
# 1.000%, 04/14/26.....	334,500	325,599,627	Ω 3.500%, 09/24/25.....	2,850	3,014,795
0.500%, 05/05/26..... AUD	22,755	15,183,488	#Ω 0.625%, 01/15/26.....	28,481	27,226,336
Asian Infrastructure Investment			Novartis Capital Corp.		
Bank			# 3.000%, 11/20/25.....	5,017	5,224,339
# 0.500%, 01/27/26.....	317,538	303,250,848	Roche Holdings, Inc.		
Ω 1.000%, 05/06/26..... AUD	12,400	8,447,032	#Ω 0.991%, 03/05/26.....	36,750	35,474,107
European Bank for			Ω 2.625%, 05/15/26.....	6,253	6,450,037
Reconstruction &					
Development			TOTAL SWITZERLAND.....		77,389,614
0.500%, 01/28/26.....	413,035	395,036,261	UNITED STATES — (7.6%)		
European Investment Bank			Amazon.com, Inc.		
0.750%, 09/09/24..... NOK	265,000	28,988,807	1.000%, 05/12/26.....	191,905	186,202,009
Ω 2.900%, 10/17/25..... AUD	6,252	4,607,429	Apple, Inc.		
# 0.375%, 12/15/25.....	104,002	99,244,948	# 1.125%, 05/11/25.....	26,508	26,007,367
# 0.375%, 03/26/26.....	170,129	161,951,984	# 0.550%, 08/20/25.....	60,000	57,412,758
European Stability			# 0.700%, 02/08/26.....	245,673	235,891,611
Mechanism			Ω 3.250%, 02/23/26.....	8,458	8,865,141
0.375%, 09/10/25.....	25,000	23,917,350	Ω 3.600%, 06/10/26..... AUD	4,150	3,115,699
Inter-American Development Bank			2.450%, 08/04/26.....	7,715	7,882,159
4.750%, 08/27/24..... AUD	20,500	15,725,601	Berkshire Hathaway, Inc.		
Ω 2.750%, 10/30/25..... AUD	21,735	15,931,438	3.125%, 03/15/26.....	37,396	39,104,745
4.400%, 01/26/26..... CAD	1,664	1,435,008	Chevron Corp.		
# 0.875%, 04/20/26.....	308,428	298,231,250	1.554%, 05/11/25.....	21,600	21,455,189
4.250%, 06/11/26..... AUD	56,000	43,495,074	3.326%, 11/17/25.....	7,847	8,258,707
1.000%, 06/29/26..... CAD	21,000	15,875,679	2.954%, 05/16/26.....	4,000	4,155,350
Inter-American Investment			Chevron USA, Inc.		
Corp.			0.687%, 08/12/25.....	28,037	27,034,538
Ω 0.625%, 02/10/26.....	8,938	8,552,236	Exxon Mobil Corp.		
International Bank for			# 2.275%, 08/16/26.....	10,000	10,126,679
Reconstruction & Development			Johnson & Johnson		
1.375%, 02/19/25..... NZD	8,388	5,295,824	2.450%, 03/01/26.....	15,000	15,328,067
0.625%, 01/14/26..... CAD	89,576	67,158,781	Merck & Co., Inc.		
0.500%, 05/18/26..... AUD	41,779	27,847,895	# 0.750%, 02/24/26.....	32,367	31,096,368
1.200%, 07/22/26..... CAD	32,000	24,379,310	National Securities Clearing Corp.		
International Finance Corp.			1.500%, 04/23/25.....	27,988	27,668,994
Ω 3.200%, 07/22/26..... AUD	107,200	80,022,984	Ω 1.500%, 04/23/25.....	21,428	21,183,765
			#Ω 0.750%, 12/07/25.....	70,913	67,927,634
			Ω 0.750%, 12/07/25.....	21,975	21,049,875

DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
NOK	65,287,507	USD	7,349,515	Barclays Capital	02/01/22	\$ (8,892)
AUD	10,370,513	USD	7,368,947	Citibank, N.A.	02/01/22	(36,476)
USD	55,165,299	NOK	501,340,421	Mellon Bank	02/01/22	(1,203,086)
NOK	64,417,521	USD	7,423,157	Societe General	02/01/22	(180,351)
USD	87,329,159	CAD	112,850,756	Bank of America Corp.	02/02/22	(1,449,245)
CAD	28,768,496	USD	22,860,777	Bank of America Corp.	02/02/22	(228,930)
USD	106,560,846	CAD	136,521,350	JP Morgan	02/07/22	(838,520)
USD	112,202,271	CAD	142,637,799	HSBC Bank	02/09/22	(8,696)
USD	28,810,358	NOK	259,273,371	Mellon Bank	03/08/22	(323,504)
USD	67,333,337	CAD	85,941,585	HSBC Bank	03/09/22	(273,495)
USD	19,462,191	SGD	26,632,704	HSBC Bank	03/11/22	(248,943)
USD	7,238,682	AUD	10,263,503	Bank of America Corp.	04/26/22	(21,618)
USD	99,693,922	AUD	142,902,470	HSBC Bank	04/27/22	(1,394,636)
USD	5,854,413	AUD	8,286,655	State Street Bank and Trust	04/29/22	(7,617)
Total (Depreciation)						\$ (6,224,009)
Total Appreciation (Depreciation)						\$34,107,371

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$ 8,953,826	—	\$ 8,953,826
Bonds				
Australia.....	—	1,297,583,760	—	1,297,583,760
Austria.....	—	121,865,715	—	121,865,715
Belgium.....	—	196,026,675	—	196,026,675
Canada.....	—	2,648,969,837	—	2,648,969,837
Denmark.....	—	171,456,047	—	171,456,047
Finland.....	—	340,772,845	—	340,772,845
France.....	—	583,419,640	—	583,419,640
Germany.....	—	596,496,020	—	596,496,020
Netherlands.....	—	414,778,974	—	414,778,974
New Zealand.....	—	150,944,006	—	150,944,006
Norway.....	—	413,712,234	—	413,712,234
Singapore.....	—	19,451,674	—	19,451,674
Supranational Organization Obligations.....	—	2,451,106,798	—	2,451,106,798
Sweden.....	—	390,759,288	—	390,759,288
Switzerland.....	—	77,389,614	—	77,389,614
United States.....	—	1,025,952,617	—	1,025,952,617
U.S. Treasury Obligations.....	—	2,165,057,776	—	2,165,057,776
Securities Lending Collateral.....	—	345,800,672	—	345,800,672
Forward Currency Contracts**.....	—	34,107,371	—	34,107,371
TOTAL.....	—	\$13,454,605,389	—	\$13,454,605,389

** Valued at the unrealized appreciation/(depreciation) on the investment.

DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
BONDS — (96.2%)			FRANCE — (24.3%)		
AUSTRALIA — (7.4%)			Action Logement Services		
New South Wales Treasury Corp.			Ω 0.500%, 10/30/34..... EUR	25,200	\$ 27,252,402
2.000%, 03/20/31..... AUD	20,000	\$ 13,835,720	Agence Francaise de Developpement		
Queensland Treasury Corp.			Ω 1.375%, 07/05/32..... EUR	13,000	15,770,641
Ω 3.500%, 08/21/30..... AUD	53,500	41,638,103	Agence Francaise de Developpement EPIC		
Ω 1.750%, 08/21/31..... AUD	7,000	4,717,089	Ω 0.875%, 05/25/31..... EUR	5,500	6,389,445
Ω 1.750%, 07/20/34..... AUD	7,000	4,538,845	French Republic Government Bond OAT		
South Australian Government Financing Authority			Ω 1.250%, 05/25/34..... EUR	82,000	100,037,393
Ω 1.750%, 05/24/32..... AUD	6,000	3,998,499	Ω 4.750%, 04/25/35..... EUR	46,000	79,733,437
Treasury Corp. of Victoria			Ω 1.250%, 05/25/36..... EUR	65,000	79,306,988
4.250%, 12/20/32..... AUD	10,000	8,338,488	SNCF Reseau		
2.250%, 11/20/34..... AUD	51,500	35,171,908	Ω 5.250%, 12/07/28..... GBP	11,713	19,394,164
Western Australian Treasury Corp.			5.000%, 10/10/33..... EUR	11,000	18,254,935
Ω 2.000%, 10/24/34..... AUD	10,000	6,717,691	Societe Nationale SNCF SA		
TOTAL AUSTRALIA.....		<u>118,956,343</u>	Ω 0.625%, 04/17/30..... EUR	26,000	29,487,415
BELGIUM — (0.7%)			Unedic Asseo		
Kingdom of Belgium Government Bond			Ω 1.500%, 04/20/32..... EUR	9,000	11,113,968
Ω 1.250%, 04/22/33..... EUR	9,000	11,119,105	Ω 1.250%, 05/25/33..... EUR	3,400	4,096,967
CANADA — (13.0%)			TOTAL FRANCE.....		<u>390,837,755</u>
CPPIB Capital, Inc.			GERMANY — (5.4%)		
Ω 1.125%, 12/14/29..... GBP	1,000	1,300,649	Bundesrepublik Deutschland Bundesanleihe		
Ω 1.500%, 03/04/33..... EUR	31,520	38,518,838	Ω 0.000%, 05/15/35..... EUR	5,000	5,530,521
Province of Alberta Canada			Deutsche Bahn Finance GMBH		
2.050%, 06/01/30..... CAD	9,000	6,895,905	Ω 1.625%, 08/16/33..... EUR	4,773	5,822,554
3.500%, 06/01/31..... CAD	28,000	23,923,188	Kreditanstalt fuer Wiederaufbau		
3.900%, 12/01/33..... CAD	36,000	31,670,881	5.750%, 06/07/32..... GBP	22,000	41,327,039
Province of Manitoba Canada			Ω 0.050%, 09/29/34..... EUR	10,000	10,694,551
6.300%, 03/05/31..... CAD	5,000	5,157,613	State of North Rhine-Westphalia Germany		
Province of Ontario Canada			Ω 2.375%, 05/13/33..... EUR	9,000	12,227,661
5.850%, 03/08/33..... CAD	45,000	46,337,450	Ω 1.100%, 03/13/34..... EUR	10,000	11,985,642
5.600%, 06/02/35..... CAD	13,000	13,391,386	TOTAL GERMANY.....		<u>87,587,968</u>
Province of Quebec Canada			NETHERLANDS — (1.6%)		
Ω 0.000%, 10/15/29..... EUR	10,000	10,809,345	BNG Bank NV		
Province of Saskatchewan Canada			Ω 3.300%, 04/26/29..... AUD	25,000	18,761,702
6.400%, 09/05/31..... CAD	29,200	30,558,754	Nederlandse Waterschapsbank NV		
TOTAL CANADA.....		<u>208,564,009</u>	Ω 0.500%, 04/29/30..... EUR	6,500	7,398,687
FINLAND — (5.7%)			TOTAL NETHERLANDS.....		<u>26,160,389</u>
Finland Government Bond			NEW ZEALAND — (3.6%)		
Ω 1.125%, 04/15/34..... EUR	45,000	55,043,764	New Zealand Government Bond		
Kuntarahoitus Oyj			Ω 3.500%, 04/14/33..... NZD	82,000	58,397,261
Ω 1.250%, 02/23/33..... EUR	30,511	37,170,485			
TOTAL FINLAND.....		<u>92,214,249</u>			

DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
NORWAY — (3.7%)			SWEDEN — (0.9%)		
Equinor ASA			Sweden Government Bond		
Ω 6.875%, 03/11/31..... GBP	19,124	\$ 35,769,635	Ω 2.250%, 06/01/32..... SEK	115,000	\$ 14,605,577
Norway Government Bond					
Ω 1.750%, 09/06/29..... NOK	219,224	<u>24,294,081</u>	UNITED KINGDOM — (12.6%)		
TOTAL NORWAY.....		<u>60,063,716</u>	Network Rail Infrastructure		
			Finance PLC		
SINGAPORE — (3.7%)			Ω 4.375%, 12/09/30..... GBP	16,700	27,731,725
Singapore Government Bond			United Kingdom Gilt		
2.875%, 09/01/30..... SGD	9,000	7,244,148	Ω 0.250%, 07/31/31..... GBP	3,000	3,653,258
3.375%, 09/01/33..... SGD	62,000	<u>52,831,715</u>	Ω 4.250%, 06/07/32..... GBP	18,650	32,110,758
TOTAL SINGAPORE.....		<u>60,075,863</u>	Ω 4.500%, 09/07/34..... GBP	17,000	30,971,757
			Ω 0.625%, 07/31/35..... GBP	90,000	<u>108,484,164</u>
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (13.6%)			TOTAL UNITED KINGDOM...		<u>202,951,662</u>
Asian Development Bank			TOTAL BONDS.....		<u>1,549,775,673</u>
2.350%, 06/21/27..... JPY	1,830,000	17,957,835	U.S. TREASURY OBLIGATIONS — (3.8%)		
EUROFIMA			U.S. Treasury Notes		
Ω 3.350%, 05/21/29..... AUD	15,000	11,225,940	1.375%, 11/15/31.....	64,000	<u>61,670,000</u>
Ω 0.150%, 10/10/34..... EUR	30,000	31,627,374	TOTAL INVESTMENT		
European Financial Stability			SECURITIES		
Facility			(Cost \$1,668,771,872).....		<u>1,611,445,673</u>
Ω 1.250%, 05/24/33..... EUR	30,000	36,824,320	TOTAL INVESTMENTS — (100.0%)		
European Investment Bank			(Cost \$1,668,771,872)^.....		<u>\$1,611,445,673</u>
Ω 1.900%, 01/26/26..... JPY	2,297,800	21,502,556			
2.150%, 01/18/27..... JPY	517,100	4,959,696			
Ω 1.375%, 05/12/28..... SEK	110,000	12,023,765			
5.625%, 06/07/32..... GBP	5,800	10,792,579			
European Stability					
Mechanism					
Ω 1.200%, 05/23/33..... EUR	38,500	46,883,049			
European Union					
Ω 1.250%, 04/04/33..... EUR	10,000	12,287,581			
International Bank for					
Reconstruction &					
Development					
1.200%, 08/08/34..... EUR	10,000	<u>12,157,081</u>			
TOTAL SUPRANATIONAL					
ORGANIZATION					
OBLIGATIONS.....		<u>218,241,776</u>			

As of January 31, 2022, DFA World ex U.S. Government Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD 121,770,536	EUR 107,551,107	Bank of America Corp.	02/04/22	\$ 937,414
USD 117,284,850	GBP 86,914,370	HSBC Bank	02/07/22	397,423
USD 62,331,651	NZD 91,710,615	HSBC Bank	02/08/22	1,990,318
USD 79,038,090	AUD 108,990,274	State Street Bank and Trust	02/09/22	1,974,766
USD 24,918,435	NOK 221,192,621	UBS AG	02/11/22	52,168
USD 50,799,350	CAD 63,554,412	JP Morgan	02/22/22	802,265

DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	91,424,302	GBP	67,127,823	Bank of America Corp.	02/23/22	\$ 1,156,458
USD	30,878,240	SGD	41,685,006	HSBC Bank	03/29/22	27,939
SGD	971,690	USD	718,857	Citibank, N.A.	03/30/22	271
USD	29,715,336	SGD	40,125,807	HSBC Bank	03/30/22	19,033
USD	111,152,414	EUR	98,031,609	State Street Bank and Trust	04/05/22	858,596
USD	96,591,444	EUR	85,197,640	Bank of America Corp.	04/08/22	728,766
USD	76,960,235	AUD	106,641,127	Mellon Bank	04/11/22	1,531,867
USD	120,090,375	EUR	105,484,616	State Street Bank and Trust	04/11/22	1,391,099
USD	107,280,660	EUR	94,095,071	HSBC Bank	04/14/22	1,388,753
USD	27,873,155	SEK	252,618,970	UBS AG	04/14/22	758,994
USD	116,067,211	EUR	102,068,622	Morgan Stanley and Co. International	04/19/22	1,185,803
USD	62,884,813	EUR	55,346,454	Morgan Stanley and Co. International	04/20/22	588,890
Total Appreciation						\$15,790,823
USD	114,440,776	GBP	85,835,290	HSBC Bank	02/04/22	\$ (997,613)
GBP	2,491,120	USD	3,385,676	Barclays Capital	02/07/22	(35,475)
NZD	1,094,759	USD	739,051	Bank of America Corp.	02/08/22	(18,751)
USD	68,011,480	CAD	86,876,769	HSBC Bank	02/08/22	(333,162)
NZD	926,103	USD	629,093	State Street Bank and Trust	02/08/22	(19,760)
AUD	4,544,281	USD	3,286,877	Bank of America Corp.	02/09/22	(73,770)
USD	42,351,652	CAD	54,067,339	State Street Bank and Trust	02/11/22	(182,268)
NOK	2,520,659	USD	287,847	State Street Bank and Trust	02/11/22	(4,476)
USD	44,627,408	JPY	5,146,465,280	State Street Bank and Trust	04/11/22	(128,132)
Total (Depreciation)						\$ (1,793,407)
Total Appreciation (Depreciation)						\$13,997,416

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 118,956,343	—	\$ 118,956,343
Belgium.....	—	11,119,105	—	11,119,105
Canada.....	—	208,564,009	—	208,564,009
Finland.....	—	92,214,249	—	92,214,249
France.....	—	390,837,755	—	390,837,755
Germany.....	—	87,587,968	—	87,587,968
Netherlands.....	—	26,160,389	—	26,160,389
New Zealand.....	—	58,397,261	—	58,397,261
Norway.....	—	60,063,716	—	60,063,716
Singapore.....	—	60,075,863	—	60,075,863
Supranational Organization Obligations.....	—	218,241,776	—	218,241,776
Sweden.....	—	14,605,577	—	14,605,577
United Kingdom.....	—	202,951,662	—	202,951,662
U.S. Treasury Obligations.....	—	61,670,000	—	61,670,000
Forward Currency Contracts**.....	—	13,997,416	—	13,997,416
TOTAL.....	—	\$1,625,443,089	—	\$1,625,443,089

** Valued at the unrealized appreciation/(depreciation) on the investment.

DFA INTERMEDIATE GOVERNMENT FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Face</u>	<u>Value†</u>		<u>Face</u>	<u>Value†</u>
	<u>Amount</u>			<u>Amount</u>	
	<u>(000)</u>			<u>(000)</u>	
AGENCY OBLIGATIONS — (20.4%)					
Federal Home Loan Bank					
4.375%, 03/13/26.....	6,080	\$ 6,750,108	2.250%, 02/15/27.....	51,500	\$ 53,077,188
5.750%, 06/12/26.....	16,080	18,827,809	1.125%, 02/28/27.....	23,500	22,935,449
1.875%, 09/11/26.....	2,500	2,527,516	0.625%, 03/31/27.....	5,000	4,753,320
3.000%, 09/11/26.....	62,930	66,634,327	0.500%, 04/30/27.....	5,000	4,716,992
2.125%, 12/11/26.....	30,250	30,984,206	2.375%, 05/15/27.....	86,000	89,208,203
2.500%, 12/10/27.....	97,640	101,508,257	0.500%, 05/31/27.....	5,000	4,708,398
3.000%, 03/10/28.....	51,070	54,510,448	0.500%, 06/30/27.....	5,000	4,702,734
3.250%, 06/09/28.....	202,360	219,614,840	0.375%, 07/31/27.....	3,000	2,799,844
3.250%, 11/16/28.....	265,180	289,489,334	2.250%, 08/15/27.....	125,400	129,304,054
2.125%, 09/14/29.....	11,305	11,491,392	0.500%, 08/31/27.....	5,000	4,688,281
2.125%, 12/14/29.....	28,270	28,782,484	0.375%, 09/30/27.....	5,000	4,649,609
5.500%, 07/15/36.....	12,165	17,062,536	0.500%, 10/31/27.....	7,000	6,544,727
Tennessee Valley Authority					
2.875%, 02/01/27.....	170,019	179,503,753	2.250%, 11/15/27.....	5,000	5,154,102
7.125%, 05/01/30.....	120,440	168,945,023	0.625%, 11/30/27.....	5,000	4,702,734
1.500%, 09/15/31.....	30,000	28,840,798	2.750%, 02/15/28.....	28,750	30,475,000
4.650%, 06/15/35.....	2,635	3,288,233	1.125%, 02/29/28.....	5,000	4,831,641
TOTAL AGENCY OBLIGATIONS.....					
		1,228,761,064	1.250%, 03/31/28.....	5,000	4,861,914
U.S. TREASURY OBLIGATIONS — (79.5%)					
U.S. Treasury Bonds					
6.750%, 08/15/26.....	8,183	10,024,250	1.250%, 04/30/28.....	67,000	65,097,305
6.500%, 11/15/26.....	15,000	18,382,617	2.875%, 05/15/28.....	136,000	145,397,812
6.625%, 02/15/27.....	5,000	6,208,789	2.875%, 08/15/28.....	10,750	11,507,539
6.125%, 11/15/27.....	20,000	24,923,438	3.125%, 11/15/28.....	21,000	22,860,469
5.500%, 08/15/28.....	5,000	6,164,063	2.625%, 02/15/29.....	130,000	137,601,953
5.250%, 11/15/28.....	69,132	84,743,532	2.375%, 05/15/29.....	286,000	298,300,234
5.250%, 02/15/29.....	10,000	12,330,859	1.625%, 08/15/29.....	217,500	215,851,759
6.125%, 08/15/29.....	6,278	8,236,687	1.500%, 02/15/30.....	389,000	381,858,201
6.250%, 05/15/30.....	94,039	126,820,947	0.625%, 05/15/30.....	461,500	421,461,271
5.375%, 02/15/31.....	182,250	237,836,250	0.625%, 08/15/30.....	341,750	311,232,791
4.500%, 02/15/36.....	239,750	319,579,258	0.875%, 11/15/30.....	320,000	297,087,501
U.S. Treasury Notes					
1.625%, 02/15/26.....	9,000	9,028,828	1.125%, 02/15/31.....	287,000	271,809,179
2.250%, 03/31/26.....	8,000	8,221,562	1.625%, 05/15/31.....	137,000	135,351,719
2.375%, 04/30/26.....	13,000	13,428,086	1.250%, 08/15/31.....	344,500	328,728,359
1.625%, 05/15/26.....	83,000	83,181,562	1.375%, 11/15/31.....	11,500	11,081,328
2.125%, 05/31/26.....	25,000	25,573,242	TOTAL U.S. TREASURY OBLIGATIONS.....		
1.875%, 06/30/26.....	40,000	40,514,062			4,803,478,456
1.875%, 07/31/26.....	45,000	45,574,805	TOTAL INVESTMENT SECURITIES		
1.500%, 08/15/26.....	95,000	94,610,352	(Cost \$6,130,435,051).....		
1.375%, 08/31/26.....	11,000	10,895,156			6,032,239,520
1.625%, 09/30/26.....	19,000	19,026,719	<u>Shares</u>		
1.625%, 10/31/26.....	31,000	31,048,438	TEMPORARY CASH INVESTMENTS — (0.1%)		
2.000%, 11/15/26.....	122,550	124,809,516	State Street Institutional		
1.500%, 01/31/27.....	5,000	4,973,828	U.S. Government		
			Money Market Fund		
			0.025%.....	8,506,191	8,506,191
			TOTAL INVESTMENTS — (100.0%)		
			(Cost \$6,138,941,242)^^.....		
					\$6,040,745,711

DFA INTERMEDIATE GOVERNMENT FIXED INCOME PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$1,228,761,064	—	\$1,228,761,064
U.S. Treasury Obligations.....	—	4,803,478,456	—	4,803,478,456
Temporary Cash Investments.....	\$8,506,191	—	—	8,506,191
TOTAL.....	\$8,506,191	\$6,032,239,520	—	\$6,040,745,711

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
BONDS — (96.3%)					
3M Co.			3.375%, 10/15/26.	11,000	\$11,438,484
0.375%, 02/15/22. EUR	2,200	\$ 2,472,194	Ameriprise Financial, Inc.		
7-Eleven, Inc.			2.875%, 09/15/26.	3,000	3,095,398
Ω 0.950%, 02/10/26.	9,000	8,556,815	AmerisourceBergen Corp.		
AbbVie, Inc.			3.400%, 05/15/24.	4,200	4,350,210
# 3.200%, 05/14/26.	2,200	2,275,465	Amgen, Inc.		
Activision Blizzard, Inc.			# 2.600%, 08/19/26.	17,000	17,356,245
3.400%, 09/15/26.	5,000	5,269,301	Anthem, Inc.		
AerCap Ireland Capital			# 1.500%, 03/15/26.	40,400	39,531,175
DAC/AerCap Global			ANZ New Zealand		
Aviation Trust			International Ltd.		
2.875%, 08/14/24.	4,000	4,054,561	Ω 0.400%, 03/01/22. EUR	9,750	10,960,848
6.500%, 07/15/25.	7,102	7,957,911	Apple, Inc.		
1.750%, 01/30/26.	16,100	15,473,125	1.125%, 05/11/25.	5,000	4,905,570
# 4.450%, 04/03/26.	410	436,078	# 0.700%, 02/08/26.	27,000	25,925,004
Aetna, Inc.			Ares Capital Corp.		
3.500%, 11/15/24.	1,236	1,284,407	3.250%, 07/15/25.	14,376	14,642,322
African Development Bank			3.875%, 01/15/26.	28,404	29,271,652
0.875%, 03/23/26.	85,000	82,286,298	# 2.150%, 07/15/26.	5,000	4,820,958
# 0.875%, 07/22/26.	126,800	122,537,238	Arizona Public Service Co.		
Agence Francaise de			3.150%, 05/15/25.	3,000	3,092,385
Developpement EPIC			Arrow Electronics, Inc.		
Ω 0.625%, 01/22/26.	15,200	14,568,361	3.250%, 09/08/24.	1,000	1,028,471
Aircastle Ltd.			Asian Development Bank		
Ω 5.250%, 08/11/25.	5,660	6,118,330	1.625%, 01/28/25. NZD	500	318,415
4.250%, 06/15/26.	24,400	25,614,718	0.500%, 02/04/26.	17,703	16,916,069
Aker BP ASA			1.000%, 04/14/26.	55,700	54,217,935
Ω 2.875%, 01/15/26.	5,700	5,819,910	Asian Development Bank,		
Albemarle Corp.			Floating Rate Note,		
4.150%, 12/01/24.	3,455	3,653,732	FEDL01 + 0.250%, FRN		
Altria Group, Inc.			(r) 0.330%, 05/28/24.	59,250	59,420,389
1.000%, 02/15/23. EUR	15,875	17,993,147	Asian Development Bank,		
Amazon.com, Inc.			Floating Rate Note,		
1.000%, 05/12/26.	74,137	71,933,813	SONIO/N + 0.290%, FRN		
Amcor Finance USA, Inc.			(r) 0.480%, 03/19/24. GBP	6,450	8,713,360
3.625%, 04/28/26.	2,129	2,241,941	Asian Infrastructure		
American Campus			Investment Bank		
Communities Operating			# 0.500%, 01/27/26.	38,000	36,290,246
Partnership LP			Ω 1.000%, 05/06/26. AUD	800	544,970
3.300%, 07/15/26.	2,196	2,288,807	Assurant, Inc.		
American Electric Power Co.,			4.200%, 09/27/23.	6,000	6,231,993
Inc.			AstraZeneca PLC		
1.000%, 11/01/25.	1,582	1,523,859	3.375%, 11/16/25.	10,000	10,521,815
American Express Co.			# 0.700%, 04/08/26.	20,063	19,067,490
2.500%, 08/01/22.	1,220	1,229,516	AT&T, Inc.		
2.650%, 12/02/22.	12,256	12,437,073	4.000%, 11/25/25. CAD	1,000	824,403
American International			4.125%, 02/17/26.	8,000	8,570,317
Group, Inc.			Australia & New Zealand		
4.125%, 02/15/24.	12,338	12,945,894	Banking Group Ltd.		
3.750%, 07/10/25.	7,821	8,263,529	Ω 3.300%, 03/07/22. AUD	17,166	12,172,014
American Tower Corp.					
1.600%, 04/15/26.	4,200	4,065,631			

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Australia & New Zealand Banking Group Ltd., 3M Swap + 0.760%, FRN (r) 0.825%, 01/16/25. AUD	28,500	\$20,314,655	Beam Suntory, Inc. 3.250%, 06/15/23.	10,000	\$ 10,191,824
Australia & New Zealand Banking Group Ltd., Floating Rate Note, 3M Swap + 0.770%, FRN (r)Ω 0.836%, 01/18/23. AUD	3,000	2,132,329	BMW U.S. Capital LLC Ω 0.625%, 04/20/22. EUR	2,000	2,252,091
(r)Ω 0.815%, 08/29/24. AUD	10,000	7,133,792	Ω 2.800%, 04/11/26.	3,190	3,287,378
Australia Government Bond Ω 0.250%, 11/21/25. AUD	37,100	25,079,743	BNG Bank NV Ω 3.250%, 07/15/25. AUD	2,200	1,635,178
Ω 4.250%, 04/21/26. AUD	17,300	13,613,996	BNG Bank NV, , Ω 0.875%, 05/18/26.	110,312	106,407,892
AutoZone, Inc. 2.875%, 01/15/23.	12,501	12,663,384	Boardwalk Pipelines LP 5.950%, 06/01/26.	2,260	2,541,122
Avnet, Inc. 4.875%, 12/01/22.	4,291	4,416,709	Boeing Co. # 2.200%, 10/30/22.	3,900	3,931,833
Banco Santander SA 3.848%, 04/12/23.	25,400	26,074,237	2.800%, 03/01/23.	4,000	4,053,385
Bank of America Corp. 3.228%, 06/22/22. CAD	7,130	5,658,230	2.600%, 10/30/25.	9,866	9,922,669
3.300%, 01/11/23.	563	575,140	3.100%, 05/01/26.	4,800	4,875,976
3.500%, 04/19/26.	34,335	36,225,409	2.250%, 06/15/26.	307	303,088
Bank of Montreal 2.270%, 07/11/22. CAD	50,000	39,591,315	Booking Holdings, Inc. 0.800%, 03/10/22. EUR	7,866	8,845,721
2.890%, 06/20/23. CAD	12,900	10,331,062	3.650%, 03/15/25.	5,000	5,250,978
2.280%, 07/29/24. CAD	8,750	6,903,975	BP Capital Markets PLC 2.500%, 11/06/22.	2,000	2,024,272
Bank of Montreal, Floating Rate Note, 3M Swap + 0.920%, FRN (r)Ω 0.989%, 10/06/22. AUD	8,500	6,039,184	BPCE SA Ω 1.125%, 01/18/23. EUR	1,600	1,822,201
Bank of Montreal, Floating Rate Note, 3M Swap + 0.990%, FRN (r)Ω 1.048%, 09/07/23. AUD	9,000	6,436,208	Ω 2.375%, 01/14/25.	14,627	14,641,900
Bank of New Zealand Ω 1.000%, 03/03/26.	3,000	2,867,742	Ω 1.000%, 01/20/26.	17,000	16,212,516
Bank of Nova Scotia 2.700%, 03/07/22.	3,305	3,312,755	#Ω 1.000%, 01/20/26.	3,000	2,861,032
# 3.400%, 02/11/24.	2,801	2,900,540	Bristol-Myers Squibb Co. 3.200%, 06/15/26.	9,858	10,306,687
1.050%, 03/02/26.	20,000	19,186,812	British Telecommunications PLC Ω 0.500%, 06/23/22. EUR	1,600	1,799,444
2.700%, 08/03/26.	4,000	4,093,350	Ω 1.125%, 03/10/23. EUR	8,776	9,978,124
1.300%, 09/15/26.	19,675	18,919,903	Broadcom, Inc. 4.700%, 04/15/25.	32,760	35,185,586
Barclays PLC Ω 1.500%, 04/01/22. EUR	1,764	1,987,751	4.250%, 04/15/26.	7,000	7,478,562
3.650%, 03/16/25.	12,419	12,909,653	Brown & Brown, Inc. 4.200%, 09/15/24.	4,094	4,313,676
4.375%, 01/12/26.	7,380	7,882,068	Bunge Ltd. Finance Corp. 4.350%, 03/15/24.	36,460	38,277,645
BAT International Finance PLC Ω 2.375%, 01/19/23. EUR	12,041	13,835,621	1.630%, 08/17/25.	800	784,723
7.250%, 03/12/24. GBP	2,443	3,616,396	Caisse d'Amortissement de la Dette Sociale, , Ω 0.625%, 02/18/26.	79,100	75,815,374
Ω 3.950%, 06/15/25.	1,900	2,000,457	Campbell Soup Co. # 3.950%, 03/15/25.	7,000	7,385,158
# 1.668%, 03/25/26.	15,948	15,360,971	Canada Government International Bond 0.750%, 05/19/26.	145,300	139,607,546
Bayer U.S. Finance II LLC Ω 4.250%, 12/15/25.	13,000	13,861,320	Canada Housing Trust No 1, Floating Rate Note, 3M CDOR - 0.035%, FRN (r)Ω 0.468%, 09/15/25. CAD	10,000	7,915,541
Bayer U.S. Finance LLC Ω 3.375%, 10/08/24.	1,000	1,032,041	Canada Housing Trust No 1, Floating Rate Note, 3M CDOR - 0.040%, FRN (r)Ω 0.463%, 03/15/25. CAD	53,000	41,944,571

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Canada Housing Trust No 1, Floating Rate Note, 3M CDOR - 0.050%, FRN (r)Ω 0.453%, 03/15/24. CAD	25,000	\$19,751,033	Comerica, Inc. # 3.700%, 07/31/23.	3,000	\$ 3,094,700
Canadian Imperial Bank of Commerce			Commonwealth Bank of Australia		
2.040%, 03/21/22. CAD	5,000	3,941,942	3.250%, 03/31/22. AUD	3,200	2,273,481
2.300%, 07/11/22. CAD	60,000	47,515,714	Commonwealth Bank of Australia, Floating Rate Note, 3M Swap + 0.930%, FRN		
Ω 0.750%, 03/22/23. EUR	2,000	2,272,547	(r) 0.975%, 08/16/23. AUD	13,000	9,283,376
2.970%, 07/11/23. CAD	21,500	17,244,483	Conagra Brands, Inc. 4.300%, 05/01/24.	1,409	1,482,885
3.290%, 01/15/24. CAD	20,000	16,115,329	Constellation Brands, Inc. 3.200%, 02/15/23.	5,191	5,279,068
1.250%, 06/22/26.	6,718	6,433,359	Cooperatieve Rabobank UA Ω 4.750%, 06/06/22. EUR	3,000	3,430,647
Canadian Natural Resources Ltd.			Cooperatieve Rabobank UA, Floating Rate Note, SOFR + 0.300%, FRN		
2.950%, 01/15/23.	5,215	5,292,851	(r) 0.350%, 01/12/24.	3,925	3,931,164
3.900%, 02/01/25.	3,389	3,546,813	Corporate Office Properties LP		
2.050%, 07/15/25.	9,609	9,551,236	# 2.250%, 03/15/26.	8,645	8,610,232
Capital One Financial Corp.			Cox Communications, Inc. Ω 3.850%, 02/01/25.	2,000	2,092,541
3.750%, 04/24/24.	1,959	2,039,940	CREDIT AGRICOLE LONDON SR UNSECURED REGS 01/27 4.125		
3.200%, 02/05/25.	17,612	18,163,034	# 4.125%, 01/10/27.	750	806,750
Cardinal Health, Inc.			Credit Suisse Group AG 3.750%, 03/26/25.	8,857	9,216,544
3.079%, 06/15/24.	6,000	6,153,848	4.550%, 04/17/26.	25,143	27,081,667
Cargill, Inc.			Credit Suisse Group Funding Guernsey Ltd.		
Ω 0.750%, 02/02/26.	3,200	3,060,556	Ω 1.250%, 04/14/22. EUR	10,220	11,518,496
Carrier Global Corp.			Crown Castle International Corp.		
2.242%, 02/15/25.	4,000	4,034,172	1.050%, 07/15/26.	8,500	8,021,164
Celanese U.S. Holdings LLC			CVS Health Corp. 3.875%, 07/20/25.	1,000	1,057,931
1.400%, 08/05/26.	13,001	12,489,752	Daimler Finance North America LLC		
Charles Schwab Corp.			Ω 2.700%, 06/14/24.	3,000	3,067,036
0.900%, 03/11/26.	11,064	10,633,057	Ω 3.300%, 05/19/25.	200	208,220
1.150%, 05/13/26.	4,500	4,359,582	#Ω 1.450%, 03/02/26.	43,727	42,582,332
Chevron Corp.			Daimler International Finance BV		
3.326%, 11/17/25.	4,000	4,209,867	Ω 2.000%, 09/04/23. GBP	2,000	2,702,936
2.954%, 05/16/26.	4,000	4,155,350	Danske Bank AS		
Church & Dwight Co., Inc.			Ω 0.875%, 05/22/23. EUR	1,500	1,703,806
# 2.875%, 10/01/22.	7,000	7,089,292	Ω 5.375%, 01/12/24.	2,000	2,126,913
Cigna Corp.			Dexia Credit Local SA		
# 3.250%, 04/15/25.	1,260	1,308,143	Ω 0.250%, 06/02/22. EUR	8,000	9,010,485
1.250%, 03/15/26.	31,845	30,735,483	Ω 1.125%, 04/09/26.	23,700	23,052,807
Citigroup, Inc.			Discover Financial Services 4.500%, 01/30/26.	403	434,250
3.400%, 05/01/26.	36,850	38,703,188			
3.200%, 10/21/26.	9,000	9,328,155			
Citizens Bank NA					
2.650%, 05/26/22.	8,635	8,677,682			
Citrix Systems, Inc.					
1.250%, 03/01/26.	2,000	1,965,479			
CNA Financial Corp.					
3.950%, 05/15/24.	11,000	11,469,919			
CNH Industrial Capital LLC					
4.375%, 04/05/22.	200	201,231			
1.950%, 07/02/23.	4,000	4,017,675			
4.200%, 01/15/24.	2,570	2,682,281			
Comcast Cable Communications Holdings, Inc.					
9.455%, 11/15/22.	6,000	6,399,240			
Comcast Corp.					
3.150%, 03/01/26.	5,000	5,215,249			

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Discovery			European Investment Bank,		
Communications LLC			Floating Rate Note,		
3.450%, 03/15/25.....	1,200	\$ 1,240,076	SONIO/N + 0.350%, FRN		
Dollar General Corp.			(r)Ω 0.545%, 06/29/23..... GBP	1,653	\$ 2,232,456
3.250%, 04/15/23.....	8,009	8,156,015	Exelon Corp.		
Duke Energy Corp.			# 3.950%, 06/15/25.....	3,300	3,487,240
2.650%, 09/01/26.....	5,800	5,911,194	Exelon Generation Co. LLC		
DXC Technology Co.			3.250%, 06/01/25.....	14,000	14,487,987
1.800%, 09/15/26.....	1,139	1,101,853	Expedia Group, Inc.		
Eaton Corp.			# 5.000%, 02/15/26.....	19,000	20,831,129
# 2.750%, 11/02/22.....	1,285	1,302,090	Fidelity & Guaranty Life		
Edison International			Holdings, Inc.		
2.400%, 09/15/22.....	2,600	2,617,770	Ω 5.500%, 05/01/25.....	27,262	29,945,032
2.950%, 03/15/23.....	2,000	2,020,809	Fidelity National Information		
4.950%, 04/15/25.....	39,815	42,864,736	Services, Inc.		
Enbridge Pipelines, Inc.			1.150%, 03/01/26.....	32,700	31,291,738
3.000%, 08/10/26..... CAD	9,500	7,588,341	Fiserv, Inc.		
Enbridge, Inc.			3.200%, 07/01/26.....	11,250	11,659,065
3.190%, 12/05/22..... CAD	5,000	3,986,587	Flex Ltd.		
# 2.500%, 01/15/25.....	6,000	6,078,065	4.750%, 06/15/25.....	2,050	2,206,163
Enel Finance International			# 3.750%, 02/01/26.....	13,620	14,287,845
NV			GATX Corp.		
Ω 5.000%, 09/14/22..... EUR	2,000	2,321,327	4.750%, 06/15/22.....	12,125	12,302,834
Energy Transfer L.P.			General Motors Co.		
4.050%, 03/15/25.....	1,100	1,150,766	6.125%, 10/01/25.....	3,000	3,382,227
Energy Transfer LP			General Motors Financial		
4.750%, 01/15/26.....	3,000	3,221,969	Co., Inc.		
Enterprise Products			3.550%, 07/08/22.....	1,150	1,163,472
Operating LLC			3.250%, 01/05/23.....	1,300	1,322,353
3.700%, 02/15/26.....	1,071	1,129,743	# 2.750%, 06/20/25.....	24,253	24,559,399
Equifax, Inc.			# 1.250%, 01/08/26.....	3,800	3,633,210
# 3.950%, 06/15/23.....	10,000	10,304,059	5.250%, 03/01/26.....	11,892	13,077,086
Equinor ASA			Georgia Power Co.		
1.750%, 01/22/26.....	10,100	9,995,421	3.250%, 04/01/26.....	3,300	3,416,708
ERAC USA Finance LLC			Gilead Sciences, Inc.		
Ω 3.850%, 11/15/24.....	15,000	15,708,465	3.650%, 03/01/26.....	20,418	21,572,961
European Bank for			GlaxoSmithKline Capital, Inc.		
Reconstruction &			# 2.800%, 03/18/23.....	5,700	5,807,661
Development, Floating			Glencore Funding LLC		
Rate Note, SOFR +			Ω 4.125%, 03/12/24.....	2,145	2,234,748
0.190%, FRN			#Ω 4.625%, 04/29/24.....	16,455	17,387,983
(r) 0.240%, 04/14/26.....	142,000	142,120,481	Ω 1.625%, 09/01/25.....	6,626	6,487,001
European Bank for			Ω 1.625%, 04/27/26.....	20,600	19,967,481
Reconstruction &			Global Payments, Inc.		
Development, Floating			3.750%, 06/01/23.....	1,000	1,022,869
Rate Note, SOFR +			2.650%, 02/15/25.....	10,500	10,607,627
0.280%, FRN			1.200%, 03/01/26.....	15,648	14,904,684
(r) 0.330%, 10/15/24.....	52,556	52,786,195	Goldman Sachs Group, Inc.		
European Investment Bank			Ω 3.250%, 02/01/23..... EUR	12,360	14,358,632
Ω 0.500%, 07/19/22..... SEK	40,000	4,299,654	# 3.500%, 01/23/25.....	10,000	10,399,746
0.375%, 03/26/26.....	104,489	99,466,880	Halliburton Co.		
European Investment Bank,			# 3.500%, 08/01/23.....	2,800	2,869,373
Floating Rate Note, SOFR			Harley-Davidson Financial		
+ 0.280%, FRN			Services, Inc.		
(r)Ω 0.330%, 03/05/24.....	93,500	93,845,950	Ω 2.550%, 06/09/22.....	11,012	11,050,718
			Ω 3.350%, 02/15/23.....	500	508,857

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Hewlett Packard Enterprise Co.			Intesa Sanpaolo SpA		
4.450%, 10/02/23.	17,587	\$ 18,374,647	Ω 0.875%, 06/27/22. EUR	3,000	\$ 3,386,738
# 4.900%, 10/15/25.	500	540,500	#Ω 3.125%, 07/14/22.	1,025	1,034,909
Honda Canada Finance, Inc.			J M Smucker Co.		
2.268%, 07/15/22. CAD	20,000	15,825,984	3.500%, 03/15/25.	1,000	1,048,318
HP, Inc.			Jabil, Inc.		
# 2.200%, 06/17/25.	19,000	19,036,626	1.700%, 04/15/26.	15,609	15,236,736
HSBC Holdings PLC			Japan Bank for International Cooperation		
Ω 3.196%, 12/05/23. CAD	16,000	12,846,194	1.750%, 10/17/24.	1,000	1,006,795
4.300%, 03/08/26.	9,000	9,650,185	JPMorgan Chase & Co.		
Humana, Inc.			3.300%, 04/01/26.	43,790	45,735,789
3.850%, 10/01/24.	17,000	17,763,729	Juniper Networks, Inc.		
Hyatt Hotels Corp.			# 1.200%, 12/10/25.	12,000	11,637,431
4.850%, 03/15/26.	1,800	1,938,542	Kellogg Co.		
ING Groep NV			0.800%, 11/17/22. EUR	6,000	6,798,605
#Ω 4.625%, 01/06/26.	7,000	7,649,506	3.250%, 04/01/26.	3,888	4,045,591
Inter-American Development Bank			Kinder Morgan, Inc.		
0.875%, 04/20/26.	168,323	162,758,176	4.300%, 06/01/25.	9,000	9,584,924
4.250%, 06/11/26. AUD	41,200	31,999,947	Kinross Gold Corp.		
Inter-American Development Bank, Floating Rate Note, SOFR + 0.250%, FRN			# 5.950%, 03/15/24.	3,715	3,985,002
(r) 0.300%, 02/04/25.	5,000	5,016,700	Kommunalbanken AS		
International Bank for Reconstruction & Development			4.250%, 07/16/25. AUD	190	145,664
0.500%, 05/18/26. AUD	7,540	5,025,806	Ω 0.500%, 01/13/26.	29,000	27,721,458
International Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.300%, FRN			Kommuninvest I Sverige AB		
(r) 0.350%, 08/06/24.	69,900	70,238,316	Ω 0.250%, 06/01/22. SEK	839,890	90,148,840
International Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.310%, FRN			Ω 0.750%, 02/22/23. SEK	97,500	10,539,322
(r) 0.359%, 09/18/25.	119,400	120,099,684	Kreditanstalt fuer Wiederaufbau		
International Bank for Reconstruction & Development, Floating Rate Note, SONIO/N + 0.270%, FRN			1.250%, 08/28/23. NOK	755,000	84,427,743
(r) 0.403%, 05/15/24. GBP	4,182	5,647,429	Ω 1.625%, 04/03/24. NOK	122,000	13,656,373
International Business Machines Corp.			0.625%, 01/22/26.	40,800	39,194,005
3.300%, 05/15/26.	37,500	39,189,333	3.200%, 09/11/26. AUD	1,200	896,686
International Finance Corp.			Kuntarahoitus Oyj		
Ω 3.200%, 07/22/26. AUD	5,500	4,105,657	Ω 0.625%, 03/20/26.	3,000	2,868,990
Interpublic Group of Cos., Inc.			Laboratory Corp. of America Holdings		
4.200%, 04/15/24.	1,000	1,051,922	# 1.550%, 06/01/26.	10,800	10,471,314
			Landwirtschaftliche Rentenbank		
			0.875%, 03/30/26.	10,000	9,672,043
			Ω 4.750%, 05/06/26. AUD	14,100	11,140,303
			Lazard Group LLC		
			3.750%, 02/13/25.	2,000	2,094,115
			LeasePlan Corp. NV		
			Ω 2.875%, 10/24/24.	15,100	15,339,164
			Lloyds Banking Group PLC		
			4.450%, 05/08/25.	3,600	3,846,880
			Lowe's Cos., Inc.		
			2.500%, 04/15/26.	4,600	4,697,178
			LSEGA Financing PLC		
			Ω 1.375%, 04/06/26.	2,500	2,406,439
			LyondellBasell Industries NV		
			5.750%, 04/15/24.	2,424	2,607,529
			Macquarie Bank Ltd.		
			Ω 3.900%, 01/15/26.	2,632	2,809,130
			Marathon Petroleum Corp.		
			4.700%, 05/01/25.	12,646	13,598,658

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
5.125%, 12/15/26.....	568	\$ 635,504	Natwest Markets PLC		
Marsh & McLennan Cos., Inc.			Ω 3.625%, 09/29/22.....	200	\$ 203,745
3.500%, 06/03/24.....	2,165	2,250,455	Nestle Holdings, Inc.		
McDonald's Corp.			Ω 0.625%, 01/15/26.....	1,399	1,337,370
# 3.700%, 01/30/26.....	22,822	24,189,070	NetApp, Inc.		
McKesson Corp.			1.875%, 06/22/25.....	5,000	4,938,270
# 0.900%, 12/03/25.....	15,057	14,338,214	New South Wales Treasury		
Merck & Co., Inc.			Corp.		
# 0.750%, 02/24/26.....	8,100	7,782,018	Ω 4.000%, 05/20/26..... AUD	24,000	18,565,027
Mitsubishi UFJ Financial			New Zealand Government		
Group, Inc.			Bond		
Ω 0.680%, 01/26/23..... EUR	15,142	17,169,354	Ω 5.500%, 04/15/23..... NZD	9,500	6,526,356
2.193%, 02/25/25.....	3,000	3,013,149	0.500%, 05/15/26..... NZD	6,500	3,941,332
1.412%, 07/17/25.....	1,000	976,349	Nissan Motor Acceptance		
2.757%, 09/13/26.....	5,000	5,079,277	Corp.		
Morgan Stanley			#Ω 2.000%, 03/09/26.....	24,209	23,400,956
1.000%, 12/02/22..... EUR	600	681,880	Nissan Motor Co. Ltd.		
3.000%, 02/07/24..... CAD	8,500	6,803,410	#Ω 3.522%, 09/17/25.....	3,557	3,670,276
3.875%, 01/27/26.....	12,375	13,131,184	Nomura Holdings, Inc.		
3.125%, 07/27/26.....	21,000	21,730,729	2.648%, 01/16/25.....	11,228	11,371,969
MPLX LP			1.851%, 07/16/25.....	15,555	15,332,579
# 4.875%, 12/01/24.....	6,290	6,728,958	# 1.653%, 07/14/26.....	17,657	16,978,119
4.000%, 02/15/25.....	1,000	1,051,305	Nordic Investment Bank		
1.750%, 03/01/26.....	12,600	12,283,514	1.875%, 04/10/24..... NOK	489,000	54,997,380
Mylan, Inc.			# 0.500%, 01/21/26.....	3,000	2,872,300
Ω 3.125%, 01/15/23.....	5,125	5,207,480	Norway Government Bond		
4.200%, 11/29/23.....	663	688,145	Ω 2.000%, 05/24/23..... NOK	520,000	58,959,370
National Australia Bank Ltd.			Ω 3.000%, 03/14/24..... NOK	1,088,000	125,699,549
2.500%, 05/22/22.....	30,800	30,990,457	NRW Bank		
3.375%, 01/14/26.....	7,400	7,815,203	1.050%, 03/31/26..... AUD	5,600	3,809,376
National Australia Bank Ltd.,			NTT Finance Corp.		
3M Swap + 0.770%, FRN			Ω 1.162%, 04/03/26.....	25,550	24,585,359
(r) 0.845%, 01/21/25..... AUD	3,000	2,140,235	1.162%, 04/03/26.....	5,000	4,811,225
National Australia Bank Ltd.,			Oesterreichische Kontrollbank		
3M Swap + 0.920%, FRN			AG		
(r) 0.985%, 06/19/24..... AUD	13,000	9,300,408	0.500%, 02/02/26.....	3,600	3,439,014
National Australia Bank Ltd.,			Omnicom Group,		
Floating Rate Note, 3M			Inc./Omnicom Capital, Inc.		
Swap + 0.930%, FRN			3.650%, 11/01/24.....	4,000	4,180,688
(r) 0.992%, 09/26/23..... AUD	16,000	11,429,538	Oracle Corp.		
National Australia Bank Ltd.,			3.400%, 07/08/24.....	5,000	5,151,505
Floating Rate Note, 3M			1.650%, 03/25/26.....	36,500	35,295,001
Swap + 1.040%, FRN			Penske Truck Leasing		
(r)Ω 1.089%, 02/26/24..... AUD	11,000	7,884,713	Canada, Inc.		
National Bank of Canada			2.850%, 12/07/22..... CAD	2,000	1,589,726
2.100%, 02/01/23.....	1,120	1,131,642	Penske Truck Leasing Co.		
National Rural Utilities			LP/PTL Finance Corp.		
Cooperative Finance Corp.			Ω 4.250%, 01/17/23.....	9,025	9,282,163
# 1.000%, 06/15/26.....	6,000	5,751,277	Ω 4.125%, 08/01/23.....	2,707	2,800,384
National Securities Clearing			Ω 4.450%, 01/29/26.....	3,072	3,311,390
Corp.			Ω 1.700%, 06/15/26.....	31,500	30,644,608
Ω 0.750%, 12/07/25.....	4,000	3,831,604	Perrigo Finance Unlimited		
Nationwide Building Society			Co.		
Ω 3.900%, 07/21/25.....	6,918	7,303,155	3.900%, 12/15/24.....	6,632	6,750,563
Ω 1.500%, 10/13/26.....	20,000	19,291,196	Pfizer, Inc.		
# 1.500%, 10/13/26.....	1,500	1,446,840	0.250%, 03/06/22..... EUR	14,700	16,517,197
Natwest Group PLC					
4.800%, 04/05/26.....	10,700	11,651,940			

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
Philip Morris International, Inc.			Ross Stores, Inc.		
# 2.750%, 02/25/26.	2,117	\$ 2,168,019	4.600%, 04/15/25.	7,200	\$ 7,741,529
0.875%, 05/01/26.	2,974	2,821,769	0.875%, 04/15/26.	3,000	2,859,699
Phillips 66			Royal Bank of Canada		
# 3.850%, 04/09/25.	5,000	5,261,644	Ω 1.968%, 03/02/22. CAD	35,000	27,569,642
# 1.300%, 02/15/26.	6,500	6,244,992	2.352%, 07/02/24. CAD	10,000	7,910,003
Phillips 66 Partners LP			0.875%, 01/20/26.	56,400	53,972,296
2.450%, 12/15/24.	11,084	11,232,082	Royalty Pharma PLC		
3.605%, 02/15/25.	4,667	4,848,021	1.200%, 09/02/25.	12,275	11,787,898
PPG Industries, Inc.			Ryder System, Inc.		
# 1.200%, 03/15/26.	34,526	33,287,382	3.400%, 03/01/23.	18,180	18,565,968
Procter & Gamble Co.			3.875%, 12/01/23.	290	301,156
# 2.700%, 02/02/26.	900	933,981	2.500%, 09/01/24.	6,000	6,096,412
Province of Alberta Canada			Sanofi		
2.650%, 09/01/23. CAD	21,500	17,243,807	Ω 0.000%, 03/21/22. EUR	1,500	1,685,664
Province of British Columbia Canada			Santander Holdings USA, Inc.		
# 0.900%, 07/20/26.	146,800	141,812,178	3.400%, 01/18/23.	18,560	18,891,094
Province of Ontario Canada			3.450%, 06/02/25.	2,625	2,707,452
3.150%, 06/02/22. CAD	15,300	12,138,654	Schlumberger Holdings Corp.		
0.625%, 01/21/26.	118,667	113,657,006	Ω 4.000%, 12/21/25.	7,340	7,752,522
# 1.050%, 04/14/26.	70,000	67,916,117	SFIL SA		
Province of Quebec Canada			Ω 0.625%, 02/09/26.	40,400	38,629,742
3.000%, 09/01/23. CAD	40,000	32,270,936	Shell International Finance BV		
2.500%, 04/20/26.	6,695	6,902,713	Ω 1.000%, 04/06/22. EUR	1,000	1,126,203
Province of Quebec Canada, Floating Rate Note, 3M CDOR + 0.405%, FRN			3.250%, 05/11/25.	2,000	2,090,267
(r) 0.968%, 10/13/24. CAD	30,000	23,998,584	2.875%, 05/10/26.	4,200	4,364,279
Province of Quebec Canada, Floating Rate Note, 3M CDOR + 0.545%, FRN			Siemens		
(r) 1.258%, 10/19/23. CAD	15,000	11,961,531	Financieringsmaatschappij NV		
PSP Capital, Inc.			1.200%, 03/11/26.	10,000	9,667,925
Ω 1.000%, 06/29/26.	44,693	43,143,392	#Ω 2.350%, 10/15/26.	1,500	1,509,710
Public Storage			Simon Property Group L.P.		
# 0.875%, 02/15/26.	22,500	21,576,071	# 3.300%, 01/15/26.	2,000	2,084,121
PulteGroup, Inc.			Simon Property Group LP		
# 5.500%, 03/01/26.	3,000	3,346,500	# 3.500%, 09/01/25.	18,500	19,408,523
Queensland Treasury Corp.			Skandinaviska Enskilda Banken AB		
Ω 3.250%, 07/21/26. AUD	500	376,009	Ω 1.250%, 08/05/22. GBP	2,000	2,692,478
Realty Income Corp.			Societe Generale SA		
# 4.625%, 11/01/25.	400	435,806	Ω 4.250%, 09/14/23.	500	519,862
Republic of Italy Government International Bond			Ω 2.625%, 10/16/24.	2,000	2,020,319
6.875%, 09/27/23.	14,450	15,692,125	#Ω 1.375%, 07/08/25.	6,600	6,422,590
2.375%, 10/17/24.	23,379	23,684,036	Southern Power Co.		
1.250%, 02/17/26.	3,000	2,875,461	1.000%, 06/20/22. EUR	9,710	10,966,519
Reynolds American, Inc.			# 0.900%, 01/15/26.	6,682	6,369,495
4.450%, 06/12/25.	8,000	8,483,571	Southwest Airlines Co.		
Roche Holdings, Inc.			4.750%, 05/04/23.	5,185	5,382,575
#Ω 0.991%, 03/05/26.	44,350	42,810,249	Southwestern Electric Power Co.		
Rogers Communications, Inc.			# 1.650%, 03/15/26.	37,229	36,326,605
# 3.625%, 12/15/25.	313	327,689	Spectra Energy Partners LP		
Roper Technologies, Inc.			# 3.500%, 03/15/25.	5,000	5,181,909
1.000%, 09/15/25.	3,000	2,880,025			

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
State of North			Verizon Communications, Inc.		
Rhine-Westphalia			# 3.376%, 02/15/25.....	5,000	\$ 5,233,380
Germany, Floating Rate			# 0.850%, 11/20/25.....	4,900	4,695,687
Note, SONIO/N + 0.380%,			1.450%, 03/20/26.....	29,100	28,401,450
FRN			VF Corp.		
(r)Ω 0.576%, 10/15/24..... GBP	4,000	\$ 5,407,765	2.050%, 04/23/22.....	1,482	1,487,012
Stryker Corp.			ViacomCBS, Inc.		
# 3.375%, 11/01/25.....	20,700	21,642,754	# 4.750%, 05/15/25.....	33,200	35,700,352
Sumitomo Mitsui Financial			4.000%, 01/15/26.....	1,400	1,485,238
Group, Inc.			VMware, Inc.		
2.784%, 07/12/22.....	1,150	1,160,571	1.400%, 08/15/26.....	12,609	12,078,144
# 0.948%, 01/12/26.....	24,971	23,851,298	Volkswagen Financial		
2.632%, 07/14/26.....	21,000	21,318,562	Services AG		
Suncor Energy, Inc.			Ω 1.375%, 10/16/23..... EUR	5,000	5,739,427
3.100%, 05/15/25.....	18,000	18,572,980	Volkswagen Group of		
Svenska Handelsbanken AB			America Finance LLC		
Ω 0.250%, 02/28/22..... EUR	13,000	14,612,741	#Ω 2.850%, 09/26/24.....	1,000	1,023,996
Temasek Financial I Ltd.			Volkswagen International		
Ω 0.500%, 03/01/22..... EUR	3,180	3,574,816	Finance NV		
Thomson Reuters Corp.			Ω 0.875%, 01/16/23..... EUR	4,200	4,764,704
2.239%, 05/14/25..... CAD	750	586,412	Volkswagen Leasing GmbH		
Toronto-Dominion Bank			Ω 2.125%, 04/04/22..... EUR	2,496	2,815,848
# 0.750%, 01/06/26.....	32,440	30,957,526	Vornado Realty LP		
1.200%, 06/03/26.....	169,033	162,560,289	2.150%, 06/01/26.....	16,200	15,945,575
Toronto-Dominion Bank,			Walgreens Boots Alliance,		
Floating Rate Note, 3M			Inc.		
Swap + 1.000%, FRN			3.450%, 06/01/26.....	2,031	2,124,300
(r)Ω 1.068%, 07/10/24..... AUD	7,200	5,155,747	Walt Disney Co.		
Toyota Credit Canada, Inc.			# 1.750%, 01/13/26.....	3,600	3,566,484
Ω 2.020%, 02/28/22..... CAD	10,000	7,874,916	Wells Fargo & Co.		
2.350%, 07/18/22..... CAD	10,000	7,917,476	Ω 1.500%, 09/12/22..... EUR	2,700	3,069,443
Toyota Motor Corp.			3.184%, 02/08/24..... CAD	35,750	28,691,403
1.339%, 03/25/26.....	12,018	11,773,448	3.000%, 02/19/25.....	2,800	2,874,749
Toyota Motor Credit Corp.			# 3.550%, 09/29/25.....	2,300	2,414,885
Ω 2.375%, 02/01/23..... EUR	2,000	2,306,437	3.000%, 04/22/26.....	5,840	6,002,963
# 1.125%, 06/18/26.....	5,000	4,835,571	2.975%, 05/19/26..... CAD	1,000	795,138
Treasury Corp. of Victoria			3.000%, 10/23/26.....	11,800	12,123,680
0.500%, 11/20/25..... AUD	27,400	18,538,002	Western Australian Treasury		
UBS Group AG			Corp.		
Ω 1.750%, 11/16/22..... EUR	9,052	10,343,350	Ω 2.750%, 10/20/22..... AUD	13,000	9,359,936
Ω 4.125%, 09/24/25.....	7,000	7,442,486	Western Union Co.		
4.125%, 09/24/25.....	21,000	22,327,457	# 1.350%, 03/15/26.....	52,086	50,072,931
# 4.125%, 04/15/26.....	4,000	4,275,821	Westpac Banking Corp.		
Ω 4.125%, 04/15/26.....	2,700	2,886,179	2.850%, 05/13/26.....	8,100	8,407,538
UniCredit SpA			1.150%, 06/03/26.....	85,650	82,785,563
Ω 7.830%, 12/04/23.....	6,920	7,594,700	Ω 4.125%, 06/04/26..... AUD	1,500	1,142,727
UnitedHealth Group, Inc.			Westpac Banking Corp., 3M		
# 1.250%, 01/15/26.....	8,000	7,809,631	Swap + 0.880%, FRN		
3.100%, 03/15/26.....	1,000	1,049,156	(r)Ω 0.925%, 08/16/24..... AUD	8,000	5,720,629
# 1.150%, 05/15/26.....	1,500	1,452,995	Westpac Banking Corp., 3M		
Utah Acquisition Sub, Inc.			Swap + 1.140%, FRN		
3.950%, 06/15/26.....	3,000	3,167,571	(r)Ω 1.205%, 04/24/24..... AUD	8,000	5,750,959
Valero Energy Corp.			Whirlpool Corp.		
2.850%, 04/15/25.....	27,750	28,320,985	# 3.700%, 03/01/23.....	1,525	1,561,938
3.400%, 09/15/26.....	8,600	8,937,697	Williams Cos., Inc.		
Ventas Realty LP			4.300%, 03/04/24.....	5,100	5,340,190
3.500%, 04/15/24.....	1,000	1,034,517	3.900%, 01/15/25.....	5,442	5,729,201
2.650%, 01/15/25.....	2,000	2,034,753			

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value†		Shares	Value†
			SECURITIES LENDING COLLATERAL — (2.0%)		
			@§ The DFA Short Term		
WRKCo, Inc.					
4.650%, 03/15/26.....	1,000	\$ 1,095,099	Investment Fund	12,345,784	\$ 142,828,373
Zimmer Biomet Holdings, Inc.					
3.050%, 01/15/26.....	3,000	3,072,146			
TOTAL BONDS.....		6,719,396,563			
U.S. TREASURY OBLIGATIONS — (1.7%)					
U.S. Treasury Notes					
1.000%, 12/15/24.....	20,000	19,795,312			
0.375%, 11/30/25.....	90,000	86,157,422			
0.750%, 03/31/26.....	10,000	9,673,047			
TOTAL U.S. TREASURY OBLIGATIONS.....		115,625,781			
TOTAL INVESTMENT SECURITIES (Cost \$7,015,012,505).....					
		6,835,022,344			

As of January 31, 2022, DFA Short-Term Extended Quality Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	63,714,626	AUD	88,114,074	HSBC Bank	02/07/22	\$ 1,412,557
USD	11,336,744	NZD	16,681,039	HSBC Bank	02/08/22	361,394
USD	134,487,010	NOK	1,181,526,966	JP Morgan	02/08/22	1,653,812
USD	101,756,879	NOK	883,405,801	Citibank, N.A.	02/15/22	2,452,721
USD	115,713,435	CAD	144,786,424	HSBC Bank	02/15/22	1,812,382
USD	32,012,998	GBP	23,305,028	UBS AG	02/15/22	672,699
USD	114,107,994	NOK	998,426,347	UBS AG	02/22/22	1,889,128
USD	43,635,277	CAD	54,436,274	UBS AG	02/22/22	811,263
USD	103,026,100	CAD	129,060,147	HSBC Bank	02/28/22	1,497,042
USD	118,402,451	CAD	150,221,334	UBS AG	03/04/22	227,449
USD	37,486,156	SEK	339,485,278	Citibank, N.A.	03/28/22	1,058,028
USD	70,535,454	SEK	642,170,335	State Street Bank and Trust	04/01/22	1,624,299
USD	64,779,702	EUR	57,131,255	Morgan Stanley and Co. International	04/05/22	502,227
USD	47,209,892	EUR	41,632,377	State Street Bank and Trust	04/05/22	369,960
USD	67,826,973	EUR	59,047,023	State Street Bank and Trust	04/12/22	1,380,908
USD	114,103,395	AUD	157,312,605	UBS AG	04/13/22	2,832,893
USD	59,556,962	EUR	52,246,927	Bank of America Corp.	04/14/22	759,761
USD	99,994,589	AUD	138,386,680	State Street Bank and Trust	04/19/22	2,106,372
Total Appreciation						\$23,424,895
AUD	14,780,944	USD	10,610,848	JP Morgan	02/07/22	\$ (159,812)
USD	71,096,548	CAD	90,436,856	Bank of America Corp.	02/10/22	(48,718)
EUR	2,613,652	USD	2,976,502	Barclays Capital	04/05/22	(35,923)
EUR	785,182	USD	892,124	Citibank, N.A.	04/05/22	(8,728)
EUR	7,701,115	USD	8,711,391	HSBC Bank	04/05/22	(46,988)
Total (Depreciation)						\$ (300,169)
Total Appreciation (Depreciation)						\$23,124,726

DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds.....	—	\$6,719,396,563	—	\$6,719,396,563
U.S. Treasury Obligations.....	—	115,625,781	—	115,625,781
Securities Lending Collateral.....	—	142,828,373	—	142,828,373
Forward Currency Contracts**.....	—	23,124,726	—	23,124,726
TOTAL.....	—	\$7,000,975,443	—	\$7,000,975,443

** Valued at the unrealized appreciation/(depreciation) on the investment.

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
AGENCY OBLIGATIONS — (2.0%)			Amcor Flexibles North		
Federal Home Loan Bank			America, Inc.		
2.125%, 12/14/29.....	5,000	\$ 5,090,641	2.630%, 06/19/30.....	375	\$ 368,259
Federal Home Loan			American International		
Mortgage Corp.			Group, Inc.		
6.250%, 07/15/32.....	16,000	22,410,680	4.700%, 07/10/35.....	5,000	5,768,261
Federal National Mortgage			AmerisourceBergen Corp.		
Association			3.450%, 12/15/27.....	8,000	8,392,033
0.875%, 08/05/30.....	15,000	<u>13,773,441</u>	2.800%, 05/15/30.....	3,800	3,807,599
TOTAL AGENCY			Amgen, Inc.		
OBLIGATIONS.....		<u>41,274,762</u>	# 2.300%, 02/25/31.....	7,100	6,853,887
BONDS — (90.4%)			2.800%, 08/15/41.....	7,000	6,315,640
3M Co.			Amphenol Corp.		
3.375%, 03/01/29.....	2,500	2,654,869	2.800%, 02/15/30.....	6,000	6,045,998
2.375%, 08/26/29.....	9,500	9,513,995	Anheuser-Busch InBev		
7-Eleven, Inc.			Worldwide, Inc.		
Ω 2.500%, 02/10/41.....	4,250	3,697,089	# 4.900%, 01/23/31.....	7,000	8,172,519
Abbott Laboratories			Anthem, Inc.		
5.300%, 05/27/40.....	2,000	2,602,989	# 3.650%, 12/01/27.....	555	590,230
AbbVie, Inc.			# 4.101%, 03/01/28.....	5,000	5,420,721
4.250%, 11/14/28.....	4,000	4,376,673	2.250%, 05/15/30.....	8,100	7,763,894
Activision Blizzard, Inc.			ANZ New Zealand		
# 1.350%, 09/15/30.....	2,000	1,808,277	International Ltd.		
Aetna, Inc.			#Ω 3.450%, 07/17/27.....	7,000	7,428,461
6.750%, 12/15/37.....	1,000	1,388,248	Aon Corp.		
Affiliated Managers Group,			3.750%, 05/02/29.....	10,175	10,850,970
Inc.			2.800%, 05/15/30.....	500	499,321
3.300%, 06/15/30.....	5,200	5,336,877	Appalachian Power Co.		
Agilent Technologies, Inc.			7.000%, 04/01/38.....	1,600	2,225,752
2.750%, 09/15/29.....	1,400	1,399,496	Apple, Inc.		
Ahold Finance USA LLC			3.000%, 11/13/27.....	9,500	9,911,764
# 6.875%, 05/01/29.....	388	489,906	2.200%, 09/11/29.....	5,000	4,964,126
Alimentation Couche-Tard,			1.250%, 08/20/30.....	5,500	5,004,178
Inc.			# 1.650%, 02/08/31.....	6,500	6,101,131
Ω 3.439%, 05/13/41.....	650	640,136	4.500%, 02/23/36.....	1,000	1,194,896
Allegion PLC			ArcelorMittal SA		
3.500%, 10/01/29.....	3,800	3,929,723	# 4.250%, 07/16/29.....	2,447	2,576,238
Allstate Corp.			Ares Capital Corp.		
5.350%, 06/01/33.....	1,900	2,305,169	3.200%, 11/15/31.....	5,000	4,683,673
Alphabet, Inc.			Arizona Public Service Co.		
1.100%, 08/15/30.....	20,400	18,598,512	2.200%, 12/15/31.....	5,000	4,712,933
1.900%, 08/15/40.....	6,000	5,111,869	Arrow Electronics, Inc.		
Altria Group, Inc.			3.875%, 01/12/28.....	5,330	5,636,937
# 4.800%, 02/14/29.....	736	808,877	Ashtead Capital, Inc.		
# 3.400%, 05/06/30.....	2,500	2,511,218	#Ω 2.450%, 08/12/31.....	2,000	1,892,534
2.450%, 02/04/32.....	6,000	5,455,870	Assurant, Inc.		
Amazon.com, Inc.			2.650%, 01/15/32.....	3,000	2,848,011
1.500%, 06/03/30.....	3,000	2,816,341	AstraZeneca PLC		
# 2.100%, 05/12/31.....	21,000	20,401,605	# 4.000%, 01/17/29.....	3,000	3,290,469
4.800%, 12/05/34.....	10,400	12,737,689	AT&T, Inc.		
3.875%, 08/22/37.....	1,000	1,116,432	# 2.750%, 06/01/31.....	6,634	6,544,321
			AvalonBay Communities, Inc.		
			# 2.450%, 01/15/31.....	3,000	2,968,497
			# 2.050%, 01/15/32.....	3,200	3,032,424

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
Avnet, Inc. 3.000%, 05/15/31.....	400	\$ 384,801	Ω 3.137%, 11/15/35.....	7,900	\$ 7,488,290
AXIS Specialty Finance PLC 4.000%, 12/06/27.....	4,780	5,096,680	Brookfield Finance, Inc. 4.350%, 04/15/30.....	2,000	2,184,856
Baker Hughes a GE Co. LLC/Baker Hughes Co-Obligor, Inc. 3.337%, 12/15/27.....	10,970	11,463,650	Bunge Ltd. Finance Corp. # 3.750%, 09/25/27.....	3,075	3,273,737
# 3.138%, 11/07/29.....	2,000	2,049,399	Camden Property Trust 2.800%, 05/15/30.....	2,000	2,019,838
Banco Santander SA 3.800%, 02/23/28.....	5,800	6,113,317	Campbell Soup Co. 4.150%, 03/15/28.....	905	980,396
3.490%, 05/28/30.....	600	617,757	Canadian Natural Resources Ltd. 2.950%, 07/15/30.....	4,980	4,961,779
Bank of Nova Scotia 2.450%, 02/02/32.....	6,000	5,819,293	5.850%, 02/01/35.....	2,000	2,384,841
BAT Capital Corp. 4.906%, 04/02/30.....	9,000	9,812,510	Cargill, Inc. Ω 2.125%, 04/23/30.....	3,470	3,358,369
4.390%, 08/15/37.....	2,000	2,021,088	Carrier Global Corp. # 2.700%, 02/15/31.....	2,500	2,456,389
Bayer U.S. Finance II LLC #Ω 4.375%, 12/15/28.....	7,000	7,577,041	3.377%, 04/05/40.....	1,000	989,764
Berkshire Hathaway Finance Corp. 1.850%, 03/12/30.....	5,000	4,812,287	CenterPoint Energy Resources Corp. 4.000%, 04/01/28.....	3,000	3,211,014
1.450%, 10/15/30.....	30,631	28,407,262	CenterPoint Energy, Inc. 2.950%, 03/01/30.....	2,000	2,011,389
Best Buy Co., Inc. 4.450%, 10/01/28.....	5,000	5,525,381	Charles Schwab Corp. # 2.750%, 10/01/29.....	3,000	3,039,503
Biogen, Inc. 2.250%, 05/01/30.....	12,000	11,308,745	4.625%, 03/22/30.....	5,000	5,711,934
Black Hills Corp. 4.350%, 05/01/33.....	8,837	9,719,369	Chevron Corp. 2.236%, 05/11/30.....	11,500	11,317,189
BlackRock, Inc. # 3.200%, 03/15/27.....	3,545	3,740,721	Choice Hotels International, Inc. 3.700%, 12/01/29.....	1,580	1,645,475
# 3.250%, 04/30/29.....	1,365	1,444,849	Chubb Corp. 6.500%, 05/15/38.....	500	714,830
1.900%, 01/28/31.....	26,000	24,753,882	CI Financial Corp. 3.200%, 12/17/30.....	1,000	986,361
BMW U.S. Capital LLC Ω 4.150%, 04/09/30.....	4,000	4,419,304	Cigna Corp. 4.375%, 10/15/28.....	5,000	5,502,540
BNP Paribas SA Ω 3.500%, 11/16/27.....	8,631	8,985,295	2.400%, 03/15/30.....	4,000	3,864,666
Boeing Co. 2.950%, 02/01/30.....	3,000	2,936,392	3.200%, 03/15/40.....	1,870	1,799,977
6.125%, 02/15/33.....	3,335	4,047,569	Cincinnati Financial Corp. 6.920%, 05/15/28.....	358	449,375
3.600%, 05/01/34.....	3,000	2,999,474	Citigroup, Inc. 8.125%, 07/15/39.....	5,000	8,034,074
3.250%, 02/01/35.....	700	669,042	Citrix Systems, Inc. # 3.300%, 03/01/30.....	2,000	2,002,755
Booking Holdings, Inc. 4.625%, 04/13/30.....	4,900	5,601,827	Clorox Co. 3.900%, 05/15/28.....	1,000	1,093,970
BP Capital Markets America, Inc. 3.017%, 01/16/27.....	1,600	1,656,830	CME Group, Inc. 3.750%, 06/15/28.....	813	881,665
# 1.749%, 08/10/30.....	1,800	1,670,287	CNO Financial Group, Inc. 5.250%, 05/30/29.....	2,750	3,058,256
2.721%, 01/12/32.....	2,000	1,978,821	Coca-Cola Co. # 2.500%, 06/01/40.....	3,000	2,799,430
3.060%, 06/17/41.....	10,000	9,463,301	Comcast Corp. 4.250%, 10/15/30.....	1,000	1,117,114
Bristol-Myers Squibb Co. 4.125%, 06/15/39.....	3,400	3,825,009	4.250%, 01/15/33.....	4,000	4,520,513
Brixmor Operating Partnership LP 2.500%, 08/16/31.....	1,983	1,872,002	7.050%, 03/15/33.....	3,837	5,314,390
Broadcom, Inc. 4.300%, 11/15/32.....	4,000	4,275,092	4.400%, 08/15/35.....	3,250	3,714,224
Ω 3.419%, 04/15/33.....	1,000	996,087			

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
Comerica, Inc. 4.000%, 02/01/29.....	1,000	\$ 1,088,499	DuPont de Nemours, Inc. 5.319%, 11/15/38.....	8,000	\$ 9,835,076
Commonwealth Bank of Australia Ω 1.875%, 09/15/31.....	3,500	3,312,894	Eagle Materials, Inc. 2.500%, 07/01/31.....	1,000	956,144
Conagra Brands, Inc. # 5.300%, 11/01/38.....	5,000	5,978,721	Eaton Corp. 4.000%, 11/02/32.....	12,465	13,878,496
ConocoPhillips 5.900%, 10/15/32.....	7,000	8,851,142	El du Pont de Nemours & Co. 2.300%, 07/15/30.....	1,225	1,203,415
6.500%, 02/01/39.....	1,500	2,101,224	Enel Finance International NV Ω 3.500%, 04/06/28.....	4,000	4,167,351
Consolidated Edison Co. of New York, Inc. 6.750%, 04/01/38.....	1,300	1,817,192	Enterprise Products Operating LLC 6.875%, 03/01/33.....	2,035	2,670,307
5.500%, 12/01/39.....	1,400	1,738,950	6.650%, 10/15/34.....	1,500	1,959,392
5.700%, 06/15/40.....	294	375,937	EOG Resources, Inc. # 4.375%, 04/15/30.....	8,000	8,965,770
Corporate Office Properties L.P. 2.900%, 12/01/33.....	2,000	1,884,232	Equinor ASA Ω 6.500%, 12/01/28.....	5,000	6,210,807
Costco Wholesale Corp. 1.750%, 04/20/32.....	37,598	35,094,194	# 2.375%, 05/22/30.....	2,000	1,975,187
Cox Communications, Inc. #Ω 4.800%, 02/01/35.....	1,797	2,034,714	ERP Operating LP # 1.850%, 08/01/31.....	2,000	1,880,833
Credit Agricole SA 3.875%, 04/15/24.....	78	81,698	Estee Lauder Cos., Inc. 2.600%, 04/15/30.....	2,400	2,423,955
CRH America Finance, Inc. Ω 3.950%, 04/04/28.....	2,280	2,465,919	Expedia Group, Inc. 3.250%, 02/15/30.....	853	851,042
Crown Castle International Corp. 2.250%, 01/15/31.....	2,000	1,873,325	Exxon Mobil Corp. 2.440%, 08/16/29.....	6,050	6,044,491
2.900%, 04/01/41.....	3,000	2,722,792	3.482%, 03/19/30.....	5,750	6,145,549
CSX Corp. # 2.400%, 02/15/30.....	2,000	1,985,781	FedEx Corp. 3.100%, 08/05/29.....	1,500	1,539,136
CVS Health Corp. 3.250%, 08/15/29.....	6,151	6,344,425	4.900%, 01/15/34.....	6,488	7,499,241
2.700%, 08/21/40.....	1,000	893,272	3.900%, 02/01/35.....	2,000	2,140,863
Daimler Finance North America LLC 8.500%, 01/18/31.....	9,188	13,345,880	Fidelity National Financial, Inc. 3.400%, 06/15/30.....	8,900	9,138,888
Danske Bank AS Ω 4.375%, 06/12/28.....	6,000	6,456,336	2.450%, 03/15/31.....	1,000	951,718
Deere & Co. # 5.375%, 10/16/29.....	650	784,363	Flex Ltd. 4.875%, 06/15/29.....	2,789	3,087,287
Dentsply Sirona, Inc. 3.250%, 06/01/30.....	3,833	3,940,284	# 4.875%, 05/12/30.....	2,500	2,761,981
Diageo Capital PLC 2.375%, 10/24/29.....	7,400	7,319,755	Flowserve Corp. 2.800%, 01/15/32.....	1,000	941,340
2.125%, 04/29/32.....	2,600	2,471,085	FMR LLC Ω 4.950%, 02/01/33.....	9,555	11,241,604
Discovery Communications LLC # 3.625%, 05/15/30.....	7,000	7,214,512	Fortune Brands Home & Security, Inc. 3.250%, 09/15/29.....	4,700	4,815,709
Dollar Tree, Inc. 4.200%, 05/15/28.....	5,234	5,681,926	Fox Corp. 5.476%, 01/25/39.....	4,000	4,838,613
Dow Chemical Co. 7.375%, 11/01/29.....	458	600,496	Fresenius Medical Care U.S. Finance III, Inc. #Ω 2.375%, 02/16/31.....	3,600	3,321,905
# 4.250%, 10/01/34.....	1,402	1,545,089	General Dynamics Corp. 4.250%, 04/01/40.....	3,952	4,553,072
Duke Energy Corp. 3.300%, 06/15/41.....	2,750	2,635,106	General Electric Co. 6.750%, 03/15/32.....	4,458	5,853,121

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
General Motors Co. 5.000%, 04/01/35.....	1,750	\$1,972,048	Jefferies Group LLC/Jefferies Group Capital Finance, Inc. 2.625%, 10/15/31.....	1,900	\$ 1,811,568
Georgia Power Co. # 2.650%, 09/15/29.....	5,000	4,958,638	Johnson & Johnson # 1.300%, 09/01/30.....	11,825	10,959,857
Georgia-Pacific LLC 7.750%, 11/15/29.....	4,960	6,753,054	# 4.950%, 05/15/33.....	3,800	4,731,845
Ω 2.300%, 04/30/30.....	7,000	6,871,695	4.375%, 12/05/33.....	4,334	5,109,198
Gilead Sciences, Inc. 4.000%, 09/01/36.....	1,000	1,104,209	# 3.550%, 03/01/36.....	1,500	1,640,496
2.600%, 10/01/40.....	5,000	4,476,062	# 2.100%, 09/01/40.....	14,000	12,356,200
GlaxoSmithKline Capital, Inc. 3.875%, 05/15/28.....	2,800	3,031,039	Juniper Networks, Inc. 3.750%, 08/15/29.....	7,000	7,373,792
5.375%, 04/15/34.....	7,000	8,898,102	Kellogg Co. 4.300%, 05/15/28.....	1,500	1,656,146
Glencore Funding LLC Ω 2.850%, 04/27/31.....	6,000	5,735,038	7.450%, 04/01/31.....	1,100	1,502,862
Global Payments, Inc. 4.450%, 06/01/28.....	1,071	1,166,412	Kemper Corp. 2.400%, 09/30/30.....	5,500	5,241,251
Goldman Sachs Group, Inc. # 6.125%, 02/15/33.....	7,000	8,890,370	KeyCorp 2.550%, 10/01/29.....	9,783	9,761,187
Halliburton Co. # 2.920%, 03/01/30.....	3,000	3,007,157	Kilroy Realty LP 2.500%, 11/15/32.....	3,000	2,804,317
6.700%, 09/15/38.....	5,400	7,194,613	Kinder Morgan Energy Partners LP 6.500%, 09/01/39.....	1,565	1,969,973
Health Care Service Corp. A Mutual Legal Reserve Co. Ω 2.200%, 06/01/30.....	3,500	3,321,767	Kroger Co. 7.500%, 04/01/31.....	6,725	9,154,142
Home Depot, Inc. 3.300%, 04/15/40.....	9,000	9,160,144	Lam Research Corp. 4.000%, 03/15/29.....	2,000	2,197,110
HP, Inc. 3.400%, 06/17/30.....	9,000	9,209,337	Lazard Group LLC 4.500%, 09/19/28.....	7,000	7,729,926
HSBC Holdings PLC 4.950%, 03/31/30.....	3,556	4,049,585	Lear Corp. 3.800%, 09/15/27.....	261	275,494
ING Groep NV 3.950%, 03/29/27.....	6,550	7,004,068	3.500%, 05/30/30.....	3,995	4,135,949
# 4.550%, 10/02/28.....	206	228,535	Leggett & Platt, Inc. # 4.400%, 03/15/29.....	11,000	12,030,254
Intel Corp. # 4.000%, 12/15/32.....	1,200	1,351,447	Leidos, Inc. 2.300%, 02/15/31.....	3,000	2,760,345
Intercontinental Exchange, Inc. 2.100%, 06/15/30.....	5,581	5,340,291	Liberty Mutual Group, Inc. Ω 4.569%, 02/01/29.....	4,000	4,505,827
2.650%, 09/15/40.....	5,000	4,568,600	Lincoln National Corp. 3.050%, 01/15/30.....	11,900	12,097,589
International Business Machines Corp. 3.300%, 01/27/27.....	1,726	1,815,457	# 3.400%, 01/15/31.....	60	62,760
3.500%, 05/15/29.....	29	30,613	Lloyds Banking Group PLC 4.375%, 03/22/28.....	4,000	4,368,734
# 1.950%, 05/15/30.....	2,800	2,647,887	Lockheed Martin Corp. 4.500%, 05/15/36.....	2,650	3,092,132
5.875%, 11/29/32.....	66	83,945	Loews Corp. 6.000%, 02/01/35.....	1,900	2,445,166
# 4.150%, 05/15/39.....	2,300	2,505,385	LSEGA Financing PLC Ω 2.500%, 04/06/31.....	5,000	4,861,831
Interstate Power & Light Co. 2.300%, 06/01/30.....	2,228	2,143,972	Markel Corp. 3.350%, 09/17/29.....	8,000	8,405,342
Intesa Sanpaolo SpA Ω 3.875%, 07/14/27.....	4,000	4,158,236	Mars, Inc. Ω 3.600%, 04/01/34.....	9,159	9,888,828
ITC Holdings Corp. Ω 2.950%, 05/14/30.....	1,500	1,496,838	Marsh & McLennan Cos., Inc. 4.375%, 03/15/29.....	1,762	1,963,836
Jabil, Inc. 3.600%, 01/15/30.....	3,995	4,153,336	2.250%, 11/15/30.....	8,300	8,005,664
# 3.000%, 01/15/31.....	6,567	6,505,714	2.375%, 12/15/31.....	65	62,843
			5.875%, 08/01/33.....	2,500	3,194,676

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
McDonald's Corp. 4.875%, 07/15/40.....	7,200	\$ 8,630,578	Nucor Corp. 3.950%, 05/01/28.....	6,000	\$ 6,483,664
Merck & Co., Inc. # 1.450%, 06/24/30.....	11,000	10,193,475	2.700%, 06/01/30.....	3,700	3,687,456
# 2.350%, 06/24/40.....	5,100	4,559,551	Nutrien Ltd. 2.950%, 05/13/30.....	2,000	2,029,133
Merck Sharp & Dohme Corp. 6.400%, 03/01/28.....	1,591	1,951,663	NVIDIA Corp. 3.500%, 04/01/40.....	2,000	2,116,067
MetLife, Inc. 6.500%, 12/15/32.....	300	402,333	Omnicom Group, Inc. 4.200%, 06/01/30.....	1,270	1,389,514
5.700%, 06/15/35.....	6,900	8,862,903	Ontario Teachers' Finance Trust		
Micron Technology, Inc. # 4.663%, 02/15/30.....	4,334	4,790,977	Ω 2.000%, 04/16/31.....	12,800	12,524,944
3.366%, 11/01/41.....	2,000	1,903,160	Oracle Corp. # 3.250%, 11/15/27.....	5,650	5,805,797
Microsoft Corp. # 3.500%, 02/12/35.....	19,000	20,670,266	# 3.250%, 05/15/30.....	7,966	7,980,335
4.200%, 11/03/35.....	5,750	6,763,289	ORIX Corp. # 2.250%, 03/09/31.....	1,500	1,456,952
Mitsubishi UFJ Financial Group, Inc. # 3.195%, 07/18/29.....	1,002	1,028,917	Owens Corning 3.875%, 06/01/30.....	5,300	5,645,485
# 2.048%, 07/17/30.....	4,000	3,774,805	Parker-Hannifin Corp. 3.250%, 06/14/29.....	2,850	2,945,721
3.751%, 07/18/39.....	3,200	3,440,399	PerkinElmer, Inc. 3.300%, 09/15/29.....	2,700	2,783,299
Mizuho Financial Group, Inc. 2.839%, 09/13/26.....	2,000	2,041,519	Pfizer, Inc. 3.900%, 03/15/39.....	2,400	2,669,158
Morgan Stanley 7.250%, 04/01/32.....	3,000	4,149,308	Philip Morris International, Inc. 3.375%, 08/15/29.....	7,000	7,287,589
Morgan Stanley Domestic Holdings, Inc. 4.500%, 06/20/28.....	2,500	2,741,427	2.100%, 05/01/30.....	5,000	4,782,970
Mosaic Co. 4.050%, 11/15/27.....	4,000	4,263,687	Phillips 66 2.150%, 12/15/30.....	3,000	2,804,041
Motorola Solutions, Inc. 4.600%, 05/23/29.....	9,894	10,987,467	Phillips 66 Partners LP 3.550%, 10/01/26.....	3,550	3,700,087
MPLX LP 4.125%, 03/01/27.....	2,000	2,128,856	3.150%, 12/15/29.....	5,500	5,535,659
National Australia Bank Ltd. Ω 3.500%, 01/10/27.....	1,790	1,901,682	PNC Financial Services Group, Inc. # 3.450%, 04/23/29.....	1,000	1,064,442
Nestle Holdings, Inc. #Ω 1.250%, 09/15/30.....	22,000	20,086,448	PPG Industries, Inc. 2.800%, 08/15/29.....	5,500	5,616,615
NetApp, Inc. # 2.700%, 06/22/30.....	8,000	7,861,211	2.550%, 06/15/30.....	4,000	3,969,484
NextEra Energy Capital Holdings, Inc. 2.750%, 11/01/29.....	2,000	2,008,913	Primerica, Inc. 2.800%, 11/19/31.....	6,450	6,344,476
NIKE, Inc. 2.850%, 03/27/30.....	13,300	13,698,317	Procter & Gamble Co. 1.200%, 10/29/30.....	21,000	19,290,116
# 3.250%, 03/27/40.....	5,000	5,096,405	Progress Energy, Inc. 6.000%, 12/01/39.....	4,010	5,212,895
Nomura Holdings, Inc. 3.103%, 01/16/30.....	7,625	7,622,088	Progressive Corp. 6.250%, 12/01/32.....	900	1,203,033
2.679%, 07/16/30.....	2,000	1,940,113	Province of Ontario Canada 1.600%, 02/25/31.....	10,000	9,565,318
Norfolk Southern Corp. 5.640%, 05/17/29.....	2,048	2,426,459	Prudential Financial, Inc. 3.878%, 03/27/28.....	2,856	3,120,575
Northern Trust Corp. 1.950%, 05/01/30.....	9,100	8,756,796	5.750%, 07/15/33.....	3,625	4,569,997
Northrop Grumman Corp. 5.150%, 05/01/40.....	2,000	2,468,966	# 3.000%, 03/10/40.....	1,000	966,829
Novartis Capital Corp. 2.200%, 08/14/30.....	5,000	4,898,698	Prudential PLC 3.125%, 04/14/30.....	3,000	3,126,643
			PulteGroup, Inc. # 6.375%, 05/15/33.....	1,500	1,871,776

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
QUALCOMM, Inc.			Takeda Pharmaceutical Co.		
# 2.150%, 05/20/30.....	13,250	\$12,948,299	Ltd.		
Quest Diagnostics, Inc.			3.025%, 07/09/40.....	9,961	\$ 9,331,078
# 2.800%, 06/30/31.....	5,600	5,568,688	Telefonica Europe BV		
Ralph Lauren Corp.			8.250%, 09/15/30.....	9,275	12,777,590
# 2.950%, 06/15/30.....	1,000	1,010,783	Textron, Inc.		
Rayonier LP			# 2.450%, 03/15/31.....	6,750	6,481,694
2.750%, 05/17/31.....	3,500	3,394,309	TotalEnergies Capital		
Raytheon Technologies Corp.			International SA		
4.450%, 11/16/38.....	1,000	1,139,264	2.829%, 01/10/30.....	9,400	9,561,703
Realty Income Corp.			TotalEnergies Capital SA		
2.850%, 12/15/32.....	3,000	2,986,041	3.883%, 10/11/28.....	4,928	5,357,425
1.800%, 03/15/33.....	5,000	4,515,890	Toyota Motor Credit Corp.		
Reinsurance Group of			# 3.050%, 01/11/28.....	7,000	7,364,998
America, Inc.			TransCanada PipeLines Ltd.		
3.950%, 09/15/26.....	4,857	5,188,217	4.625%, 03/01/34.....	9,545	10,762,139
3.150%, 06/15/30.....	1,600	1,631,211	Travelers Cos., Inc.		
RELX Capital, Inc.			6.250%, 06/15/37.....	670	922,726
3.000%, 05/22/30.....	900	919,674	Travelers Property Casualty		
Republic Services, Inc.			Corp.		
6.200%, 03/01/40.....	230	315,221	6.375%, 03/15/33.....	4,744	6,418,718
Rio Tinto Finance USA Ltd.			Union Pacific Corp.		
# 7.125%, 07/15/28.....	2,120	2,700,313	# 2.375%, 05/20/31.....	3,000	2,943,706
Royalty Pharma PLC			2.891%, 04/06/36.....	8,930	8,895,160
2.200%, 09/02/30.....	4,000	3,703,557	United Parcel Service, Inc.		
3.300%, 09/02/40.....	5,250	4,910,661	6.200%, 01/15/38.....	2,000	2,772,467
Schlumberger Investment SA			# 5.200%, 04/01/40.....	5,260	6,764,358
2.650%, 06/26/30.....	550	545,419	UnitedHealth Group, Inc.		
Sempra Energy			3.875%, 12/15/28.....	3,000	3,279,378
# 3.800%, 02/01/38.....	2,000	2,090,827	4.625%, 07/15/35.....	6,050	7,072,811
Shell International Finance			2.750%, 05/15/40.....	2,000	1,892,502
BV			Unum Group		
2.375%, 11/07/29.....	10,000	9,934,438	3.875%, 11/05/25.....	6,000	6,295,204
# 2.750%, 04/06/30.....	5,000	5,075,241	4.000%, 06/15/29.....	3,775	4,066,942
Sherwin-Williams Co.			Valero Energy Corp.		
2.950%, 08/15/29.....	1,230	1,255,144	7.500%, 04/15/32.....	4,400	5,798,254
Siemens			6.625%, 06/15/37.....	1,300	1,678,010
Financieringsmaatschappij			Ventas Realty LP		
NV			# 3.000%, 01/15/30.....	3,800	3,849,207
Ω 6.125%, 08/17/26.....	80	93,793	Verizon Communications, Inc.		
Simon Property Group LP			4.016%, 12/03/29.....	4,307	4,677,089
# 2.650%, 07/15/30.....	4,000	3,955,223	# 4.500%, 08/10/33.....	4,500	5,086,812
2.250%, 01/15/32.....	4,100	3,879,932	ViacomCBS, Inc.		
Societe Generale SA			# 4.200%, 05/19/32.....	4,800	5,208,430
Ω 3.000%, 01/22/30.....	5,400	5,346,251	Viatis, Inc.		
Southwest Gas Corp.			3.850%, 06/22/40.....	5,750	5,739,339
2.200%, 06/15/30.....	5,700	5,399,653	Virginia Electric & Power Co.		
Steel Dynamics, Inc.			8.875%, 11/15/38.....	670	1,133,062
3.250%, 01/15/31.....	7,626	7,756,938	Visa, Inc.		
STORE Capital Corp.			2.050%, 04/15/30.....	2,000	1,958,075
2.750%, 11/18/30.....	4,000	3,843,755	# 1.100%, 02/15/31.....	10,750	9,668,664
Sumitomo Mitsui Financial			4.150%, 12/14/35.....	11,000	12,561,942
Group, Inc.			2.700%, 04/15/40.....	2,000	1,923,445
# 3.544%, 01/17/28.....	3,500	3,693,485	Vodafone Group PLC		
3.040%, 07/16/29.....	3,000	3,050,051	7.875%, 02/15/30.....	8,125	11,008,637
2.222%, 09/17/31.....	5,477	5,197,349	Vornado Realty LP		
Suncor Energy, Inc.			3.400%, 06/01/31.....	5,250	5,222,540
5.950%, 12/01/34.....	7,000	8,678,013			

DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO
CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
Walgreens Boots Alliance, Inc.			WP Carey, Inc.		
# 3.200%, 04/15/30.....	4,604	\$ 4,731,431	2.450%, 02/01/32.....	2,300	\$ 2,191,527
Walmart, Inc.			WRKCo, Inc.		
2.375%, 09/24/29.....	1,881	1,906,875	4.200%, 06/01/32.....	2,000	2,183,521
1.800%, 09/22/31.....	14,400	13,734,488	TOTAL BONDS.....		<u>1,864,035,022</u>
Walt Disney Co.			U.S. TREASURY OBLIGATIONS — (1.8%)		
# 2.650%, 01/13/31.....	5,535	5,508,403	U.S. Treasury Bonds		
6.200%, 12/15/34.....	6,200	8,232,889	1.750%, 08/15/41.....	7,000	6,518,750
Wells Fargo & Co.			U.S. Treasury Notes		
4.150%, 01/24/29.....	7,042	7,664,889	1.125%, 02/15/31.....	30,000	28,412,109
Welltower, Inc.			1.625%, 05/15/31.....	3,500	3,457,891
# 3.100%, 01/15/30.....	2,000	2,032,574	TOTAL U.S. TREASURY OBLIGATIONS.....		<u>38,388,750</u>
2.750%, 01/15/31.....	7,500	7,400,647	TOTAL INVESTMENT SECURITIES		
Westlake Chemical Corp.			(Cost \$1,973,044,679).....		<u>1,943,698,534</u>
3.375%, 06/15/30.....	1,416	1,459,377			
Westpac Banking Corp.					
# 2.700%, 08/19/26.....	4,345	4,473,880			
# 2.150%, 06/03/31.....	21,300	20,693,021			
WestRock MWV LLC					
# 8.200%, 01/15/30.....	3,885	5,249,852			
7.950%, 02/15/31.....	3,112	4,266,256			
Whirlpool Corp.					
# 4.750%, 02/26/29.....	2,000	2,249,298			
Williams Cos., Inc.					
8.750%, 03/15/32.....	5,000	7,179,423			
Wisconsin Power & Light Co.					
1.950%, 09/16/31.....	3,250	3,070,606			

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Agency Obligations.....	—	\$ 41,274,762	—	\$ 41,274,762
Bonds.....	—	1,864,035,022	—	1,864,035,022
U.S. Treasury Obligations.....	—	38,388,750	—	38,388,750
Securities Lending Collateral.....	—	118,631,638	—	118,631,638
TOTAL.....	—	<u>\$2,062,330,172</u>	—	<u>\$2,062,330,172</u>

DFA TARGETED CREDIT PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (91.6%)			CANADA — (Continued)		
AUSTRALIA — (1.6%)			Toronto-Dominion Bank		
ANZ New Zealand			1.200%, 06/03/26.	7,500	\$ 7,212,806
International Ltd.			TransCanada PipeLines Ltd.		
Ω 1.250%, 06/22/26.	3,583	\$ 3,454,127	2.500%, 08/01/22.	600	<u>604,736</u>
Bank of New Zealand			TOTAL CANADA.		<u>51,151,704</u>
Ω 1.000%, 03/03/26.	300	286,774	DENMARK — (0.2%)		
BHP Billiton Finance USA			Danske Bank AS		
Ltd.			Ω 5.375%, 01/12/24.	2,000	<u>2,126,913</u>
2.875%, 02/24/22.	704	705,057	FRANCE — (1.4%)		
Commonwealth Bank of			BNP Paribas SA		
Australia			Ω 3.375%, 01/09/25.	2,000	2,062,726
Ω 2.750%, 03/10/22.	991	993,369	BPCE SA		
FMG Resources August 2006			Ω 2.375%, 01/14/25.	1,500	1,501,528
Pty Ltd.			Ω 1.000%, 01/20/26.	3,000	2,861,032
Ω 5.125%, 05/15/24.	1,500	1,552,500	Societe Generale SA		
Glencore Finance Europe			Ω 2.625%, 10/16/24.	800	808,128
Ltd.			#Ω 1.375%, 07/08/25.	3,600	3,503,231
Ω 0.625%, 09/11/24. EUR	397	449,698	Ω 4.000%, 01/12/27.	2,000	<u>2,107,291</u>
Glencore Funding LLC			TOTAL FRANCE.		<u>12,843,936</u>
Ω 4.625%, 04/29/24.	3,400	3,592,777	GERMANY — (3.7%)		
Ω 1.625%, 04/27/26.	700	678,507	Bayer U.S. Finance II LLC		
Telstra Corp. Ltd.			Ω 4.250%, 12/15/25.	2,800	2,985,515
Ω 3.125%, 04/07/25.	2,953	<u>3,058,499</u>	Bayer U.S. Finance LLC		
TOTAL AUSTRALIA.		<u>14,771,308</u>	Ω 3.375%, 10/08/24.	1,000	1,032,041
CANADA — (5.5%)			BMW U.S. Capital LLC		
Bank of Montreal			Ω 2.800%, 04/11/26.	4,500	4,637,368
# 1.250%, 09/15/26.	5,000	4,799,482	Daimler Finance North		
Bank of Nova Scotia			America LLC		
2.700%, 03/07/22.	950	952,229	Ω 3.350%, 02/22/23.	333	341,976
1.050%, 03/02/26.	5,900	5,660,110	Ω 3.300%, 05/19/25.	300	312,330
Canadian Imperial Bank of			Ω 1.450%, 03/02/26.	6,000	5,842,934
Commerce			Deutsche Bank AG		
1.250%, 06/22/26.	7,631	7,307,675	# 3.700%, 05/30/24.	1,800	1,865,251
Canadian National Railway			1.686%, 03/19/26.	2,200	2,151,383
Co.			Deutsche Telekom		
2.750%, 03/01/26.	2,000	2,059,583	International Finance BV		
Canadian Natural Resources Ltd.			Ω 3.600%, 01/19/27.	2,500	2,625,202
2.950%, 01/15/23.	1,000	1,014,928	Fresenius Medical Care US		
3.900%, 02/01/25.	200	209,313	Finance III, Inc.		
2.050%, 07/15/25.	250	248,497	Ω 1.875%, 12/01/26.	3,280	3,180,109
Enbridge Pipelines, Inc.			Siemens		
3.000%, 08/10/26. CAD	3,000	2,396,318	Financieringsmaatschappij NV		
Enbridge, Inc.			1.200%, 03/11/26.	7,500	7,250,944
3.190%, 12/05/22. CAD	1,000	797,317	#Ω 1.200%, 03/11/26.	1,500	1,450,189
2.500%, 01/15/25.	2,200	2,228,624	ZF North America Capital,		
National Bank of Canada			Inc.		
1.534%, 06/15/26. CAD	7,500	5,658,793	Ω 4.750%, 04/29/25.	500	<u>515,000</u>
Royal Bank of Canada			TOTAL GERMANY.		<u>34,190,242</u>
0.875%, 01/20/26.	8,000	7,655,645			
Thomson Reuters Corp.					
2.239%, 05/14/25. CAD	3,000	2,345,648			

DFA TARGETED CREDIT PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
IRELAND — (0.7%)			JAPAN — (Continued)		
AerCap Ireland Capital			Toyota Motor Corp.		
DAC/AerCap Global Aviation			1.339%, 03/25/26.	6,163	\$ 6,037,591
Trust			TOTAL JAPAN.		<u>59,601,172</u>
6.500%, 07/15/25.	5,450	\$6,106,817	NETHERLANDS — (1.2%)		
1.750%, 01/30/26.	500	<u>480,532</u>	Cooperatieve Rabobank UA		
TOTAL IRELAND.		<u>6,587,349</u>	Ω 2.625%, 07/22/24.	1,450	1,478,617
ITALY — (0.7%)			ING Groep NV		
Intesa Sanpaolo SpA			Ω 4.625%, 01/06/26.	6,100	6,665,998
Ω 3.250%, 09/23/24.	800	821,491	LeasePlan Corp. NV		
Republic of Italy Government			Ω 2.875%, 10/24/24.	3,000	<u>3,047,516</u>
International Bond			TOTAL NETHERLANDS.		<u>11,192,131</u>
6.875%, 09/27/23.	750	814,470	NORWAY — (0.6%)		
2.375%, 10/17/24.	1,161	1,176,148	Aker BP ASA		
1.250%, 02/17/26.	3,500	<u>3,354,705</u>	Ω 2.875%, 01/15/26.	5,400	<u>5,513,599</u>
TOTAL ITALY.		<u>6,166,814</u>	SPAIN — (0.7%)		
JAPAN — (6.4%)			Banco Santander SA		
7-Eleven, Inc.			1.849%, 03/25/26.	2,000	1,948,479
Ω 0.950%, 02/10/26.	8,176	7,773,391	Santander Holdings USA, Inc.		
Aircastle Ltd.			3.400%, 01/18/23.	1,000	1,017,839
4.125%, 05/01/24.	2,000	2,066,908	3.244%, 10/05/26.	3,000	3,067,597
Ω 5.250%, 08/11/25.	50	54,049	Telefonica Emisiones SA		
4.250%, 06/15/26.	3,500	3,674,242	Ω 3.987%, 01/23/23.	300	<u>350,868</u>
Honda Canada Finance, Inc.			TOTAL SPAIN.		<u>6,384,783</u>
2.488%, 12/19/22.	1,000	794,375	SWEDEN — (0.6%)		
Japan Bank for International			Swedbank AB		
Cooperation			Ω 1.538%, 11/16/26.	6,300	<u>6,140,610</u>
2.750%, 01/21/26.	3,000	3,112,512	SWITZERLAND — (1.4%)		
Mitsubishi UFJ Financial Group,			Credit Suisse Group AG		
Inc.			3.750%, 03/26/25.	2,550	2,653,515
3.850%, 03/01/26.	4,000	4,250,161	4.550%, 04/17/26.	3,500	3,769,870
2.757%, 09/13/26.	1,000	1,015,855	UBS Group AG		
Mizuho Financial Group, Inc.			Ω 4.125%, 09/24/25.	3,000	3,189,637
Ω 3.477%, 04/12/26.	3,300	3,455,568	4.125%, 09/24/25.	2,000	2,126,424
Nissan Motor Acceptance Corp.			4.125%, 04/15/26.	1,000	<u>1,068,955</u>
Ω 2.650%, 07/13/22.	1,000	1,006,915	TOTAL SWITZERLAND.		<u>12,808,401</u>
Ω 3.450%, 03/15/23.	1,000	1,018,397	UNITED KINGDOM — (5.9%)		
Ω 2.000%, 03/09/26.	1,500	1,449,933	AstraZeneca PLC		
Nissan Motor Co. Ltd.			# 3.375%, 11/16/25.	2,500	2,630,454
Ω 3.522%, 09/17/25.	3,000	3,095,538	0.700%, 04/08/26.	5,820	5,531,216
Nomura Holdings, Inc.			Barclays PLC		
2.648%, 01/16/25.	5,500	5,570,523	Ω 3.125%, 01/17/24.	2,000	2,745,413
1.653%, 07/14/26.	700	673,086	3.650%, 03/16/25.	1,650	1,715,189
NTT Finance Corp.			4.375%, 01/12/26.	2,160	2,306,947
Ω 0.583%, 03/01/24.	2,750	2,690,847	BAT Capital Corp.		
Ω 1.162%, 04/03/26.	2,886	2,777,039	3.215%, 09/06/26.	1,000	1,017,868
1.162%, 04/03/26.	1,600	1,539,592	BAT International Finance PLC		
Sumitomo Mitsui Financial Group,			Ω 2.375%, 01/19/23.	500	574,521
Inc.			# 1.668%, 03/25/26.	3,000	2,889,573
2.348%, 01/15/25.	270	272,853			
# 0.948%, 01/12/26.	5,200	4,966,832			
2.632%, 07/14/26.	1,500	1,522,754			
Sumitomo Mitsui Trust Bank					
Ltd.					
# 1.550%, 03/25/26.	800	782,211			

DFA TARGETED CREDIT PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED KINGDOM — (Continued)			UNITED STATES — (Continued)		
BP Capital Markets America, Inc.			Archer-Daniels-Midland Co. # 2.500%, 08/11/26.	476	\$ 486,601
3.119%, 05/04/26.	1,500	\$ 1,553,814	Ares Capital Corp. 4.200%, 06/10/24.	3,000	3,124,607
CK Hutchison International 16 Ltd.			3.250%, 07/15/25.	2,500	2,546,314
Ω 2.750%, 10/03/26.	1,200	1,228,265	Arrow Electronics, Inc. 3.500%, 04/01/22.	700	700,000
CNH Industrial Capital LLC			3.250%, 09/08/24.	1,400	1,439,859
4.375%, 04/05/22.	150	150,923	AT&T, Inc. 4.000%, 11/25/25. CAD	2,000	1,648,806
1.950%, 07/02/23.	800	803,535	AvalonBay Communities, Inc. 2.950%, 05/11/26.	4,000	4,158,938
4.200%, 01/15/24.	1,567	1,635,461	Avient Corp. 5.250%, 03/15/23.	1,400	1,435,000
HSBC Holdings PLC			Bank of America Corp. 3.500%, 04/19/26.	4,690	4,948,221
4.300%, 03/08/26.	2,500	2,680,607	Boardwalk Pipelines LP 4.950%, 12/15/24.	3,937	4,193,809
3.900%, 05/25/26.	3,000	3,174,924	5.950%, 06/01/26.	1,926	2,165,576
LSEGA Financing PLC			Boeing Co. # 2.600%, 10/30/25.	1,827	1,837,494
Ω 1.375%, 04/06/26.	5,700	5,486,680	3.100%, 05/01/26.	4,100	4,164,896
Nationwide Building Society			2.250%, 06/15/26.	153	151,051
Ω 3.900%, 07/21/25.	1,800	1,900,214	Booking Holdings, Inc. # 3.600%, 06/01/26.	2,000	2,120,467
Ω 1.000%, 08/28/25.	2,600	2,512,536	Boston Scientific Corp. 3.850%, 05/15/25.	318	335,680
#Ω 1.500%, 10/13/26.	1,500	1,446,840	3.750%, 03/01/26.	732	773,783
Natwest Group PLC			Bristol-Myers Squibb Co. 3.200%, 06/15/26.	2,500	2,613,788
4.800%, 04/05/26.	5,800	6,316,004	Broadcom, Inc. 4.700%, 04/15/25.	5,150	5,531,312
Natwest Markets PLC			Brown & Brown, Inc. 4.200%, 09/15/24.	1,840	1,938,731
Ω 3.625%, 09/29/22.	200	203,745	Bunge Ltd. Finance Corp. 4.350%, 03/15/24.	4,319	4,534,316
Reynolds American, Inc.			Campbell Soup Co. 2.500%, 08/02/22.	886	893,303
4.450%, 06/12/25.	1,500	1,590,670	3.950%, 03/15/25.	1,000	1,055,023
Standard Chartered PLC			3.300%, 03/19/25.	1,223	1,274,553
#Ω 3.200%, 04/17/25.	2,000	2,044,760	Capital One Financial Corp. 3.200%, 02/05/25.	1,000	1,031,287
Ω 4.050%, 04/12/26.	2,400	2,534,774	Cargill, Inc. Ω 0.750%, 02/02/26.	6,390	6,111,547
TOTAL UNITED KINGDOM...		<u>54,674,933</u>	Carrier Global Corp. 2.242%, 02/15/25.	564	568,818
UNITED STATES — (61.0%)			Celanese U.S. Holdings LLC 1.400%, 08/05/26.	6,800	6,532,599
AbbVie, Inc.			CenterPoint Energy, Inc. 1.450%, 06/01/26.	500	484,860
3.200%, 05/14/26.	1,200	1,241,163	Charles Schwab Corp. 0.900%, 03/11/26.	3,375	3,243,544
AES Corp.			# 1.150%, 05/13/26.	3,000	2,906,388
Ω 3.300%, 07/15/25.	1,500	1,528,650	Cigna Corp. # 1.250%, 03/15/26.	7,000	6,756,112
Aetna, Inc.			Citigroup, Inc. 3.700%, 01/12/26.	1,700	1,800,959
2.750%, 11/15/22.	221	223,130			
3.500%, 11/15/24.	412	428,136			
Ally Financial, Inc.					
5.125%, 09/30/24.	3,000	3,237,013			
Amcor Finance USA, Inc.					
3.625%, 04/28/26.	2,835	2,985,393			
American Electric Power Co., Inc.					
1.000%, 11/01/25.	678	653,082			
American International Group, Inc.					
1.500%, 06/08/23. EUR	900	1,026,980			
4.125%, 02/15/24.	3,300	3,462,591			
American Tower Corp.					
# 4.400%, 02/15/26.	1,300	1,391,241			
1.600%, 04/15/26.	4,500	4,356,034			
Ameriprise Financial, Inc.					
2.875%, 09/15/26.	2,500	2,579,499			
Amgen, Inc.					
# 2.600%, 08/19/26.	5,000	5,104,778			
Anthem, Inc.					
1.500%, 03/15/26.	6,201	6,067,644			

DFA TARGETED CREDIT PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
3.400%, 05/01/26.....	6,000	\$6,301,740	Exelon Generation Co. LLC	2,500	\$2,587,141
Citrix Systems, Inc.			3.250%, 06/01/25.....		
# 1.250%, 03/01/26.....	1,000	982,740	Expedia Group, Inc.		
CNO Financial Group, Inc.			# 4.500%, 08/15/24.....	3,467	3,644,991
5.250%, 05/30/25.....	5,500	5,965,568	5.000%, 02/15/26.....	1,000	1,096,375
Comcast Corp.			Exxon Mobil Corp.		
3.950%, 10/15/25.....	3,900	4,172,107	# 2.275%, 08/16/26.....	1,000	1,012,668
3.150%, 03/01/26.....	900	938,745	Fidelity & Guaranty Life		
Conagra Brands, Inc.			Holdings, Inc.		
4.300%, 05/01/24.....	704	740,917	Ω 5.500%, 05/01/25.....	4,900	5,382,241
Constellation Brands, Inc.			Fidelity National Information		
3.200%, 02/15/23.....	1,000	1,016,965	Services, Inc.		
Corporate Office			1.150%, 03/01/26.....	6,100	5,837,297
Properties LP			First-Citizens Bank & Trust		
2.250%, 03/15/26.....	1,200	1,195,174	Co.		
Cox Communications, Inc.			5.000%, 08/01/23.....	2,335	2,451,460
Ω 3.850%, 02/01/25.....	380	397,583	Fiserv, Inc.		
Crown Castle International			3.200%, 07/01/26.....	6,500	6,736,349
Corp.			Flex Ltd.		
1.050%, 07/15/26.....	6,000	5,661,998	4.750%, 06/15/25.....	650	699,515
DCP Midstream Operating LP			3.750%, 02/01/26.....	2,000	2,098,068
5.375%, 07/15/25.....	2,000	2,105,500	Ford Credit Canada Co.		
Discover Bank			2.766%, 06/22/22..... CAD	2,500	1,971,778
3.450%, 07/27/26.....	2,000	2,083,477	Ford Motor Credit Co. LLC		
Discover Financial Services			4.134%, 08/04/25.....	2,000	2,045,700
3.750%, 03/04/25.....	1,200	1,255,964	Freeport-McMoRan, Inc.		
4.500%, 01/30/26.....	2,500	2,693,857	4.550%, 11/14/24.....	2,000	2,100,600
Discovery			General Motors Financial Co., Inc.		
Communications LLC			# 2.750%, 06/20/25.....	3,500	3,544,217
4.900%, 03/11/26.....	3,186	3,457,429	5.250%, 03/01/26.....	1,473	1,619,790
Dominion Energy, Inc.			Gilead Sciences, Inc.		
1.450%, 04/15/26.....	3,000	2,910,922	3.700%, 04/01/24.....	2,651	2,755,824
DPL, Inc.			3.650%, 03/01/26.....	3,986	4,211,471
4.125%, 07/01/25.....	2,000	2,038,590	Global Payments, Inc.		
DTE Energy Co.			1.200%, 03/01/26.....	1,600	1,523,996
# 1.050%, 06/01/25.....	2,300	2,217,615	# 4.800%, 04/01/26.....	4,250	4,597,632
DXC Technology Co.			GLP Capital LP/GLP		
1.800%, 09/15/26.....	3,000	2,902,159	Financing II, Inc.		
Eastman Chemical Co.			3.350%, 09/01/24.....	3,125	3,202,953
3.800%, 03/15/25.....	1,000	1,053,025	Goldman Sachs Group, Inc.		
eBay, Inc.			3.750%, 05/22/25.....	2,000	2,092,842
2.750%, 01/30/23.....	816	828,266	# 3.750%, 02/25/26.....	3,500	3,696,521
# 1.400%, 05/10/26.....	5,335	5,152,184	Graphic Packaging		
Edison International			International LLC		
4.950%, 04/15/25.....	5,500	5,921,287	4.875%, 11/15/22.....	700	710,500
Energy Transfer LP			4.125%, 08/15/24.....	824	859,020
4.650%, 02/15/22.....	2,750	2,753,884	Halliburton Co.		
3.450%, 01/15/23.....	500	507,982	3.500%, 08/01/23.....	800	819,821
3.600%, 02/01/23.....	2,500	2,539,678	Hanesbrands, Inc.		
4.750%, 01/15/26.....	500	536,995	Ω 4.875%, 05/15/26.....	1,500	1,554,375
EPR Properties			Harley-Davidson Financial		
4.750%, 12/15/26.....	2,000	2,095,490	Services, Inc.		
Equinix, Inc.			Ω 0.900%, 11/19/24..... EUR	1,000	1,139,477
# 1.450%, 05/15/26.....	4,000	3,857,256	HCA, Inc.		
ERAC USA Finance LLC			5.375%, 02/01/25.....	3,250	3,458,845
Ω 3.850%, 11/15/24.....	4,394	4,601,533			

DFA TARGETED CREDIT PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Healthcare Trust of America			Marathon Petroleum Corp.		
Holdings LP			3.625%, 09/15/24.	100	\$ 103,644
3.500%, 08/01/26.	5,000	\$5,254,848	# 4.700%, 05/01/25.	1,900	2,043,132
Hewlett Packard Enterprise Co.			Marriott International, Inc.		
4.450%, 10/02/23.	2,302	2,405,097	3.750%, 03/15/25.	5,000	5,210,278
# 4.900%, 10/15/25.	2,000	2,161,999	McDonald's Corp.		
1.750%, 04/01/26.	2,000	1,953,376	# 3.700%, 01/30/26.	1,000	1,059,901
Howmet Aerospace, Inc.			McKesson Corp.		
6.875%, 05/01/25.	112	123,900	0.900%, 12/03/25.	2,600	2,475,882
HP, Inc.			MGM Resorts International		
2.200%, 06/17/25.	2,000	2,003,855	7.750%, 03/15/22.	1,500	1,507,928
1.450%, 06/17/26.	1,175	1,129,983	Molson Coors Beverage Co.		
Humana, Inc.			3.000%, 07/15/26.	5,500	5,666,152
3.850%, 10/01/24.	3,000	3,134,776	Morgan Stanley		
Hyatt Hotels Corp.			3.875%, 04/29/24.	900	939,748
3.375%, 07/15/23.	714	726,539	3.875%, 01/27/26.	6,000	6,366,635
4.850%, 03/15/26.	1,796	1,934,234	MPLX LP		
Intercontinental Exchange, Inc.			4.875%, 12/01/24.	1,165	1,246,301
3.750%, 12/01/25.	4,000	4,251,320	1.750%, 03/01/26.	1,000	974,882
International Business Machines Corp.			National Rural Utilities Cooperative Finance Corp.		
3.300%, 05/15/26.	5,680	5,935,878	1.000%, 06/15/26.	7,400	7,093,242
Interpublic Group of Cos., Inc.			NetApp, Inc.		
4.200%, 04/15/24.	500	525,961	3.250%, 12/15/22.	935	943,174
Jabil, Inc.			1.875%, 06/22/25.	100	98,765
1.700%, 04/15/26.	6,200	6,052,134	Netflix, Inc.		
Jefferies Group LLC/Jefferies Group Capital Finance, Inc.			5.875%, 02/15/25.	3,000	3,300,000
4.850%, 01/15/27.	2,500	2,771,369	Newell Brands, Inc.		
John Deere Capital Corp.			4.875%, 06/01/25.	2,000	2,099,740
# 1.050%, 06/17/26.	4,500	4,343,158	NextEra Energy Operating Partners LP		
John Deere Financial, Inc.			Ω 3.875%, 10/15/26.	1,000	1,007,500
1.630%, 04/09/26. CAD	3,500	2,661,145	NortonLifeLock, Inc.		
JPMorgan Chase & Co.			3.950%, 06/15/22.	1,200	1,201,500
3.900%, 07/15/25.	2,000	2,122,433	Nucor Corp.		
3.300%, 04/01/26.	2,262	2,362,511	2.000%, 06/01/25.	2,000	1,994,932
3.200%, 06/15/26.	2,500	2,599,878	Nuveen Finance LLC		
Kinder Morgan Energy Partners LP			Ω 4.125%, 11/01/24.	2,500	2,636,141
3.950%, 09/01/22.	706	713,383	Omnicom Group, Inc./Omnicom Capital, Inc.		
Laboratory Corp. of America			3.650%, 11/01/24.	500	522,586
Holdings			OneMain Finance Corp.		
1.550%, 06/01/26.	6,502	6,304,119	6.875%, 03/15/25.	3,585	3,889,725
Las Vegas Sands Corp.			Oracle Corp.		
2.900%, 06/25/25.	1,000	996,256	2.950%, 05/15/25.	5,000	5,105,996
Lazard Group LLC			1.650%, 03/25/26.	2,700	2,610,863
3.750%, 02/13/25.	1,000	1,047,057	Penske Truck Leasing Canada, Inc.		
Liberty Mutual Group, Inc.			2.850%, 12/07/22. CAD	1,000	794,863
Ω 4.950%, 05/01/22.	615	621,490	Penske Truck Leasing Co. LP/PTL Finance Corp.		
Lincoln National Corp.			Ω 4.450%, 01/29/26.	572	616,574
3.350%, 03/09/25.	1,000	1,040,570	Ω 1.700%, 06/15/26.	5,150	5,010,150
LYB International Finance III LLC			Perrigo Finance Unlimited Co.		
1.250%, 10/01/25.	566	549,202	3.900%, 12/15/24.	4,500	4,580,449

DFA TARGETED CREDIT PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Philip Morris International, Inc.			Spectra Energy Partners LP		
# 2.750%, 02/25/26.....	2,000	\$2,048,200	4.750%, 03/15/24.....	500	\$ 527,227
0.875%, 05/01/26.....	3,000	2,846,438	Steel Dynamics, Inc.		
Phillips 66			2.400%, 06/15/25.....	100	100,813
1.300%, 02/15/26.....	1,500	1,441,152	Stryker Corp.		
Phillips 66 Partners LP			3.500%, 03/15/26.....	3,000	3,153,557
2.450%, 12/15/24.....	1,000	1,013,360	Sysco Corp.		
3.605%, 02/15/25.....	1,000	1,038,787	1.250%, 06/23/23..... EUR	225	256,401
3.550%, 10/01/26.....	193	201,160	T-Mobile USA, Inc.		
Plains All American			4.000%, 04/15/22.....	1,239	1,240,598
Pipeline LP/PAA Finance Corp.			TRI Pointe Group, Inc./TRI		
2.850%, 01/31/23.....	1,500	1,519,391	Pointe Homes, Inc.		
3.600%, 11/01/24.....	1,500	1,552,723	5.875%, 06/15/24.....	250	264,195
PNC Financial Services			Trinity Industries, Inc.		
Group, Inc.			4.550%, 10/01/24.....	1,000	1,030,090
# 1.150%, 08/13/26.....	372	360,121	Truist Financial Corp.		
PPG Industries, Inc.			3.700%, 06/05/25.....	1,500	1,584,334
1.200%, 03/15/26.....	6,000	5,784,750	UnitedHealth Group, Inc.		
Public Storage			1.250%, 01/15/26.....	1,000	976,204
# 0.875%, 02/15/26.....	6,500	6,233,087	3.100%, 03/15/26.....	500	524,578
PulteGroup, Inc.			# 1.150%, 05/15/26.....	4,750	4,601,152
5.500%, 03/01/26.....	3,186	3,553,983	Unum Group		
5.000%, 01/15/27.....	2,000	2,219,420	4.000%, 03/15/24.....	2,800	2,922,295
Qwest Corp.			Utah Acquisition Sub, Inc.		
7.250%, 09/15/25.....	2,000	2,264,940	3.950%, 06/15/26.....	6,000	6,335,142
Radian Group, Inc.			Valero Energy Corp.		
4.500%, 10/01/24.....	3,500	3,578,750	2.850%, 04/15/25.....	900	918,518
Realty Income Corp.			3.400%, 09/15/26.....	2,300	2,390,314
0.750%, 03/15/26.....	2,000	1,901,341	Ventas Realty LP		
Roper Technologies, Inc.			3.500%, 04/15/24.....	1,000	1,034,517
1.000%, 09/15/25.....	1,500	1,440,013	2.650%, 01/15/25.....	500	508,688
Ross Stores, Inc.			Verizon Communications, Inc.		
# 0.875%, 04/15/26.....	2,024	1,929,344	1.450%, 03/20/26.....	5,200	5,075,173
Royalty Pharma PLC			ViacomCBS, Inc.		
1.200%, 09/02/25.....	1,000	960,318	4.750%, 05/15/25.....	4,900	5,269,028
Ryder System, Inc.			VMware, Inc.		
3.400%, 03/01/23.....	2,000	2,042,461	1.400%, 08/15/26.....	7,107	6,807,786
Seagate HDD Cayman			Vontier Corp.		
4.750%, 06/01/23.....	2,000	2,059,760	1.800%, 04/01/26.....	3,500	3,363,570
4.750%, 01/01/25.....	1,500	1,563,060	Vornado Realty LP		
Sealed Air Corp.			2.150%, 06/01/26.....	6,100	6,004,198
Ω 5.500%, 09/15/25.....	1,500	1,616,250	Walgreens Boots Alliance, Inc.		
Sensata Technologies BV			# 3.450%, 06/01/26.....	5,000	5,229,690
Ω 5.625%, 11/01/24.....	2,000	2,110,000	Walt Disney Co.		
Sherwin-Williams Co.			1.750%, 01/13/26.....	7,000	6,934,830
2.750%, 06/01/22.....	98	98,461	Waste Management, Inc.		
Simon Property Group LP			0.750%, 11/15/25.....	2,000	1,912,407
3.500%, 09/01/25.....	2,000	2,098,219	Wells Fargo & Co.		
SLM Corp.			3.550%, 09/29/25.....	1,000	1,049,950
3.125%, 11/02/26.....	3,000	2,887,500	3.000%, 04/22/26.....	2,000	2,055,809
Southwest Airlines Co.			2.975%, 05/19/26..... CAD	2,500	1,987,846
4.750%, 05/04/23.....	1,000	1,038,105	# 3.000%, 10/23/26.....	1,000	1,027,430
5.250%, 05/04/25.....	3,500	3,818,079	Western Digital Corp.		
Southwestern Electric Power Co.			4.750%, 02/15/26.....	3,000	3,148,245
# 1.650%, 03/15/26.....	4,600	4,488,500	Western Union Co.		
			1.350%, 03/15/26.....	6,000	5,768,106

DFA TARGETED CREDIT PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			0.625%, 07/31/26	5,000	\$ 4,790,820
Williams Cos., Inc.			TOTAL U.S. TREASURY		
4.300%, 03/04/24	1,000	\$ 1,047,096	OBLIGATIONS.....		<u>48,645,594</u>
3.900%, 01/15/25	596	627,454	TOTAL INVESTMENT		
WRKCo, Inc.			SECURITIES		
4.650%, 03/15/26	5,500	6,023,047	(Cost \$922,056,282).....		<u>900,712,092</u>
Xerox Holdings Corp.					
Ω 5.000%, 08/15/25	3,500	<u>3,545,815</u>			
TOTAL UNITED STATES.....		<u>567,912,603</u>			
TOTAL BONDS.....		<u>852,066,498</u>			
U.S. TREASURY OBLIGATIONS — (5.2%)					
U.S. Treasury Notes					
0.375%, 01/31/26	28,200	26,923,289			
0.750%, 05/31/26	9,000	8,687,813			
0.875%, 06/30/26	8,500	8,243,672			

	<u>Shares</u>	
SECURITIES LENDING COLLATERAL — (3.2%)		
@ \$ The DFA Short Term		
Investment Fund.....	2,601,243	<u>30,093,786</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$952,149,290) [^]		<u>\$930,805,878</u>

As of January 31, 2022, DFA Targeted Credit Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD 2,802,681	GBP 2,058,386	State Street Bank and Trust	02/24/22	\$ 34,755
USD 15,978,339	CAD 20,090,178	HSBC Bank	03/03/22	173,898
USD 7,027,216	EUR 6,197,371	State Street Bank and Trust	04/05/22	54,652
USD 9,502,683	EUR 8,272,575	State Street Bank and Trust	04/12/22	193,491
Total Appreciation				\$ 456,796
CAD 1,299,665	USD 1,033,714	Citibank, N.A.	02/11/22	\$ (11,287)
USD 6,442,841	CAD 8,195,133	Morgan Stanley and Co. International	02/11/22	(4,141)
EUR 6,197,371	USD 7,101,160	HSBC Bank	04/05/22	(128,596)
EUR 4,860,249	USD 5,495,762	HSBC Bank	04/12/22	(26,487)
Total (Depreciation)				\$(170,511)
Total Appreciation (Depreciation)				\$ 286,285

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Australia.....	—	\$ 14,771,308	—	\$ 14,771,308
Canada.....	—	51,151,704	—	51,151,704
Denmark.....	—	2,126,913	—	2,126,913
France.....	—	12,843,936	—	12,843,936
Germany.....	—	34,190,242	—	34,190,242
Ireland.....	—	6,587,349	—	6,587,349

DFA TARGETED CREDIT PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Italy.....	—	\$ 6,166,814	—	\$ 6,166,814
Japan.....	—	59,601,172	—	59,601,172
Netherlands.....	—	11,192,131	—	11,192,131
Norway.....	—	5,513,599	—	5,513,599
Spain.....	—	6,384,783	—	6,384,783
Sweden.....	—	6,140,610	—	6,140,610
Switzerland.....	—	12,808,401	—	12,808,401
United Kingdom.....	—	54,674,933	—	54,674,933
United States.....	—	567,912,603	—	567,912,603
U.S. Treasury Obligations.....	—	48,645,594	—	48,645,594
Securities Lending Collateral.....	—	30,093,786	—	30,093,786
Forward Currency Contracts**.....	—	286,285	—	286,285
TOTAL.....	—	\$931,092,163	—	\$931,092,163

** Valued at the unrealized appreciation/(depreciation) on the investment.

**DFA INVESTMENT GRADE PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2022

(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
AGENCY OBLIGATIONS — (14.0%)					
Federal Farm Credit Banks					
Funding Corp.					
2.630%, 08/03/26	5,760	\$ 5,987,489			
Federal Home Loan Bank					
2.750%, 12/13/24	37,645	39,081,674			
3.125%, 09/12/25	10,000	10,571,580			
5.750%, 06/12/26	11,775	13,787,155			
2.500%, 12/10/27	4,000	4,158,470			
3.000%, 03/10/28	30,815	32,890,923			
3.250%, 06/09/28	109,035	118,332,201			
# 3.250%, 11/16/28	91,250	99,614,985			
2.125%, 09/14/29	10,000	10,164,876			
2.125%, 12/14/29	23,735	24,165,272			
5.500%, 07/15/36	22,355	31,354,952			
Federal Home Loan Mortgage Corp.					
# 6.750%, 09/15/29	76,476	104,263,347			
6.750%, 03/15/31	100,575	140,798,881			
# 6.250%, 07/15/32	105,446	147,694,783			
Federal National Mortgage Association					
2.125%, 04/24/26	86,970	88,995,917			
# 1.875%, 09/24/26	168,929	171,004,455			
# 0.750%, 10/08/27	73,250	69,373,817			
# 6.250%, 05/15/29	102,508	133,296,784			
7.125%, 01/15/30	72,196	100,335,771			
# 7.250%, 05/15/30	72,729	102,771,683			
# 0.875%, 08/05/30	239,600	220,007,772			
6.625%, 11/15/30	103,212	142,200,068			
Tennessee Valley Authority					
2.875%, 02/01/27	31,804	33,578,232			
# 7.125%, 05/01/30	70,383	98,728,475			
1.500%, 09/15/31	10,000	9,613,599			
4.650%, 06/15/35	5,000	<u>6,239,532</u>			
TOTAL AGENCY OBLIGATIONS.....		<u>1,959,012,693</u>			
BONDS — (50.1%)					
AUSTRALIA — (2.1%)					
Australia & New Zealand					
Banking Group Ltd.					
3.700%, 11/16/25.....	6,110	6,530,608			
Commonwealth Bank of Australia					
#Ω 3.150%, 09/19/27.....	890	934,988			
Ω 1.875%, 09/15/31.....	18,000	17,037,739			
Glencore Funding LLC					
Ω 2.500%, 09/01/30.....	5,000	4,679,568			
Ω 2.850%, 04/27/31.....	17,500	16,727,194			
Macquarie Bank Ltd.					
Ω 3.900%, 01/15/26.....	24,711	26,374,018			
AUSTRALIA — (Continued)					
National Australia Bank Ltd.					
2.500%, 05/22/22.....	1,000	\$ 1,006,184			
3.375%, 01/14/26.....	3,000	3,168,326			
Ω 3.500%, 01/10/27.....	15,999	16,997,212			
Westpac Banking Corp.					
# 2.500%, 06/28/22.....	3,538	3,566,253			
# 3.350%, 03/08/27.....	37,267	39,367,171			
# 2.650%, 01/16/30.....	8,160	8,246,658			
# 2.150%, 06/03/31.....	148,847	<u>144,605,358</u>			
TOTAL AUSTRALIA.....					<u>289,241,277</u>
BELGIUM — (0.2%)					
Anheuser-Busch InBev Worldwide, Inc.					
4.000%, 04/13/28.....	14,000	15,169,498			
# 4.900%, 01/23/31.....	2,000	2,335,006			
5.875%, 06/15/35.....	2,846	3,554,595			
Solvay Finance America LLC					
Ω 4.450%, 12/03/25.....	865	<u>927,129</u>			
TOTAL BELGIUM.....					<u>21,986,228</u>
CANADA — (1.3%)					
Alimentation Couche-Tard, Inc.					
Ω 3.550%, 07/26/27.....	2,780	2,911,359			
Ω 3.439%, 05/13/41.....	10,600	10,439,146			
Barrick North America Finance LLC					
# 5.700%, 05/30/41.....	4,500	5,788,687			
Brookfield Finance, Inc.					
4.350%, 04/15/30.....	5,500	6,008,355			
Canadian Natural Resources Ltd.					
3.850%, 06/01/27.....	3,898	4,120,768			
2.950%, 07/15/30.....	12,722	12,675,451			
5.850%, 02/01/35.....	3,000	3,577,261			
6.250%, 03/15/38.....	6,000	7,569,283			
Canadian Pacific Railway Co.					
3.700%, 02/01/26.....	4,880	5,170,155			
Emera US Finance L.P.					
2.639%, 06/15/31.....	3,000	2,878,860			
Enbridge, Inc.					
3.500%, 06/10/24.....	1,280	1,319,223			
3.700%, 07/15/27.....	275	290,219			
Nutrien Ltd.					
3.000%, 04/01/25.....	3,460	3,554,540			
Ontario Teachers' Finance Trust					
Ω 2.000%, 04/16/31.....	44,200	43,250,197			
Province of Alberta Canada					
1.300%, 07/22/30.....	10,000	9,333,022			
Province of Ontario Canada					
1.125%, 10/07/30.....	21,000	19,382,360			
1.600%, 02/25/31.....	10,000	9,565,318			

DFA INVESTMENT GRADE PORTFOLIO
CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CANADA — (Continued)			GERMANY — (Continued)		
Thomson Reuters Corp. 4.300%, 11/23/23.....	5,120	\$ 5,330,909	Ω 3.000%, 12/01/31.....	8,409	\$ 8,237,714
Toronto-Dominion Bank # 2.000%, 09/10/31.....	7,000	6,630,869	TOTAL GERMANY.....		<u>127,385,797</u>
TransCanada PipeLines Ltd. 4.875%, 01/15/26.....	4,060	4,432,963	IRELAND — (0.0%)		
# 4.250%, 05/15/28.....	1,300	1,407,999	CRH America Finance, Inc. Ω 3.950%, 04/04/28.....	1,520	<u>1,643,946</u>
4.625%, 03/01/34.....	17,266	<u>19,467,689</u>	ITALY — (0.1%)		
TOTAL CANADA.....		<u>185,104,633</u>	Enel Finance International NV Ω 3.500%, 04/06/28.....	2,800	2,917,146
DENMARK — (0.0%)			Intesa Sanpaolo SpA Ω 4.000%, 09/23/29.....	15,800	<u>16,477,398</u>
Danske Bank AS Ω 4.375%, 06/12/28.....	2,000	<u>2,152,112</u>	TOTAL ITALY.....		<u>19,394,544</u>
FRANCE — (0.7%)			JAPAN — (1.3%)		
Airbus SE Ω 3.150%, 04/10/27.....	7,500	7,795,417	7-Eleven, Inc. Ω 1.800%, 02/10/31.....	8,000	7,343,617
BNP Paribas SA Ω 3.500%, 11/16/27.....	500	520,525	#Ω 2.500%, 02/10/41.....	24,300	21,138,652
Ω 4.400%, 08/14/28.....	2,600	2,826,444	Beam Suntory, Inc. 3.250%, 06/15/23.....	764	778,655
BPCE SA 4.000%, 04/15/24.....	10,414	10,918,139	Mitsubishi UFJ Financial Group, Inc. 3.850%, 03/01/26.....	1,195	1,269,736
Credit Agricole SA Ω 3.875%, 04/15/24.....	8,591	8,998,354	# 3.677%, 02/22/27.....	4,465	4,743,769
Electricite de France SA #Ω 3.625%, 10/13/25.....	6,638	6,951,497	3.741%, 03/07/29.....	3,500	3,722,155
Pernod Ricard SA Ω 3.250%, 06/08/26.....	14,827	15,510,835	3.195%, 07/18/29.....	2,777	2,851,599
Sanofi 3.625%, 06/19/28.....	20,000	21,752,149	3.751%, 07/18/39.....	5,000	5,375,623
Societe Generale SA Ω 3.000%, 01/22/30.....	5,000	4,950,232	Mizuho Financial Group, Inc. # 2.839%, 09/13/26.....	11,800	12,044,965
Total Capital International SA 3.750%, 04/10/24.....	9,600	10,048,818	MUFG Bank Ltd. 3.250%, 09/08/24.....	3,237	3,356,977
TotalEnergies Capital International SA # 2.829%, 01/10/30.....	5,000	<u>5,086,012</u>	Nomura Holdings, Inc. 3.103%, 01/16/30.....	10,062	10,058,158
TOTAL FRANCE.....		<u>95,358,422</u>	2.679%, 07/16/30.....	3,600	3,492,203
GERMANY — (0.9%)			# 2.608%, 07/14/31.....	10,000	9,530,304
Bayer U.S. Finance II LLC Ω 5.500%, 08/15/25.....	2,240	2,442,987	ORIX Corp. # 2.250%, 03/09/31.....	10,000	9,713,014
#Ω 4.375%, 12/15/28.....	14,000	15,154,083	StanCorp Financial Group, Inc. 5.000%, 08/15/22.....	3,200	3,257,379
Bayer U.S. Finance LLC Ω 3.375%, 10/08/24.....	9,544	9,849,797	Sumitomo Mitsui Banking Corp. # 3.950%, 07/19/23.....	5,931	6,147,787
BMW U.S. Capital LLC Ω 2.800%, 04/11/26.....	21,530	22,187,227	Sumitomo Mitsui Financial Group, Inc. # 3.784%, 03/09/26.....	5,242	5,569,454
Ω 3.300%, 04/06/27.....	6,742	7,130,134	3.040%, 07/16/29.....	18,167	18,470,089
Ω 4.150%, 04/09/30.....	1,330	1,469,418	2.130%, 07/08/30.....	12,200	11,568,095
Daimler Finance North America LLC 8.500%, 01/18/31.....	28,596	41,536,655	2.222%, 09/17/31.....	1,907	1,809,630
Fresenius Medical Care U.S. Finance III, Inc. Ω 2.375%, 02/16/31.....	21,000	19,377,782	# 2.296%, 01/12/41.....	7,700	6,772,579
			Toyota Motor Credit Corp. # 2.625%, 01/10/23.....	2,999	3,045,108
			# 3.200%, 01/11/27.....	24,036	25,341,373

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
JAPAN — (Continued)			SWITZERLAND — (Continued)		
# 3.650%, 01/08/29.....	11,108	\$ 12,077,203	Roche Holdings, Inc.		
TOTAL JAPAN.....		<u>189,478,124</u>	Ω 2.625%, 05/15/26.....	1,000	\$ 1,031,511
NETHERLANDS — (1.1%)			UBS Group AG		
Ahold Finance USA LLC			#Ω 4.125%, 09/24/25.....	20,990	<u>22,316,825</u>
6.875%, 05/01/29.....	704	888,902	TOTAL SWITZERLAND.....		<u>204,838,510</u>
Cooperatieve Rabobank UA			UNITED KINGDOM — (2.0%)		
3.875%, 02/08/22.....	4,090	4,092,092	Ashtead Capital, Inc.		
3.375%, 05/21/25.....	17,522	18,379,964	Ω 2.450%, 08/12/31.....	2,750	2,602,234
Heineken NV			AstraZeneca PLC		
Ω 2.750%, 04/01/23.....	2,219	2,254,013	# 3.375%, 11/16/25.....	8,259	8,689,967
ING Groep NV			6.450%, 09/15/37.....	4,500	6,326,462
# 3.950%, 03/29/27.....	4,000	4,277,293	Barclays PLC		
4.050%, 04/09/29.....	4,000	4,341,737	3.650%, 03/16/25.....	14,330	14,896,154
Shell International Finance BV			4.375%, 01/12/26.....	9,970	10,648,268
3.250%, 05/11/25.....	31,117	32,521,426	BAT Capital Corp.		
# 2.875%, 05/10/26.....	29,810	30,975,993	# 4.906%, 04/02/30.....	21,000	22,895,856
# 2.500%, 09/12/26.....	11,039	11,280,485	BP Capital Markets America, Inc.		
# 3.875%, 11/13/28.....	4,000	4,343,404	3.119%, 05/04/26.....	8,415	8,716,898
# 2.750%, 04/06/30.....	25,000	25,376,205	# 4.234%, 11/06/28.....	1,267	1,392,621
# 4.125%, 05/11/35.....	9,350	<u>10,513,799</u>	# 3.060%, 06/17/41.....	18,000	17,033,943
TOTAL NETHERLANDS.....		<u>149,245,313</u>	BP Capital Markets PLC		
NORWAY — (0.1%)			3.535%, 11/04/24.....	1,340	1,399,956
Equinor ASA			3.017%, 01/16/27.....	1,700	1,734,086
# 2.450%, 01/17/23.....	3,586	3,633,746	3.279%, 09/19/27.....	11,000	11,528,071
# 2.650%, 01/15/24.....	6,950	7,106,807	British Telecommunications PLC		
1.750%, 01/22/26.....	3,000	<u>2,968,937</u>	# 5.125%, 12/04/28.....	7,200	7,963,151
TOTAL NORWAY.....		<u>13,709,490</u>	Ω 3.250%, 11/08/29.....	3,000	2,984,745
SPAIN — (0.3%)			Diageo Capital PLC		
Banco Santander SA			2.375%, 10/24/29.....	1,350	1,335,361
3.800%, 02/23/28.....	7,000	7,378,141	2.125%, 04/29/32.....	14,300	13,590,966
# 3.490%, 05/28/30.....	4,000	4,118,379	GlaxoSmithKline Capital, Inc.		
Telefonica Emisiones SA			# 3.875%, 05/15/28.....	2,700	2,922,788
4.665%, 03/06/38.....	2,755	3,016,345	# 6.375%, 05/15/38.....	957	1,341,080
Telefonica Europe BV			HSBC Holdings PLC		
8.250%, 09/15/30.....	16,567	<u>22,823,324</u>	4.300%, 03/08/26.....	13,770	14,764,782
TOTAL SPAIN.....		<u>37,336,189</u>	3.900%, 05/25/26.....	12,666	13,404,529
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.0%)			4.950%, 03/31/30.....	13,500	15,373,845
Inter-American Development Bank			HSBC USA, Inc.		
6.750%, 07/15/27.....	1,942	<u>2,413,614</u>	3.500%, 06/23/24.....	7,593	7,913,737
SWITZERLAND — (1.5%)			Lloyds Banking Group PLC		
ABB Finance USA, Inc.			3.750%, 01/11/27.....	10,250	10,832,905
# 2.875%, 05/08/22.....	3,884	3,905,732	# 4.375%, 03/22/28.....	9,000	9,829,651
Credit Suisse AG			LSEGA Financing P.L.C.		
3.625%, 09/09/24.....	11,475	11,968,618	Ω 3.200%, 04/06/41.....	15,902	15,687,179
Nestle Holdings, Inc.			Mead Johnson Nutrition Co.		
#Ω 1.250%, 09/15/30.....	62,780	57,319,419	4.125%, 11/15/25.....	5,931	6,386,682
#Ω 1.875%, 09/14/31.....	60,500	57,377,820	Nationwide Building Society		
Novartis Capital Corp.			Ω 3.900%, 07/21/25.....	4,600	4,856,102
3.100%, 05/17/27.....	7,083	7,418,143	Natwest Group PLC		
2.200%, 08/14/30.....	44,400	43,500,442	4.800%, 04/05/26.....	4,800	5,227,038
			Prudential PLC		
			3.125%, 04/14/30.....	1,500	1,563,322
			RELX Capital, Inc.		
			3.000%, 05/22/30.....	900	919,674
			Santander UK PLC		
			# 4.000%, 03/13/24.....	8,788	9,211,805

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
UNITED KINGDOM — (Continued)			UNITED STATES — (Continued)		
Standard Chartered PLC			Ameren Corp.		
Ω 4.050%, 04/12/26.....	4,380	\$ 4,625,963	# 3.650%, 02/15/26.....	10,631	\$11,191,909
Unilever Capital Corp.			American Express Co.		
5.900%, 11/15/32.....	4,800	6,153,139	Ω 3.300%, 05/03/27.....	16,929	17,668,226
Vodafone Group PLC			American Honda Finance		
# 7.875%, 02/15/30.....	7,107	9,629,339	Corp.		
5.000%, 05/30/38.....	1,400	1,644,222	2.300%, 09/09/26.....	16,110	16,273,788
TOTAL UNITED KINGDOM...		<u>276,026,521</u>	American International Group, Inc.		
UNITED STATES — (38.5%)			4.125%, 02/15/24.....	10,069	10,565,100
3M Co.			3.750%, 07/10/25.....	3,247	3,430,722
# 2.875%, 10/15/27.....	13,290	13,866,058	4.200%, 04/01/28.....	2,100	2,298,293
Abbott Laboratories			4.700%, 07/10/35.....	5,000	5,768,261
# 2.950%, 03/15/25.....	7,469	7,721,432	American Tower Corp.		
AbbVie, Inc.			2.300%, 09/15/31.....	3,500	3,272,130
3.250%, 10/01/22.....	3,562	3,598,022	American Water Capital Corp.		
3.600%, 05/14/25.....	5,200	5,441,849	# 3.850%, 03/01/24.....	2,115	2,200,595
4.250%, 11/14/28.....	25,500	27,901,290	2.950%, 09/01/27.....	584	601,671
Activision Blizzard, Inc.			AmerisourceBergen Corp.		
3.400%, 06/15/27.....	6,308	6,665,582	3.400%, 05/15/24.....	1,223	1,266,740
1.350%, 09/15/30.....	8,000	7,233,109	3.450%, 12/15/27.....	3,000	3,147,012
Aetna, Inc.			2.800%, 05/15/30.....	29,884	29,943,756
# 2.750%, 11/15/22.....	3,570	3,604,403	Amgen, Inc.		
3.500%, 11/15/24.....	5,359	5,568,882	# 3.625%, 05/22/24.....	6,399	6,652,294
# 6.750%, 12/15/37.....	8,500	11,800,106	# 2.600%, 08/19/26.....	10,375	10,592,414
Affiliated Managers Group, Inc.			2.300%, 02/25/31.....	5,000	4,826,681
3.500%, 08/01/25.....	3,410	3,559,530	# 2.000%, 01/15/32.....	10,000	9,289,704
3.300%, 06/15/30.....	20,900	21,450,140	2.800%, 08/15/41.....	19,750	17,819,128
Aflac, Inc.			Analog Devices, Inc.		
3.600%, 04/01/30.....	2,000	2,143,682	# 3.500%, 12/05/26.....	11,977	12,750,264
Alabama Power Co.			Anthem, Inc.		
# 2.800%, 04/01/25.....	2,560	2,624,312	3.125%, 05/15/22.....	1,277	1,285,854
Albemarle Corp.			# 3.500%, 08/15/24.....	4,986	5,180,583
4.150%, 12/01/24.....	7,365	7,788,635	# 4.101%, 03/01/28.....	16,600	17,996,795
Allegion PLC			5.950%, 12/15/34.....	1,300	1,687,761
3.500%, 10/01/29.....	10,000	10,341,376	Aon Corp.		
Allstate Corp.			4.500%, 12/15/28.....	2,300	2,555,399
5.350%, 06/01/33.....	7,500	9,099,353	3.750%, 05/02/29.....	1,500	1,599,652
Ally Financial, Inc.			2.800%, 05/15/30.....	5,000	4,993,214
8.000%, 11/01/31.....	4,200	5,691,889	Aon PLC		
Alphabet, Inc.			# 4.000%, 11/27/23.....	4,000	4,147,230
# 1.998%, 08/15/26.....	12,785	12,893,417	3.500%, 06/14/24.....	9,147	9,483,552
# 1.100%, 08/15/30.....	29,629	27,012,515	Apple, Inc.		
Altria Group, Inc.			2.450%, 08/04/26.....	17,090	17,460,285
# 4.800%, 02/14/29.....	460	505,548	# 3.350%, 02/09/27.....	33,607	35,568,219
# 3.400%, 05/06/30.....	10,500	10,547,114	3.000%, 06/20/27.....	11,436	11,985,562
# 2.450%, 02/04/32.....	23,149	21,049,657	2.900%, 09/12/27.....	4,400	4,572,984
3.400%, 02/04/41.....	5,000	4,306,973	# 3.000%, 11/13/27.....	26,919	28,085,765
Amazon.com, Inc.			2.200%, 09/11/29.....	2,000	1,985,650
# 1.200%, 06/03/27.....	5,000	4,802,209	1.650%, 05/11/30.....	18,500	17,451,234
3.150%, 08/22/27.....	9,200	9,680,340	1.250%, 08/20/30.....	5,000	4,549,253
# 1.500%, 06/03/30.....	50,080	47,014,114	# 1.650%, 02/08/31.....	103,000	96,679,455
# 2.100%, 05/12/31.....	79,900	77,623,251	# 1.700%, 08/05/31.....	9,500	8,919,905
4.800%, 12/05/34.....	5,500	6,736,278	4.500%, 02/23/36.....	2,000	2,389,792
Amcor Flexibles North			Applied Materials, Inc.		
America, Inc.			3.300%, 04/01/27.....	16,750	17,631,459
2.630%, 06/19/30.....	2,500	2,455,060	Ares Capital Corp.		
			3.200%, 11/15/31.....	13,500	12,645,917

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Arizona Public Service Co.			Best Buy Co., Inc.		
3.150%, 05/15/25.....	9,580	\$ 9,875,017	4.450%, 10/01/28.....	19,493	\$21,541,252
2.200%, 12/15/31.....	4,000	3,770,346	Biogen, Inc.		
Arrow Electronics, Inc.			4.050%, 09/15/25.....	6,950	7,355,304
3.875%, 01/12/28.....	12,338	13,048,504	# 2.250%, 05/01/30.....	20,320	19,149,474
Assurant, Inc.			Black Hills Corp.		
2.650%, 01/15/32.....	4,000	3,797,348	2.500%, 06/15/30.....	2,850	2,757,967
Assured Guaranty			4.350%, 05/01/33.....	1,750	1,924,736
U.S. Holdings, Inc.			BlackRock, Inc.		
# 3.150%, 06/15/31.....	5,000	5,050,419	# 3.200%, 03/15/27.....	14,563	15,367,029
AT&T, Inc.			# 3.250%, 04/30/29.....	6,942	7,348,088
# 2.750%, 06/01/31.....	1,000	986,482	2.400%, 04/30/30.....	36,500	36,100,045
2.550%, 12/01/33.....	10,034	9,431,331	1.900%, 01/28/31.....	81,317	77,419,670
3.500%, 06/01/41.....	27,000	26,314,786	Boeing Co.		
Atmos Energy Corp.			2.500%, 03/01/25.....	6,399	6,447,823
# 1.500%, 01/15/31.....	750	678,355	2.600%, 10/30/25.....	2,568	2,582,750
Autodesk, Inc.			3.200%, 03/01/29.....	5,000	5,021,946
4.375%, 06/15/25.....	3,015	3,230,172	2.950%, 02/01/30.....	5,000	4,893,986
# 3.500%, 06/15/27.....	12,009	12,658,377	# 3.250%, 02/01/35.....	2,463	2,354,071
Automatic Data Processing, Inc.			3.550%, 03/01/38.....	2,150	2,060,246
# 3.375%, 09/15/25.....	9,764	10,308,984	Booking Holdings, Inc.		
1.250%, 09/01/30.....	20,957	19,144,250	3.600%, 06/01/26.....	4,494	4,764,688
AutoNation, Inc.			4.625%, 04/13/30.....	7,210	8,242,689
2.400%, 08/01/31.....	7,150	6,655,663	Boston Properties LP		
AutoZone, Inc.			3.250%, 01/30/31.....	2,300	2,340,877
2.875%, 01/15/23.....	11,113	11,257,354	Boston Scientific Corp.		
3.250%, 04/15/25.....	5,203	5,387,884	4.550%, 03/01/39.....	400	450,618
# 3.125%, 04/21/26.....	988	1,023,594	BP Capital Markets America, Inc.		
Avnet, Inc.			# 3.017%, 01/16/27.....	3,773	3,907,013
4.625%, 04/15/26.....	5,560	5,953,990	Bristol-Myers Squibb Co.		
3.000%, 05/15/31.....	7,500	7,215,013	4.125%, 06/15/39.....	5,500	6,187,515
AXIS Specialty Finance PLC			Broadcom, Inc.		
4.000%, 12/06/27.....	20,320	21,666,220	# 4.300%, 11/15/32.....	31,000	33,131,963
Baker Hughes a GE Co.			#Ω 3.469%, 04/15/34.....	5,000	4,952,604
LLC/Baker Hughes			#Ω 3.137%, 11/15/35.....	17,502	16,589,879
Co-Obligor, Inc.			Ω 3.500%, 02/15/41.....	8,150	7,738,590
3.337%, 12/15/27.....	1,900	1,985,500	Brown & Brown, Inc.		
Baker Hughes Holdings LLC			4.200%, 09/15/24.....	4,660	4,910,047
5.125%, 09/15/40.....	2,677	3,180,063	# 2.375%, 03/15/31.....	3,000	2,849,906
Bank of America Corp.			Bunge Ltd. Finance Corp.		
# 4.000%, 04/01/24.....	3,120	3,275,365	# 3.750%, 09/25/27.....	15,000	15,969,451
Bank of America Corp.,			Burlington Northern Santa Fe LLC		
Floating Rate Note, 3M			7.000%, 12/15/25.....	858	1,016,271
USD LIBOR + 1.040%,			Camden Property Trust		
FRN			2.800%, 05/15/30.....	1,500	1,514,878
(r) 3.419%, 12/20/28.....	3,285	3,411,628	Campbell Soup Co.		
Bank of New York Mellon Corp.			3.300%, 03/19/25.....	3,045	3,173,356
3.650%, 02/04/24.....	5,524	5,747,743	# 4.150%, 03/15/28.....	5,628	6,096,873
1.600%, 04/24/25.....	15,050	14,910,531	Capital One Financial Corp.		
2.800%, 05/04/26.....	2,088	2,152,130	3.750%, 04/24/24.....	4,607	4,797,346
Baxter International, Inc.			3.200%, 02/05/25.....	2,700	2,784,476
2.600%, 08/15/26.....	3,951	4,015,259	3.750%, 03/09/27.....	14,165	14,988,852
Berkshire Hathaway Finance Corp.			3.800%, 01/31/28.....	5,600	5,918,892
1.850%, 03/12/30.....	41,000	39,460,751	Cardinal Health, Inc.		
1.450%, 10/15/30.....	95,147	88,239,552	# 3.410%, 06/15/27.....	17,718	18,585,408
Berkshire Hathaway, Inc.					
3.125%, 03/15/26.....	24,128	25,230,487			

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Cargill, Inc.			Constellation Brands, Inc.		
Ω 2.125%, 04/23/30.....	6,060	\$ 5,865,047	# 3.600%, 02/15/28.....	10,825	\$11,417,474
Carrier Global Corp.			3.150%, 08/01/29.....	7,000	7,154,045
# 2.700%, 02/15/31.....	2,500	2,456,389	Costco Wholesale Corp.		
CenterPoint Energy			# 3.000%, 05/18/27.....	19,300	20,197,921
Resources Corp.			# 1.375%, 06/20/27.....	1,700	1,642,299
4.000%, 04/01/28.....	4,800	5,137,622	# 1.600%, 04/20/30.....	87,012	81,810,524
Charles Schwab Corp.			1.750%, 04/20/32.....	93,900	87,646,812
3.000%, 03/10/25.....	12,777	13,213,233	Cox Communications, Inc.		
3.625%, 04/01/25.....	7,358	7,724,740	#Ω 3.850%, 02/01/25.....	6,790	7,104,177
Chevron Corp.			Ω 3.500%, 08/15/27.....	1,200	1,253,799
1.554%, 05/11/25.....	10,000	9,932,958	Crown Castle International		
1.995%, 05/11/27.....	2,300	2,290,619	Corp.		
2.236%, 05/11/30.....	38,971	38,351,494	2.900%, 04/01/41.....	17,205	15,615,210
Chevron USA, Inc.			CVS Health Corp.		
# 3.250%, 10/15/29.....	17,685	18,732,432	# 3.375%, 08/12/24.....	11,857	12,288,396
Choice Hotels International,			3.875%, 07/20/25.....	13,408	14,184,742
Inc.			3.250%, 08/15/29.....	4,000	4,125,784
3.700%, 12/01/29.....	2,750	2,863,960	Danaher Corp.		
Chubb INA Holdings, Inc.			3.350%, 09/15/25.....	1,483	1,549,237
3.350%, 05/15/24.....	5,120	5,319,273	Dentsply Sirona, Inc.		
Cigna Corp.			3.250%, 06/01/30.....	5,500	5,653,943
3.500%, 06/15/24.....	1,792	1,857,054	Discover Bank		
3.400%, 03/01/27.....	14,920	15,586,345	4.650%, 09/13/28.....	2,800	3,090,418
4.375%, 10/15/28.....	2,500	2,751,270	Discovery Communications LLC		
2.400%, 03/15/30.....	2,700	2,608,650	3.900%, 11/15/24.....	5,376	5,642,813
3.200%, 03/15/40.....	1,600	1,540,088	3.450%, 03/15/25.....	5,671	5,860,392
Cincinnati Financial Corp.			# 3.625%, 05/15/30.....	5,000	5,153,223
6.920%, 05/15/28.....	4,000	5,020,954	Dollar General Corp.		
Clorox Co.			3.250%, 04/15/23.....	4,983	5,074,469
3.100%, 10/01/27.....	5,077	5,285,308	Dollar Tree, Inc.		
# 3.900%, 05/15/28.....	16,112	17,626,042	# 4.200%, 05/15/28.....	21,641	23,493,037
CME Group, Inc.			Dominion Energy, Inc.		
# 3.000%, 03/15/25.....	2,833	2,937,747	3.900%, 10/01/25.....	10,013	10,606,108
CMS Energy Corp.			DTE Energy Co.		
3.600%, 11/15/25.....	3,163	3,315,652	2.850%, 10/01/26.....	1,000	1,023,533
3.000%, 05/15/26.....	4,942	5,093,157	Duke Energy Corp.		
CNA Financial Corp.			# 3.750%, 04/15/24.....	5,205	5,402,261
4.500%, 03/01/26.....	21,057	22,843,696	# 3.300%, 06/15/41.....	25,250	24,195,068
3.900%, 05/01/29.....	2,450	2,655,270	Eagle Materials, Inc.		
Coca-Cola Co.			2.500%, 07/01/31.....	3,000	2,868,431
# 2.900%, 05/25/27.....	8,535	8,932,708	Eastman Chemical Co.		
Comcast Corp.			3.800%, 03/15/25.....	9,527	10,032,171
3.150%, 03/01/26.....	9,198	9,593,972	Eaton Corp.		
3.150%, 02/15/28.....	5,000	5,218,774	# 4.000%, 11/02/32.....	13,775	15,337,047
4.250%, 10/15/30.....	10,000	11,171,142	Eaton Vance Corp.		
4.250%, 01/15/33.....	22,000	24,862,820	# 3.500%, 04/06/27.....	10,462	10,954,478
7.050%, 03/15/33.....	2,200	3,047,083	eBay, Inc.		
Comerica, Inc.			3.600%, 06/05/27.....	13,375	14,175,639
4.000%, 02/01/29.....	6,000	6,530,995	Ecolab, Inc.		
Conagra Brands, Inc.			2.700%, 11/01/26.....	2,959	3,059,291
4.850%, 11/01/28.....	970	1,085,184	El du Pont de Nemours &		
Consolidated Edison Co. of New			Co.		
York, Inc.			2.300%, 07/15/30.....	4,000	3,929,519
3.300%, 12/01/24.....	1,280	1,326,147	Electronic Arts, Inc.		
5.300%, 03/01/35.....	400	477,663	4.800%, 03/01/26.....	9,836	10,816,461

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Emerson Electric Co. 3.150%, 06/01/25.....	5,312	\$ 5,519,427	General Dynamics Corp. 4.250%, 04/01/40.....	4,200	\$ 4,838,791
Enterprise Products Operating LLC # 3.900%, 02/15/24..... 6.875%, 03/01/33.....	1,680 1,800	1,751,301 2,361,942	General Electric Co. # 6.750%, 03/15/32.....	15,646	20,542,379
EOG Resources, Inc. # 4.375%, 04/15/30.....	6,000	6,724,328	General Mills, Inc. 4.200%, 04/17/28.....	8,600	9,361,578
ERAC USA Finance LLC Ω 3.850%, 11/15/24.....	6,590	6,901,252	General Motors Co. 5.150%, 04/01/38.....	3,669	4,168,725
ERP Operating LP # 2.500%, 02/15/30.....	2,800	2,794,562	General Motors Financial Co., Inc. 5.250%, 03/01/26.....	14,136	15,544,709
Eversource Energy 4.250%, 04/01/29.....	1,000	1,093,068	4.350%, 01/17/27.....	1,863	1,992,255
Exelon Corp. 3.950%, 06/15/25.....	417	440,660	Georgia Power Co. 3.250%, 04/01/26.....	3,000	3,106,098
# 3.400%, 04/15/26.....	20,540	21,532,370	3.250%, 03/30/27.....	15,966	16,534,720
Extra Space Storage LP 2.350%, 03/15/32.....	11,100	10,411,348	Georgia-Pacific LLC 7.750%, 11/15/29.....	1,000	1,361,503
Exxon Mobil Corp. # 2.275%, 08/16/26.....	2,000	2,025,336	Gilead Sciences, Inc. 3.700%, 04/01/24.....	10,612	11,031,614
# 2.440%, 08/16/29.....	1,500	1,498,634	Global Payments, Inc. 4.800%, 04/01/26.....	7,031	7,606,106
3.482%, 03/19/30.....	10,000	10,687,911	4.450%, 06/01/28.....	8,020	8,734,478
FedEx Corp. # 3.400%, 02/15/28.....	5,250	5,538,499	Goldman Sachs Group, Inc. 4.000%, 03/03/24.....	26,404	27,588,604
4.900%, 01/15/34.....	2,075	2,398,416	3.750%, 05/22/25.....	6,213	6,501,414
3.900%, 02/01/35.....	2,800	2,997,208	3.750%, 02/25/26.....	10,350	10,931,140
# 3.250%, 05/15/41.....	5,000	4,796,529	2.600%, 02/07/30.....	5,000	4,899,722
Fidelity National Financial, Inc. 3.400%, 06/15/30.....	18,654	19,154,699	3.800%, 03/15/30.....	12,000	12,765,564
Fidelity National Information Services, Inc. 3.100%, 03/01/41.....	5,000	4,698,992	6.125%, 02/15/33.....	2,421	3,074,798
Fifth Third Bancorp # 3.950%, 03/14/28.....	26,032	28,005,430	6.250%, 02/01/41.....	750	1,032,818
First American Financial Corp. 2.400%, 08/15/31.....	10,094	9,596,623	Halliburton Co. # 2.920%, 03/01/30.....	1,000	1,002,386
Flex Ltd. 4.875%, 06/15/29.....	1,700	1,881,817	Harley-Davidson, Inc. # 3.500%, 07/28/25.....	5,593	5,796,203
# 4.875%, 05/12/30.....	4,000	4,419,170	Hasbro, Inc. # 3.500%, 09/15/27.....	3,300	3,445,044
Flowserve Corp. 2.800%, 01/15/32.....	13,200	12,425,688	Health Care Service Corp. A Mutual Legal Reserve Co. Ω 2.200%, 06/01/30.....	27,600	26,194,503
FMR LLC Ω 4.950%, 02/01/33.....	2,400	2,823,637	Healthcare Trust of America Holdings LP # 2.000%, 03/15/31.....	1,800	1,662,475
Fortune Brands Home & Security, Inc. # 3.250%, 09/15/29.....	4,300	4,405,862	Home Depot, Inc. 5.400%, 09/15/40.....	5,200	6,683,435
GATX Corp. 3.250%, 03/30/25.....	3,170	3,269,125	Honeywell International, Inc. # 2.500%, 11/01/26.....	18	18,427
# 3.250%, 09/15/26.....	7,749	7,971,031	5.375%, 03/01/41.....	670	885,465
GE Capital Funding LLC 4.550%, 05/15/32.....	4,000	4,525,355	HP, Inc. # 3.400%, 06/17/30.....	50,835	52,017,407
GE Capital International Funding Co. Unlimited Co. 4.418%, 11/15/35.....	271	309,086	Humana, Inc. 3.850%, 10/01/24.....	5,825	6,086,690
			Intel Corp. # 3.150%, 05/11/27.....	2,500	2,617,213
			# 4.000%, 12/15/32.....	3,200	3,603,858
			4.600%, 03/25/40.....	5,000	5,870,891
			Intercontinental Exchange, Inc. # 3.750%, 12/01/25.....	11,500	12,222,545
			2.650%, 09/15/40.....	5,000	4,568,600

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
International Business Machines Corp.			2.500%, 11/15/32.....	17,100	\$15,984,609
# 3.375%, 08/01/23.....	4,409	\$ 4,543,530	Kimco Realty Corp.		
# 3.625%, 02/12/24.....	4,600	4,783,079	2.250%, 12/01/31.....	10,200	9,627,722
# 3.300%, 01/27/27.....	26,154	27,516,980	Kinder Morgan Energy Partners LP		
# 1.950%, 05/15/30.....	22,940	21,693,763	6.950%, 01/15/38.....	5,000	6,590,923
2.850%, 05/15/40.....	9,491	8,828,641	Kroger Co.		
Interpublic Group of Cos., Inc.			# 3.850%, 08/01/23.....	2,330	2,402,602
4.200%, 04/15/24.....	1,953	2,054,404	7.500%, 04/01/31.....	16,177	22,020,306
4.750%, 03/30/30.....	1,175	1,331,201	L3Harris Technologies, Inc.		
Interstate Power & Light Co.			3.950%, 05/28/24.....	2,469	2,577,038
2.300%, 06/01/30.....	3,978	3,827,972	Laboratory Corp. of America Holdings		
Invitation Homes Operating Partnership L.P.			4.000%, 11/01/23.....	3,840	3,972,761
2.700%, 01/15/34.....	1,500	1,405,610	# 3.600%, 09/01/27.....	2,500	2,640,375
ITC Holdings Corp.			Lazard Group LLC		
3.650%, 06/15/24.....	9,714	10,048,586	4.500%, 09/19/28.....	18,426	20,347,374
J M Smucker Co.			Lear Corp.		
# 3.500%, 03/15/25.....	6,042	6,333,938	3.800%, 09/15/27.....	1,423	1,502,024
4.250%, 03/15/35.....	2,000	2,235,240	Legg Mason, Inc.		
Jabil, Inc.			# 3.950%, 07/15/24.....	4,736	4,974,221
3.600%, 01/15/30.....	23,550	24,483,368	4.750%, 03/15/26.....	9,317	10,268,585
3.000%, 01/15/31.....	15,033	14,892,706	Leidos, Inc.		
Janus Henderson U.S. Holdings, Inc.			2.300%, 02/15/31.....	12,800	11,777,472
4.875%, 08/01/25.....	9,046	9,747,649	Liberty Mutual Group, Inc.		
Jefferies Group LLC/Jefferies Group Capital Finance, Inc.			Ω 4.569%, 02/01/29.....	10,665	12,013,662
4.850%, 01/15/27.....	6,594	7,309,762	Lincoln National Corp.		
2.625%, 10/15/31.....	6,900	6,578,851	# 3.400%, 01/15/31.....	10,680	11,171,252
Johnson & Johnson			Lockheed Martin Corp.		
2.450%, 03/01/26.....	3,212	3,282,250	3.550%, 01/15/26.....	4,800	5,086,246
# 1.300%, 09/01/30.....	40,000	37,073,512	Loews Corp.		
4.950%, 05/15/33.....	4,000	4,980,890	2.625%, 05/15/23.....	3,761	3,809,868
4.375%, 12/05/33.....	10,000	11,788,644	# 3.750%, 04/01/26.....	11,870	12,677,202
3.550%, 03/01/36.....	9,000	9,842,977	Lowe's Cos., Inc.		
Johnson Controls International PLC			3.120%, 04/15/22.....	292	292,695
3.625%, 07/02/24.....	915	954,258	2.800%, 09/15/41.....	25,000	22,819,339
JPMorgan Chase & Co.			LyondellBasell Industries NV		
# 3.625%, 05/13/24.....	12,131	12,678,457	5.750%, 04/15/24.....	1,611	1,732,974
# 3.900%, 07/15/25.....	22,416	23,788,233	Manufacturers & Traders Trust Co.		
3.200%, 06/15/26.....	676	703,007	2.900%, 02/06/25.....	8,028	8,292,131
5.500%, 10/15/40.....	4,000	5,177,692	Marathon Petroleum Corp.		
Juniper Networks, Inc.			# 3.625%, 09/15/24.....	7,691	7,971,231
3.750%, 08/15/29.....	4,000	4,213,595	Marriott International, Inc.		
2.000%, 12/10/30.....	5,000	4,577,951	2.750%, 10/15/33.....	7,200	6,723,490
Kellogg Co.			Mars, Inc.		
3.250%, 04/01/26.....	8,739	9,093,216	#Ω 1.625%, 07/16/32.....	8,550	7,830,749
# 3.400%, 11/15/27.....	14,600	15,363,091	Marsh & McLennan Cos., Inc.		
7.450%, 04/01/31.....	6,959	9,507,650	3.500%, 06/03/24.....	8,320	8,648,401
Kemper Corp.			3.750%, 03/14/26.....	3,300	3,523,979
# 2.400%, 09/30/30.....	6,265	5,970,261	2.375%, 12/15/31.....	1,861	1,799,249
Keurig Dr Pepper, Inc.			Maxim Integrated Products, Inc.		
3.400%, 11/15/25.....	5,885	6,095,424	3.450%, 06/15/27.....	5,931	6,271,388
Kilroy Realty LP			Medtronic, Inc.		
3.050%, 02/15/30.....	8,000	7,982,912	# 3.500%, 03/15/25.....	616	647,011
			4.375%, 03/15/35.....	4,465	5,226,124

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>
UNITED STATES — (Continued)		
Merck & Co., Inc.		
# 2.750%, 02/10/25.....	11,609	\$11,975,109
# 3.400%, 03/07/29.....	13,884	14,753,245
# 1.450%, 06/24/30.....	57,700	53,469,409
MetLife, Inc.		
# 3.600%, 04/10/24.....	4,140	4,320,722
6.375%, 06/15/34.....	19,000	25,583,079
# 5.700%, 06/15/35.....	8,400	10,789,621
Micron Technology, Inc.		
# 4.663%, 02/15/30.....	330	364,795
# 3.366%, 11/01/41.....	1,000	951,580
Microsoft Corp.		
# 3.300%, 02/06/27.....	14,692	15,579,912
Molson Coors Beverage Co.		
# 3.500%, 05/01/22.....	787	792,451
3.000%, 07/15/26.....	18,416	18,972,337
Morgan Stanley		
# 3.875%, 04/29/24.....	8,982	9,378,685
3.875%, 01/27/26.....	18,683	19,824,640
3.625%, 01/20/27.....	15,726	16,600,273
7.250%, 04/01/32.....	7,000	9,681,719
Morgan Stanley Domestic Holdings, Inc.		
4.500%, 06/20/28.....	8,496	9,316,465
Mosaic Co.		
4.250%, 11/15/23.....	1,336	1,390,850
4.050%, 11/15/27.....	6,000	6,395,531
Motorola Solutions, Inc.		
4.600%, 05/23/29.....	4,700	5,219,436
2.300%, 11/15/30.....	25,444	23,781,112
MPLX LP		
4.125%, 03/01/27.....	12,020	12,794,424
Mylan, Inc.		
4.200%, 11/29/23.....	3,480	3,611,982
National Rural Utilities Cooperative Finance Corp.		
8.000%, 03/01/32.....	2,708	3,858,135
NetApp, Inc.		
3.250%, 12/15/22.....	1,088	1,097,512
3.300%, 09/29/24.....	3,451	3,565,292
# 2.700%, 06/22/30.....	5,000	4,913,257
NewMarket Corp.		
2.700%, 03/18/31.....	4,000	3,896,309
NextEra Energy Capital Holdings, Inc.		
3.550%, 05/01/27.....	25,641	27,053,978
NIKE, Inc.		
# 2.375%, 11/01/26.....	13,083	13,415,971
2.850%, 03/27/30.....	52,300	53,866,316
3.250%, 03/27/40.....	5,000	5,096,405
Northern Trust Corp.		
# 1.950%, 05/01/30.....	23,270	22,392,377
Nucor Corp.		
3.950%, 05/01/28.....	6,245	6,748,414
2.700%, 06/01/30.....	9,000	8,969,489
Nuveen Finance LLC		
Ω 4.125%, 11/01/24.....	2,748	2,897,646

	<u>Face Amount</u> (000)	<u>Value†</u>
UNITED STATES — (Continued)		
Omnicom Group, Inc.		
4.200%, 06/01/30.....	13,055	\$14,283,544
Omnicom Group, Inc./Omnicom Capital, Inc.		
3.650%, 11/01/24.....	6,057	6,330,607
Oracle Corp.		
2.650%, 07/15/26.....	39,785	40,036,808
# 3.250%, 11/15/27.....	36,794	37,808,584
O'Reilly Automotive, Inc.		
3.600%, 09/01/27.....	21,580	22,790,253
Owens Corning		
3.875%, 06/01/30.....	8,826	9,401,330
Parker-Hannifin Corp.		
# 3.300%, 11/21/24.....	3,093	3,201,144
3.250%, 06/14/29.....	6,200	6,408,235
Penske Truck Leasing Co. LP/PTL Finance Corp.		
#Ω 3.400%, 11/15/26.....	1,000	1,040,037
PepsiCo, Inc.		
# 3.500%, 07/17/25.....	9,309	9,831,473
PerkinElmer, Inc.		
3.300%, 09/15/29.....	1,700	1,752,447
Pfizer, Inc.		
# 3.000%, 12/15/26.....	42,108	44,318,614
# 1.700%, 05/28/30.....	5,000	4,742,105
3.900%, 03/15/39.....	5,000	5,560,745
Philip Morris International, Inc.		
3.250%, 11/10/24.....	7,098	7,395,705
# 3.125%, 08/17/27.....	2,000	2,087,676
3.375%, 08/15/29.....	6,000	6,246,505
2.100%, 05/01/30.....	10,750	10,283,386
# 6.375%, 05/16/38.....	10,000	13,374,764
Phillips 66 Partners LP		
3.550%, 10/01/26.....	23,603	24,600,890
3.750%, 03/01/28.....	3,265	3,414,825
3.150%, 12/15/29.....	18,000	18,116,702
PNC Bank NA		
# 2.950%, 02/23/25.....	1,093	1,131,230
3.250%, 06/01/25.....	7,000	7,321,782
PPG Industries, Inc.		
2.800%, 08/15/29.....	2,603	2,658,191
2.550%, 06/15/30.....	9,250	9,179,431
PPL Capital Funding, Inc.		
3.100%, 05/15/26.....	11,200	11,537,959
Precision Castparts Corp.		
3.250%, 06/15/25.....	28,987	30,257,783
Primerica, Inc.		
2.800%, 11/19/31.....	15,500	15,246,414
Principal Financial Group, Inc.		
3.125%, 05/15/23.....	4,444	4,539,967
3.400%, 05/15/25.....	2,700	2,818,293
3.100%, 11/15/26.....	5,472	5,668,744
Procter & Gamble Co.		
# 2.450%, 11/03/26.....	1,077	1,107,629
# 2.850%, 08/11/27.....	12,850	13,414,832
3.000%, 03/25/30.....	2,000	2,109,003
# 1.200%, 10/29/30.....	43,500	39,958,098

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>
UNITED STATES — (Continued)		
# 1.950%, 04/23/31.....	10,000	\$ 9,740,597
5.500%, 02/01/34.....	11,999	15,577,070
Progress Energy, Inc.		
7.750%, 03/01/31.....	2,500	3,377,308
6.000%, 12/01/39.....	600	779,984
Prudential Financial, Inc.		
3.878%, 03/27/28.....	789	862,092
Public Service Enterprise Group, Inc.		
8.625%, 04/15/31.....	1,000	1,373,113
PulteGroup, Inc.		
6.375%, 05/15/33.....	11,000	13,726,358
6.000%, 02/15/35.....	6,449	7,989,666
QUALCOMM, Inc.		
2.150%, 05/20/30.....	5,000	4,886,151
1.650%, 05/20/32.....	17,843	16,304,415
Realty Income Corp.		
1.800%, 03/15/33.....	3,000	2,709,534
Reinsurance Group of America, Inc.		
4.700%, 09/15/23.....	3,840	4,026,124
# 3.950%, 09/15/26.....	16,189	17,292,990
3.900%, 05/15/29.....	4,725	5,049,541
3.150%, 06/15/30.....	15,855	16,164,283
Royalty Pharma PLC		
2.200%, 09/02/30.....	5,000	4,629,447
3.300%, 09/02/40.....	6,100	5,705,720
salesforce.com, Inc.		
3.700%, 04/11/28.....	12,800	13,797,412
Santander Holdings USA, Inc.		
4.500%, 07/17/25.....	17,590	18,744,236
4.400%, 07/13/27.....	2,000	2,132,234
Schlumberger Investment SA		
# 2.650%, 06/26/30.....	9,852	9,769,937
Sherwin-Williams Co.		
3.450%, 08/01/25.....	6,794	7,063,590
3.450%, 06/01/27.....	1,035	1,089,185
2.950%, 08/15/29.....	6,000	6,122,652
Simon Property Group LP		
# 2.650%, 07/15/30.....	20,000	19,776,115
2.250%, 01/15/32.....	6,000	5,677,949
Southern Power Co.		
4.150%, 12/01/25.....	5,433	5,779,252
Southwest Gas Corp.		
3.700%, 04/01/28.....	2,900	3,080,457
2.200%, 06/15/30.....	13,700	12,978,114
Spectra Energy Partners LP		
4.750%, 03/15/24.....	1,915	2,019,278
Stanley Black & Decker, Inc.		
2.300%, 03/15/30.....	3,000	2,960,491
State Street Corp.		
# 3.300%, 12/16/24.....	13,947	14,623,057
# 3.550%, 08/18/25.....	2,254	2,387,426
Steel Dynamics, Inc.		
# 3.250%, 01/15/31.....	21,325	21,691,150
Stellantis Finance US, Inc.		
Ω 2.691%, 09/15/31.....	4,500	4,260,511

	<u>Face Amount</u> (000)	<u>Value†</u>
UNITED STATES — (Continued)		
Stryker Corp.		
# 3.375%, 11/01/25.....	11,427	\$11,947,427
# 3.650%, 03/07/28.....	25,656	27,116,472
Sutter Health		
3.161%, 08/15/40.....	2,000	1,968,632
Sysco Corp.		
# 3.750%, 10/01/25.....	685	722,754
# 3.300%, 07/15/26.....	18,844	19,682,051
3.250%, 07/15/27.....	4,934	5,126,738
Target Corp.		
# 2.500%, 04/15/26.....	2,521	2,594,993
TCI Communications, Inc.		
7.875%, 02/15/26.....	1,520	1,845,851
Texas Instruments, Inc.		
# 2.900%, 11/03/27.....	3,500	3,658,337
Textron, Inc.		
# 2.450%, 03/15/31.....	15,590	14,970,312
TJX Cos., Inc.		
2.250%, 09/15/26.....	14,681	14,913,333
Toyota Motor Credit Corp.		
# 3.050%, 01/11/28.....	11,550	12,152,246
Travelers Cos., Inc.		
6.250%, 06/15/37.....	935	1,287,685
5.350%, 11/01/40.....	800	1,030,888
Travelers Property Casualty Corp.		
6.375%, 03/15/33.....	800	1,082,414
Truist Financial Corp.		
3.700%, 06/05/25.....	8,345	8,814,180
TWDC Enterprises 18 Corp.		
7.000%, 03/01/32.....	1,340	1,817,079
U.S. Bank NA		
# 2.800%, 01/27/25.....	4,950	5,110,785
Union Pacific Corp.		
3.250%, 01/15/25.....	9,515	9,913,226
# 2.891%, 04/06/36.....	22,950	22,860,462
UnitedHealth Group, Inc.		
# 2.750%, 02/15/23.....	8,672	8,810,172
3.100%, 03/15/26.....	1,290	1,353,411
6.875%, 02/15/38.....	1,150	1,664,479
2.750%, 05/15/40.....	10,000	9,462,508
3.050%, 05/15/41.....	8,000	7,817,738
Unum Group		
4.000%, 03/15/24.....	5,051	5,271,611
# 3.875%, 11/05/25.....	1,977	2,074,270
4.000%, 06/15/29.....	10,963	11,810,829
Utah Acquisition Sub, Inc.		
3.950%, 06/15/26.....	18,167	19,181,753
Valero Energy Corp.		
3.400%, 09/15/26.....	8,918	9,268,184
7.500%, 04/15/32.....	580	764,315
Ventas Realty LP		
# 3.000%, 01/15/30.....	1,100	1,114,244
Verizon Communications, Inc.		
4.125%, 03/16/27.....	3,000	3,253,846
4.329%, 09/21/28.....	2,000	2,202,549
4.016%, 12/03/29.....	17,153	18,626,910

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Ω 2.355%, 03/15/32.....	2,733	\$ 2,595,319	# 3.500%, 11/15/30.....	15,200	\$ 15,696,643
VF Corp.			8.750%, 03/15/32.....	1,000	1,435,885
2.800%, 04/23/27.....	1,000	1,025,527	Wisconsin Electric Power Co.		
2.950%, 04/23/30.....	516	521,699	3.100%, 06/01/25.....	2,200	2,274,473
ViacomCBS, Inc.			WP Carey, Inc.		
3.875%, 04/01/24.....	4,899	5,106,121	2.400%, 02/01/31.....	2,300	2,201,275
# 3.500%, 01/15/25.....	2,364	2,452,009	2.450%, 02/01/32.....	9,800	9,337,810
# 2.900%, 01/15/27.....	21,061	21,405,718	WRKCo, Inc.		
7.875%, 07/30/30.....	1,137	1,522,765	4.200%, 06/01/32.....	1,800	1,965,169
# 4.950%, 01/15/31.....	3,993	4,544,601	3.000%, 06/15/33.....	19,705	19,435,410
# 4.200%, 05/19/32.....	12,600	13,672,129	Zoetis, Inc.		
Viatrix, Inc.			# 3.000%, 09/12/27.....	26,275	27,078,448
# 3.850%, 06/22/40.....	10,000	9,981,459	TOTAL UNITED STATES.....		<u>5,379,899,188</u>
Visa, Inc.			TOTAL BONDS.....		<u>6,995,213,908</u>
3.150%, 12/14/25.....	4,555	4,777,100	U.S. TREASURY OBLIGATIONS — (30.6%)		
2.050%, 04/15/30.....	96,059	94,045,380	U.S. Treasury Bonds		
# 1.100%, 02/15/31.....	60,100	54,054,577	6.750%, 08/15/26.....	38,863	47,608,815
4.150%, 12/14/35.....	15,600	17,815,118	6.625%, 02/15/27.....	34,651	43,027,902
2.700%, 04/15/40.....	5,000	4,808,612	6.125%, 11/15/27.....	29,407	36,645,429
VMware, Inc.			5.250%, 11/15/28.....	10,442	12,800,138
3.900%, 08/21/27.....	1,024	1,087,812	5.250%, 02/15/29.....	60,685	74,829,820
Walgreens Boots Alliance, Inc.			6.125%, 08/15/29.....	35,585	46,686,848
3.450%, 06/01/26.....	514	537,612	6.250%, 05/15/30.....	25,710	34,672,615
# 3.200%, 04/15/30.....	23,552	24,203,882	5.375%, 02/15/31.....	64,500	84,172,500
Walmart, Inc.			# 4.500%, 02/15/36.....	170,000	226,604,687
2.375%, 09/24/29.....	2,246	2,276,896	1.750%, 08/15/41.....	165,000	153,656,250
# 1.800%, 09/22/31.....	41,000	39,105,139	U.S. Treasury Notes		
Walt Disney Co.			2.250%, 11/15/25.....	39,895	40,964,062
3.700%, 09/15/24.....	13,864	14,491,228	1.625%, 05/15/26.....	65,000	65,142,187
1.750%, 01/13/26.....	5,000	4,953,450	1.500%, 08/15/26.....	78,787	78,464,149
# 2.650%, 01/13/31.....	24,750	24,631,070	1.625%, 09/30/26.....	50,000	50,070,313
6.200%, 12/15/34.....	1,700	2,257,405	2.000%, 11/15/26.....	70,000	71,290,625
# 3.500%, 05/13/40.....	5,000	5,134,527	1.625%, 11/30/26.....	39,750	39,816,768
Waste Management, Inc.			1.500%, 01/31/27.....	59,500	59,188,554
# 1.500%, 03/15/31.....	12,700	11,537,558	2.250%, 02/15/27.....	60,000	61,837,500
WEC Energy Group, Inc.			2.375%, 05/15/27.....	91,200	94,602,188
# 3.550%, 06/15/25.....	1,757	1,842,557	0.500%, 06/30/27.....	45,000	42,324,610
Wells Fargo & Co.			2.250%, 08/15/27.....	100,000	103,113,281
3.000%, 02/19/25.....	6,264	6,431,224	0.500%, 10/31/27.....	65,000	60,772,461
3.000%, 04/22/26.....	9,473	9,737,340	2.250%, 11/15/27.....	79,018	81,453,668
3.000%, 10/23/26.....	1,490	1,530,871	0.625%, 11/30/27.....	35,000	32,919,141
4.150%, 01/24/29.....	1,200	1,306,144	0.625%, 12/31/27.....	125,000	117,407,226
Welltower, Inc.			2.750%, 02/15/28.....	88,300	93,598,000
4.125%, 03/15/29.....	1,550	1,685,718	1.125%, 02/29/28.....	115,000	111,127,734
2.750%, 01/15/31.....	11,393	11,242,076	1.250%, 03/31/28.....	135,000	131,271,679
Westlake Chemical Corp.			1.250%, 04/30/28.....	80,000	77,728,125
3.375%, 06/15/30.....	11,785	12,146,016	2.875%, 05/15/28.....	99,000	105,841,054
WestRock MWV LLC			2.875%, 08/15/28.....	113,000	120,962,969
8.200%, 01/15/30.....	19,367	26,170,882	3.125%, 11/15/28.....	75,000	81,644,531
Weyerhaeuser Co.			2.625%, 02/15/29.....	110,000	116,432,422
7.375%, 03/15/32.....	4,300	5,822,546	2.375%, 05/15/29.....	133,000	138,720,039
Whirlpool Corp.			1.625%, 08/15/29.....	148,000	146,878,438
3.700%, 05/01/25.....	15,463	16,242,991	1.750%, 11/15/29.....	92,500	92,630,078
4.750%, 02/26/29.....	1,300	1,462,044	1.500%, 02/15/30.....	189,700	186,217,226
Williams Cos., Inc.			0.625%, 05/15/30.....	220,000	200,913,282
4.000%, 09/15/25.....	12,364	13,080,158			
3.750%, 06/15/27.....	7,863	8,276,471			

DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
0.625%, 08/15/30	224,000	\$ 203,997,499			
0.875%, 11/15/30	229,000	212,603,243			
1.125%, 02/15/31	193,000	182,784,570			
1.625%, 05/15/31	96,000	94,845,000			
1.250%, 08/15/31	215,000	205,157,031			
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>4,263,424,657</u>			
TOTAL INVESTMENT SECURITIES (Cost \$13,255,059,263).....		<u>13,217,651,258</u>			
			SECURITIES LENDING COLLATERAL — (5.3%) @§ The DFA Short Term Investment Fund.....	64,143,207	\$ 742,072,764
			TOTAL INVESTMENTS — (100.0%) (Cost \$13,997,121,862)^.....		<u>\$13,959,724,022</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Agency Obligations.....	—	\$ 1,959,012,693	—	\$ 1,959,012,693
Bonds				
Australia.....	—	289,241,277	—	289,241,277
Belgium.....	—	21,986,228	—	21,986,228
Canada.....	—	185,104,633	—	185,104,633
Denmark.....	—	2,152,112	—	2,152,112
France.....	—	95,358,422	—	95,358,422
Germany.....	—	127,385,797	—	127,385,797
Ireland.....	—	1,643,946	—	1,643,946
Italy.....	—	19,394,544	—	19,394,544
Japan.....	—	189,478,124	—	189,478,124
Netherlands.....	—	149,245,313	—	149,245,313
Norway.....	—	13,709,490	—	13,709,490
Spain.....	—	37,336,189	—	37,336,189
Supranational Organization Obligations.....	—	2,413,614	—	2,413,614
Switzerland.....	—	204,838,510	—	204,838,510
United Kingdom.....	—	276,026,521	—	276,026,521
United States.....	—	5,379,899,188	—	5,379,899,188
U.S. Treasury Obligations.....	—	4,263,424,657	—	4,263,424,657
Securities Lending Collateral.....	—	742,072,764	—	742,072,764
TOTAL.....	<u>—</u>	<u>\$13,959,724,022</u>	<u>—</u>	<u>\$13,959,724,022</u>

DFA INFLATION-PROTECTED SECURITIES PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount± (000)</u>	<u>Value†</u>
U.S. TREASURY OBLIGATIONS — (99.5%)		
Treasury Inflation Protected Security		
0.125%, 07/15/26.....	460,216	\$ 490,642,273
0.375%, 01/15/27.....	594,788	641,848,081
2.375%, 01/15/27.....	251,494	297,789,674
0.375%, 07/15/27.....	520,888	565,784,174
0.500%, 01/15/28.....	257,550	281,398,423
1.750%, 01/15/28.....	360,418	422,167,974
3.625%, 04/15/28.....	390,895	507,316,116
0.750%, 07/15/28.....	100,747	112,565,107
0.875%, 01/15/29.....	520,034	587,157,094
2.500%, 01/15/29.....	414,852	517,425,229
3.875%, 04/15/29.....	469,522	637,242,115
0.250%, 07/15/29.....	204,794	223,540,052
0.125%, 01/15/30.....	187,946	202,979,341
0.125%, 07/15/30.....	37,937	41,207,916
0.125%, 01/15/31.....	58,716	63,706,643
3.375%, 04/15/32.....	339,748	490,239,429
2.125%, 02/15/40.....	393,443	571,357,490
2.125%, 02/15/41.....	345,573	505,409,776
U.S. Treasury Inflation Indexed Bonds		
0.125%, 01/15/23.....	0	129
0.625%, 01/15/26.....	224,557	<u>242,460,632</u>
TOTAL U.S. TREASURY OBLIGATIONS		
Cost (\$6,939,538,357).....		<u>7,402,237,668</u>
	<u>Shares</u>	
TEMPORARY CASH INVESTMENTS — (0.5%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	37,780,446	<u>37,780,446</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$6,977,318,803)^^.....		<u>\$7,440,018,114</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
U.S. Treasury Obligations.....	—	\$7,402,237,668	—	\$7,402,237,668
Temporary Cash Investments.....	\$37,780,446	—	—	37,780,446
TOTAL.....	<u>\$37,780,446</u>	<u>\$7,402,237,668</u>	<u>—</u>	<u>\$7,440,018,114</u>

**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2022

(Unaudited)

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CERTIFICATES OF DEPOSIT — (1.0%)			CALIFORNIA — (7.3%)		
Regents of the University of Michigan			Bay Area Toll Authority (RB) Series F-1		
0.100%, 04/04/22.....	20,000	\$19,997,238	□ 5.000%, 04/01/26		
0.200%, 05/23/22.....	5,000	<u>5,000,021</u>	(Pre-refunded @ \$100, 4/1/22).....	3,995	\$ 4,025,627
TOTAL CERTIFICATES OF DEPOSIT.....		<u>24,997,259</u>	California State Department of Water Resources (RB) Series AQ		
			□ 4.000%, 12/01/35		
			(Pre-refunded @ \$100, 6/1/23).....	1,000	1,042,892
MUNICIPAL BONDS — (99.0%)			City of Los Angeles (RN) 4.000%, 06/23/22	50,000	50,714,360
ALABAMA — (0.0%)			East Side Union High School District (GO) Series C 3.000%, 08/01/22	7,540	7,637,331
Alabama Federal Aid Highway Finance Authority (RB)			Fremont Unified School District/Alameda County (GO) Series		
□ 5.000%, 09/01/26			□ 4.000%, 08/01/46		
(Pre-refunded @ \$100, 9/1/22).....	1,000	<u>1,026,158</u>	(Pre-refunded @ \$100, 8/1/24).....	5,000	5,364,426
ARIZONA — (1.0%)			Inglewood Unified School District (GO) (AGM) Series A		
Arizona State Lottery Revenue			4.000%, 08/01/22	1,100	1,119,158
5.000%, 07/01/23	5,000	5,295,325	4.000%, 08/01/23	1,125	1,176,796
Arizona State University (RB) Series A			Los Angeles County (RN) 4.000%, 06/30/22	15,060	15,285,225
□ 5.000%, 07/01/42			Los Angeles Unified School District (GO) Series A 5.000%, 07/01/23	9,000	9,530,270
(Pre-refunded @ \$100, 7/1/22).....	3,000	3,056,751	Orange County Transportation Authority 5.000%, 10/15/24	15,000	16,523,925
City of Chandler (GO) 5.000%, 07/01/22	6,225	6,343,549	Riverside County (RN) 2.000%, 06/30/22	6,250	6,289,365
5.000%, 07/01/23	5,000	5,298,246	Riverside County Transportation Commission (RB) Series A		
City of Tucson (GO) Series A 5.000%, 07/01/22	1,500	1,528,566	□ 5.250%, 06/01/30		
Maricopa County Union High School District No. 210-Phoenix (GO) Series E 5.000%, 07/01/23	1,425	1,509,376	(Pre-refunded @ \$100, 6/1/23).....	2,000	2,117,439
Pima County (GO) 4.000%, 07/01/23	1,050	<u>1,097,437</u>	San Diego Unified School District (RN) Series A 4.000%, 06/30/22	19,670	19,954,674
TOTAL ARIZONA.....		<u>24,129,250</u>	San Diego Unified School District (GO) (AGM) Series C-2 5.500%, 07/01/22	10,790	11,017,313
ARKANSAS — (0.1%)					
North Little Rock School District No. 1 (GO) (ST AID WITHHLDG) 5.000%, 02/01/25	300	332,962			
University of Arkansas					
□ 5.000%, 11/01/36	1,585	<u>1,750,679</u>			
TOTAL ARKANSAS.....		<u>2,083,641</u>			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			COLORADO — (Continued)		
San Diego Unified School District (GO) Series N-2 5.000%, 07/01/23	7,200	\$ 7,627,370	Colorado State Education Loan Program (RN) Series A 4.000%, 06/29/22	50,000	\$50,729,210
San Mateo Union High School District (GO) Series A 4.000%, 09/01/22	1,600	1,632,967	Denver City & County School District No. 1 (GO) (ST AID WITHHLDG) 5.000%, 12/01/22	11,950	12,395,616
Southern California Public Power Authority (RB) Series A 5.000%, 07/01/22	820	835,616	El Paso County School District No. 2 Harrison (GO) (ST AID WITHHLDG) 5.000%, 12/01/22	1,500	1,555,295
University of California (RB) Series G □ 5.000%, 05/15/37 (Pre-refunded @ \$100, 5/15/22).....	10,385	10,521,318	Jefferson County (GO) (ST AID WITHHLDG) 5.000%, 12/15/22	1,180	1,225,335
West Contra Costa Unified School District (GO) Series A-1 5.000%, 08/01/23	920	<u>977,432</u>	Weld County School District No. 6 Greeley (GO) (ST AID WITHHLDG) 5.000%, 12/01/23	1,370	1,471,866
TOTAL CALIFORNIA.....		<u>173,393,504</u>	Weld County School District No. RE-4 (GO) (ST AID WITHHLDG) 4.000%, 12/01/22	1,000	<u>1,028,589</u>
COLORADO — (3.5%)			TOTAL COLORADO.....		<u>82,778,406</u>
Board of Governors of Colorado State University System (RB) (ST HGR ED INTER) Series A □ 5.000%, 03/01/38 (Pre-refunded @ \$100, 3/1/22).....	1,250	1,254,761	CONNECTICUT — (4.8%)		
Board of Water Commissioners City & County of Denver (RB) Series B 5.000%, 09/15/22	3,420	3,515,992	City of Bridgeport (GO) Series A □ 5.000%, 02/15/32 (Pre-refunded @ \$100, 2/15/22).....	2,200	2,203,760
Boulder Valley School District No. Re-2 Boulder (GO) (ST AID WITHHLDG) Series A 6.000%, 12/01/22	1,920	2,006,664	City of Danbury (GO) (BAN) 1.000%, 07/14/22	25,000	25,035,575
City & County of Denver (GO) Series A 5.000%, 08/01/22	3,845	3,932,403	City of Danbury (GO) Series A 4.000%, 07/15/22	1,200	1,219,390
City of Colorado Springs Utilities System Revenue (RB) Series A 5.000%, 11/15/22	1,200	1,242,513	City of Danbury (GO) Series B 4.000%, 07/15/22	2,775	2,819,838
City of Colorado Springs Utilities System Revenue (RB) Series B 5.000%, 11/15/22	870	900,822	City of Middletown (GO) 5.000%, 04/01/23	3,220	3,380,202
5.000%, 11/15/23	1,415	1,519,340	City of New Haven (GO) Series A 5.000%, 08/01/22	575	587,575
			5.000%, 08/01/23	375	397,136
			Connecticut State 4.000%, 01/15/25	10,750	11,634,140
			Metropolitan District (RB) Series A □ 5.000%, 04/01/32 (Pre-refunded @ \$100, 4/1/22).....	5,550	5,592,548

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CONNECTICUT — (Continued)			FLORIDA — (Continued)		
Town of Cheshire (GO)			Miami-Dade County Health		
Series B			Facilities Authority (RB)		
4.000%, 07/15/22	1,500	\$ 1,524,513	5.000%, 08/01/23	300	\$ 318,357
Town of Greenwich (BAN)			Orlando Utilities Commission		
2.000%, 02/09/23	30,000	30,425,997	(RB) Series C		
Town of Groton (GO) (BAN)			5.000%, 10/01/22	2,000	2,060,094
3.000%, 04/28/22	15,660	15,754,948	5.000%, 10/01/23	3,600	3,846,823
Town of New Canaan (GO)			School District of Broward		
Series			County (RN)		
4.000%, 12/15/23	1,255	1,327,239	2.000%, 06/30/22	20,000	20,125,136
Town of North Branford (GO)			School District of Broward		
(BAN)			County (GO)		
2.000%, 08/04/22	1,000	1,007,277	5.000%, 07/01/22	1,660	1,691,543
Town of South Windsor (GO)			School District of Broward		
4.000%, 02/01/22	1,350	1,350,000	County (COP) Series B		
Town of South Windsor (GO)			5.000%, 07/01/24	2,280	<u>2,488,005</u>
Series B			TOTAL FLORIDA.....		<u>43,827,179</u>
4.000%, 12/15/22	1,095	1,127,781	GEORGIA — (2.0%)		
Town of South Windsor (GO)			Athens-Clarke County Unified		
(BAN)			Government (GO)		
1.500%, 02/11/22	1,500	1,500,464	5.000%, 12/01/22	2,100	2,177,413
Town of Southington (GO)			Cobb County Kennestone		
4.000%, 01/15/23	1,015	1,047,697	Hospital Authority (RB)		
Town of Windham (GO)			5.000%, 04/01/30	2,150	2,251,046
1.000%, 09/29/22	5,000	<u>5,010,710</u>	Georgia State (GO) Series A		
TOTAL CONNECTICUT.....		<u>114,202,079</u>	5.000%, 07/01/22	8,500	8,661,874
DELAWARE — (0.6%)			5.000%, 08/01/22	8,550	8,744,356
Delaware State (GO)			5.000%, 07/01/23	10,000	10,595,031
5.000%, 03/01/22	3,000	3,011,549	Gwinnett County School		
5.000%, 02/01/23	9,000	9,390,754	District (GO)		
Delaware State (GO) Series			4.000%, 02/01/22	3,685	3,685,000
B			Gwinnett County Water &		
5.000%, 07/01/22	1,250	<u>1,273,911</u>	Sewerage Authority (RB)		
TOTAL DELAWARE.....		<u>13,676,214</u>	4.000%, 08/01/22	3,500	3,562,195
FLORIDA — (1.8%)			Henry County (GO)		
Florida Dev. Finance Corp.			5.000%, 05/01/22	600	606,926
(RB)			Henry County School District		
5.000%, 11/15/25	1,450	1,645,538	(GO) (ST AID WITHHLDG)		
5.000%, 07/01/22.....	6,130	6,245,703	5.000%, 08/01/23	5,800	6,161,171
Florida State (GO) Series B			Paulding County School		
5.000%, 06/01/22	2,500	2,538,083	District (GO) (ST AID		
Florida State (GO) Series F			WITHHLDG)		
5.000%, 06/01/22	245	248,732	3.000%, 08/01/22	1,500	1,519,137
Miami-Dade County Aviation			Private Colleges &		
Revenue (RB) Series B			Universities Authority		
5.000%, 10/01/25			5.000%, 04/01/22	175	176,339
(Pre-refunded @			5.000%, 04/01/23	325	<u>340,663</u>
\$100, 10/1/22).....	1,445	1,487,927	TOTAL GEORGIA.....		<u>48,481,151</u>
Miami-Dade County			HAWAII — (1.3%)		
Expressway Authority (RB)			City & County of Honolulu		
Series B			(GO) Series B		
5.000%, 07/01/27	1,040	1,131,238	5.000%, 10/01/23	715	763,652

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
HAWAII — (Continued)			INDIANA — (Continued)		
City & County of Honolulu			Lake Central Multi-District		
(GO) Series F			School Building Corp. (RB)		
5.000%, 07/01/22	1,250	\$ 1,273,805	(ST AID WITHHLDG)		
Hawaii State (GO) Series EO			□ 5.000%, 01/15/33		
5.000%, 08/01/22	6,000	6,138,827	(Pre-refunded @		
Hawaii State (GO) Series EY			\$100, 1/15/23).....	1,000	\$ 1,041,411
5.000%, 10/01/22	9,055	9,330,779			
Hawaii State (GO) Series EZ			TOTAL INDIANA.....		<u>3,202,153</u>
5.000%, 10/01/22	7,040	7,254,410			
Hawaii State (GO) Series FB			IOWA — (0.4%)		
5.000%, 04/01/22	2,000	2,015,702	Ankeny Community School		
Hawaii State (GO) Series FK			District (GO) Series A		
4.000%, 05/01/23	1,020	1,061,632	5.000%, 06/01/22	2,500	2,538,083
Maui County (GO)			City of Ankeny (GO) Series A		
5.000%, 03/01/22.....	1,500	1,505,763	5.000%, 06/01/22	4,495	4,564,080
5.000%, 03/01/23	2,305	<u>2,412,196</u>	City of Iowa City (GO)		
TOTAL HAWAII.....		<u>31,756,766</u>	5.000%, 06/01/23	1,080	1,140,890
			Iowa Finance Authority (RB)		
ILLINOIS — (1.1%)			□ 5.000%, 08/01/28		
City of Chicago			(Pre-refunded @		
5.000%, 01/01/24	1,400	1,494,117	\$100, 8/1/23).....	2,205	<u>2,341,966</u>
Cook County Township High			TOTAL IOWA.....		<u>10,585,019</u>
School District No. 225					
(GO)			KANSAS — (0.3%)		
5.000%, 12/01/25	2,795	3,177,999	City of Lawrence (GO) Series		
Illinois Finance Authority (RB)			I		
□ 4.000%, 06/01/47			4.500%, 05/01/22	1,000	1,010,013
(Pre-refunded @			City of Leawood (GO)		
\$100, 6/1/22).....	7,575	7,661,579	1.500%, 09/01/22	2,500	2,512,137
Illinois State (GO)			City of Shawnee (GO) Series		
5.000%, 02/01/24	1,715	1,841,238	A		
Illinois State (GO) Series			4.000%, 12/01/23	1,565	1,652,430
5.000%, 12/01/24	5,000	5,499,629	City of Topeka KS		
Lake County Forest Preserve			4.000%, 08/15/22	200	203,414
District (GO)			4.000%, 08/15/23	1,530	1,598,519
5.000%, 12/15/22	1,485	1,541,522	Johnston County (GO) Series		
Maine Township High School			A		
District No. 207 (GO)			3.000%, 09/01/22	1,135	<u>1,151,213</u>
Series			TOTAL KANSAS.....		<u>8,127,726</u>
3.000%, 12/01/23	4,095	4,253,174			
Will County Community Unit			KENTUCKY — (0.1%)		
School District No. 201			Louisville & Jefferson County		
5.000%, 01/01/23	900	932,882	(RB)		
5.000%, 01/01/24	390	<u>418,248</u>	5.000%, 12/01/35	3,115	<u>3,161,925</u>
TOTAL ILLINOIS.....		<u>26,820,388</u>			
			LOUISIANA — (0.8%)		
INDIANA — (0.1%)			Louisiana State (GO) Series		
Greater Clark Building Corp.			A		
(RB) (ST INTERCEPT)			5.000%, 08/01/22	1,225	1,252,846
4.000%, 07/15/22	550	558,609	5.000%, 03/01/23	7,105	7,431,474
4.000%, 01/15/23	500	515,475	Louisiana State (GO) Series		
Indianapolis Local Public			B		
Improvement Bond Bank			5.000%, 08/01/22	975	997,164
(RB) Series A					
5.000%, 06/01/24	1,000	1,086,658			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
LOUISIANA — (Continued)			MARYLAND — (Continued)		
Louisiana State (RB) Series			Queen County Anne's (GO)		
A			5.000%, 07/15/22	1,550	\$ 1,582,048
□ 5.000%, 06/15/32			TOTAL MARYLAND.....		<u>112,020,556</u>
(Pre-refunded @			MASSACHUSETTS — (8.4%)		
\$100, 6/15/24).....	3,870	\$ 4,228,991	Boston Water & Sewer		
□ 5.000%, 06/15/34			Commission (RB) Series B		
(Pre-refunded @			□ 5.000%, 11/01/35		
\$100, 6/15/24).....	4,000	<u>4,371,050</u>	(Pre-refunded @		
TOTAL LOUISIANA.....		<u>18,281,525</u>	\$100, 11/1/23).....	1,500	1,606,407
MAINE — (0.0%)			City of Attleboro (GO)		
Maine Health & Higher			1.000%, 11/01/22	10,000	10,023,546
Educational Facilities			City of Beverly (GO)		
Authority (RB)			5.000%, 03/15/22	645	648,624
5.000%, 07/01/24	390	424,896	5.000%, 03/15/23	1,215	1,273,206
5.000%, 07/01/25	435	<u>487,387</u>	City of Boston (GO) Series A		
TOTAL MAINE.....		<u>912,283</u>	5.000%, 03/01/22	1,975	1,982,604
MARYLAND — (4.7%)			City of Boston (GO) Series B		
Anne County Arundel (GO)			5.000%, 04/01/22	1,300	1,310,053
5.000%, 10/01/22	4,115	4,238,365	City of Framingham (GO)		
Baltimore County (GO)			5.000%, 06/15/22	1,755	1,784,624
5.000%, 03/01/22	4,385	4,401,882	5.000%, 12/15/22	480	498,227
5.000%, 03/01/23	6,595	6,904,641	5.000%, 12/15/23	1,565	1,681,907
Baltimore County (GO) (BAN)			City of New Bedford (GO)		
4.000%, 03/23/22	35,000	35,189,752	(BAN)		
Carroll County (GO) Series A			2.000%, 04/15/22	9,000	9,027,958
4.000%, 11/01/22	1,605	1,647,050	City of Quincy (GO) (BAN)		
Howard County (GO) Series			1.000%, 06/10/22	31,000	31,057,096
A			1.000%, 07/08/22	10,000	10,016,317
5.000%, 08/15/22.....	7,935	8,129,626	City of Somerville (GO)		
Maryland State			(BAN)		
5.000%, 03/15/23	1,600	1,677,757	2.000%, 06/03/22	35,000	35,179,284
5.000%, 08/01/24	1,245	1,367,004	City of Worcester (GO) (BAN)		
Maryland State (GO) Series 1			2.000%, 02/01/22	15,000	15,000,000
5.000%, 06/01/23	3,000	3,170,376	City of Worcester (GO)		
Maryland State (GO) Series			2.000%, 02/01/22	1,635	1,635,000
B			5.000%, 02/15/23	1,800	1,880,908
4.000%, 08/01/23	5,000	5,240,926	Commonwealth of		
□ 5.000%, 08/01/26			Massachusetts		
(Pre-refunded @			5.000%, 12/01/23	5,500	5,908,950
\$100, 8/1/22).....	2,500	2,556,448	Commonwealth of		
Maryland State Department			Massachusetts (GO)		
of Transportation (RB)			Series B		
5.000%, 12/15/22	11,270	11,705,002	5.250%, 08/01/23	3,740	3,987,940
5.000%, 09/01/23	2,630	2,803,376	North Middlesex Regional		
Montgomery County (GO)			School District (GO) (BAN)		
Series A			2.000%, 02/04/22	10,000	10,001,428
4.000%, 08/01/22	11,000	11,197,691	North Middlesex Regional		
Prince County George's (GO)			School District (BAN)		
Series A			3.000%, 02/03/23	10,000	10,220,657
5.000%, 07/15/22	10,000	10,208,612	Town of Ashland (GO) (BAN)		
			2.000%, 08/08/22	10,000	10,070,178
			Town of Dracut (GO)		
			5.000%, 07/15/22	1,275	1,301,303
			Town of Needham MA (GO)		
			5.000%, 07/15/22	1,510	1,541,500

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MASSACHUSETTS — (Continued)			MINNESOTA — (Continued)		
Town of Orleans (GO) (BAN)			City of Maple Grove (GO)		
1.500%, 02/04/22	9,000	\$ 9,000,896	Series E		
Town of Plymouth (GO)			5.000%, 02/01/22	330	\$ 330,000
5.000%, 05/01/23	1,010	1,064,001	Hennepin County (GO)		
Town of Provincetown (GO)			Series A		
5.000%, 09/15/22	1,350	1,387,549	5.000%, 12/01/22	3,500	3,631,711
Town of Watertown (GO)			5.000%, 12/01/24	1,000	1,109,737
5.000%, 02/01/22	1,250	1,250,000	Hermantown Independent		
5.000%, 02/01/23	2,445	2,551,155	School District No. 700		
Town of Westborough (GO)			(GO) (SD CRED PROG)		
(BAN)			Series A		
2.000%, 03/29/22	15,000	15,036,519	4.000%, 02/01/24	360	380,727
University of Massachusetts			Lakeville Independent School		
Building Authority Series 1			District No. 194 (GO) (SD		
□ 5.000%, 11/01/44	1,000	<u>1,105,964</u>	CRED PROG) Series A		
TOTAL MASSACHUSETTS...		<u>199,033,801</u>	5.000%, 02/01/23	5,875	6,128,871
			Lakeville Independent School		
MICHIGAN — (1.8%)			District No. 194 (GO) (SD		
Ann Arbor School District			CRED PROG) Series C		
(GO) (Q-SBLF)			5.000%, 02/01/23	1,495	1,559,602
□ 5.000%, 05/01/29			Metropolitan Council (GO)		
(Pre-refunded @			Series B		
\$100, 5/1/22).....	1,810	1,830,758	5.000%, 12/01/23	475	510,228
City of Detroit Sewage			Minneapolis Special School		
Disposal System Revenue			District No. 1 (GO) (SD		
□ 5.250%, 07/01/39	6,000	6,119,698	CRED PROG) Series B		
Michigan Finance Authority			5.000%, 02/01/22	3,395	3,395,000
(RB)			5.000%, 02/01/23	2,295	2,393,937
□ 5.000%, 10/01/28			Minnesota State		
(Pre-refunded @			2.000%, 08/01/23	1,000	1,018,015
\$100, 10/1/22).....	3,000	3,089,121	5.000%, 08/01/23	1,495	1,588,558
□ 5.000%, 10/01/29			Minnesota State (GO) Series		
(Pre-refunded @			B		
\$100, 10/1/22).....	2,000	2,059,414	2.000%, 08/01/22	2,500	2,519,616
□ 5.000%, 10/01/32			5.000%, 09/01/22	2,000	2,052,672
(Pre-refunded @			5.000%, 08/01/24	1,230	1,350,534
\$100, 10/1/22).....	2,000	2,059,414	Minnesota State (GO) Series		
Michigan State Hospital			D		
Finance Authority (RB)			5.000%, 08/01/22.....	7,610	7,782,988
□ 5.000%, 12/01/34			Rochester Independent		
(Pre-refunded @			School District No. 535		
\$100, 6/1/22).....	26,810	<u>27,213,869</u>	(GO) (SD CRED PROG)		
TOTAL MICHIGAN.....		<u>42,372,274</u>	Series B		
			3.000%, 02/01/23	2,200	2,250,068
MINNESOTA — (2.1%)			South State Paul Special		
Cambridge-Isanti			School District No. 6 (GO)		
Independent School District			(SD CRED PROG) Series		
No. 911 (GO) (SD CRED			A		
PROG) Series A			5.000%, 02/01/24	1,535	1,655,850
4.000%, 02/01/24	1,410	1,490,854	University of Minnesota (RB)		
City of Lakeville (GO) Series			□ 5.000%, 08/01/38		
A			(Pre-refunded @		
4.000%, 02/01/23	2,300	2,376,094	\$100, 8/1/23).....	4,425	4,699,864

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MINNESOTA — (Continued)			NEBRASKA — (Continued)		
West St. Paul-Mendota			Omaha Public Power District		
Heights-Eagan			(RB) Series B		
Independent School District			5.000%, 02/01/23	2,030	\$ 2,116,889
No. 197 (GO) (SD CRED			Papio-Missouri River Natural		
PROG) Series A			Resource District (GO)		
5.000%, 02/01/23	1,330	\$ 1,387,472	□ 3.250%, 12/15/33		
			(Pre-refunded @		
TOTAL MINNESOTA.....		<u>49,612,398</u>	\$100, 6/15/22).....	1,500	<u>1,515,746</u>
			TOTAL NEBRASKA.....		<u>9,015,338</u>
MISSOURI — (0.8%)			NEVADA — (0.7%)		
City of Columbia Water &			Clark County School District		
Electric System Revenue			5.000%, 06/15/24	1,155	1,258,305
(RB) Series B			Las Vegas Valley Water		
5.000%, 10/01/23	2,255	2,406,111	District (GO) Series		
City of Kansas City (GO)			5.000%, 06/01/23	5,035	5,318,870
Series A			Las Vegas Valley Water		
3.000%, 02/01/22	2,570	2,570,000	District (GO) Series A		
3.000%, 02/01/23	1,995	2,042,417	5.000%, 06/01/22	3,935	3,995,341
City of Kansas City Sanitary			Washoe County (GO)		
Sewer System Revenue			5.000%, 07/01/22	4,950	5,043,431
(RB) Series B			Washoe County		
5.000%, 01/01/23	1,750	1,820,667	5.000%, 03/01/23	1,030	<u>1,077,558</u>
City of Kansas City Water			TOTAL NEVADA.....		<u>16,693,505</u>
Revenue (RB) Series A			NEW JERSEY — (10.5%)		
5.000%, 12/01/23	850	914,171	Bergen County (GO)		
Columbia School District			1.500%, 10/20/22	20,000	20,115,360
(GO) (ST AID DIR DEP)			Bergen County (GO) (BAN)		
Series B			Series A		
5.000%, 03/01/22	2,250	2,258,551	1.000%, 06/09/22	26,000	26,047,515
5.000%, 03/01/23	1,750	1,830,607	City of Jersey City (GO)		
North Kansas City School			(BAN) Series B & C		
District No. 74 (GO) (ST			2.000%, 06/16/22	20,000	20,113,370
AID DIR DEP)			Essex County (GO) Series		
5.000%, 03/01/22	830	833,188	A&C		
Saint Louis County (GO)			5.000%, 03/01/22	3,580	3,593,694
5.000%, 02/01/22	2,420	2,420,000	Mercer County (GO) (BAN)		
State Charles County School			Series A		
District No. R-IV Wentzville			1.000%, 06/08/22	30,000	30,054,396
(GO) (ST AID DIR DEP)			Middlesex County (GO)		
4.000%, 03/01/29	1,330	<u>1,466,517</u>	(BAN)		
TOTAL MISSOURI.....		<u>18,562,229</u>	2.000%, 06/01/22	13,000	13,065,499
NEBRASKA — (0.4%)			Monmouth County (GO)		
City of Fremont Combined			5.000%, 07/15/22	3,415	3,485,925
Utility System Revenue			Monmouth County (GO)		
(RB)			Series B		
□ 4.000%, 11/15/36			5.000%, 01/15/24	3,610	3,889,657
(Pre-refunded @			New Jersey Economic		
\$100, 12/11/23).....	2,000	2,113,033	Development Authority		
□ 4.000%, 11/15/37			(RB) Series KK		
(Pre-refunded @			□ 5.000%, 03/01/30		
\$100, 12/11/23).....	2,000	2,113,033	(Pre-refunded @		
City of Omaha (GO)			\$100, 9/1/22).....	6,360	6,520,701
5.000%, 04/15/23	1,100	1,156,637			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †		<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
NEW JERSEY — (Continued)			NEW MEXICO — (0.3%)		
New Jersey State			Central New Mexico		
5.000%, 06/01/25	6,815	\$ 7,608,676	Community College (GO)		
New Jersey Turnpike			Series A		
Authority (RB) Series			5.000%, 08/15/22	1,950	\$ 1,997,401
□ 5.000%, 01/01/31			New Mexico State (GO)		
(Pre-refunded @			Series B		
\$100, 7/1/24).....	5,000	5,471,216	5.000%, 03/01/22	5,000	<u>5,019,002</u>
New Jersey Turnpike			TOTAL NEW MEXICO.....		<u>7,016,403</u>
Authority (RB) Series A			NEW YORK — (4.7%)		
□ 5.000%, 01/01/38			Brighton Central School		
(Pre-refunded @			District (GO) (ST AID		
\$100, 7/1/22).....	1,000	1,018,917	WITHHLDG)		
New Jersey Turnpike			2.000%, 06/15/22	800	804,626
Authority (RB) Series B			2.000%, 06/15/23	2,025	2,057,830
□ 5.000%, 01/01/26			City of New York (GO) Series		
(Pre-refunded @			5.000%, 08/01/25	520	552,059
\$100, 1/1/23).....	4,575	4,756,735	City of New York (GO) Series		
□ 5.000%, 01/01/28			A-1		
(Pre-refunded @			□ 5.000%, 10/01/33		
\$100, 1/1/23).....	1,335	1,388,031	(Pre-refunded @		
Princeton NJ (GO)			\$100, 10/1/22).....	1,000	1,029,707
2.000%, 12/15/22	1,715	1,736,335	□ 5.000%, 10/01/34		
Somerset County (GO)			(Pre-refunded @		
1.000%, 09/07/22	10,000	10,018,251	\$100, 10/1/22).....	1,000	1,029,707
South Jersey Transportation			City of New York (GO) Series		
Authority (RB) Series A			B		
□ 5.000%, 11/01/26			5.000%, 08/01/22.....	2,220	2,270,465
(Pre-refunded @			City of New York (GO) Series		
\$100, 11/1/22).....	1,920	1,981,513	E		
Township of Berkeley Heights			5.000%, 08/01/22	3,000	3,068,195
(GO) (BAN)			City of Rochester (GO)		
2.000%, 07/08/22	10,000	10,059,793	Series II		
Township of Brick (GO)			2.000%, 08/03/22	7,000	7,040,720
(BAN)			City of Syracuse Series B		
1.250%, 06/20/22	9,000	9,026,530	4.000%, 06/01/23	525	546,804
Township of Cherry Hill			Corning City School District		
(BAN)			(GO) (ST AID WITHHLDG)		
2.000%, 10/25/22	5,000	5,045,436	(BAN)		
Township of East Brunswick			1.000%, 06/28/22	15,000	15,031,489
(GO)			Lancaster Central School		
1.000%, 02/15/22	1,365	1,365,382	District (GO) (ST AID		
1.000%, 02/15/23	1,405	1,410,211	WITHHLDG) Series A		
Township of North Brunswick			5.000%, 06/01/22	1,535	1,558,590
(GO) (BAN) Series A			New York Convention Center		
1.000%, 07/14/22	20,000	20,031,172	Dev. Corp. (RB)		
Township of South Orange			5.000%, 11/15/24	2,035	2,236,834
Village (GO) (BAN)			New York State Dormitory		
1.500%, 07/07/22	8,000	8,029,555	Authority		
Union County (GO) (BAN)			5.000%, 03/15/24	20,000	21,637,050
1.000%, 06/17/22	35,000	<u>35,067,967</u>	New York State Dormitory		
TOTAL NEW JERSEY.....		<u>250,901,837</u>	Authority (RB) Series A		
			5.000%, 03/15/22	10,000	10,056,550
			5.000%, 03/15/23	1,430	1,499,000

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NEW YORK — (Continued)			NORTH CAROLINA — (Continued)		
□ 5.000%, 07/01/42 (Pre-refunded @ \$100, 7/1/22).....	6,000	\$ 6,113,503	Mecklenburg County (GO) 5.000%, 03/01/22	8,000	\$ 8,030,601
New York State Dormitory Authority (RB) Series B 5.000%, 02/15/22	4,000	4,006,877	North Carolina Medical Care Commission (RB) Series A □ 5.000%, 06/01/42 (Pre-refunded @ \$100, 6/1/22).....	6,515	6,614,244
New York State Dormitory Authority (RB) Series D 3.000%, 03/15/22	5,950	5,969,452	North Carolina State (GO) Series A 5.000%, 06/01/22	2,500	2,538,505
5.000%, 02/15/23	2,000	2,089,897	5.000%, 06/01/24	4,000	4,366,966
New York State Thruway Authority (RB) Series J 5.000%, 01/01/27	305	327,151	North Carolina State (GO) Series B 5.000%, 06/01/22	2,880	2,924,358
Saranac Central School District (BAN) (GO) (ST AID WITHHLDG) 1.500%, 07/14/22	5,400	5,420,602	Town of Holly Springs (GO) 5.000%, 06/01/22	1,500	1,523,103
Town of Hempstead (GO) 5.000%, 06/15/22	700	711,922	5.000%, 06/01/23	1,000	1,056,654
Town of Oyster Bay (GO) Series B 2.000%, 08/26/22	10,000	10,078,052	Union County Enterprise System Revenue (RB) 5.000%, 06/01/23	1,250	1,320,474
Wappingers Central School District (BAN) (ST AID WITHHLDG) 2.000%, 08/11/22	3,000	3,017,421	Wake County 5.000%, 03/01/24	1,010	1,093,892
Westbury Union Free School District (GO) (ST AID WITHHLDG) 5.000%, 12/15/22	1,605	1,666,950	Wake County (GO) 5.000%, 04/01/22	6,165	6,212,574
Westhampton Beach Union Free School District (GO) (ST AID WITHHLDG) Series B 5.000%, 07/15/22	2,280	<u>2,327,774</u>	Wake County (GO) Series B 5.000%, 05/01/22	2,100	2,124,243
TOTAL NEW YORK.....		<u>112,149,227</u>	Wake County (GO) Series C 5.000%, 03/01/22	1,825	<u>1,831,996</u>
NORTH CAROLINA — (2.1%)			TOTAL NORTH CAROLINA...		<u>50,008,627</u>
City of Charlotte Water & Sewer System Revenue (RB) 5.000%, 07/01/23	3,000	3,180,263	NORTH DAKOTA — (0.1%) West Fargo Public School District No. 6 (GO) (SD CRED PROG) Series A 5.000%, 08/01/22	2,200	<u>2,249,786</u>
City of Fayetteville Public Works Commission Revenue (RB) 5.000%, 03/01/22	1,705	1,711,550	OHIO — (3.3%) American Municipal Power Inc (RB) 5.000%, 02/15/23	500	522,155
Durham County (GO) 3.000%, 06/01/22	2,135	2,153,792	American Municipal Power, Inc. (RB) (BAM-TCRS) □ 5.250%, 02/15/31 (Pre-refunded @ \$100, 2/15/22).....	1,000	1,001,799
Forsyth County (GO) Series B 4.000%, 03/01/23	1,270	1,315,694	Buckeye Tobacco Settlement Financing Authority, Revenue Bonds (RB) Series A-3 □ 6.250%, 06/01/37 (Pre-refunded @ \$100, 6/1/22).....	18,350	18,703,955
Forsyth County (GO) Series C 5.000%, 03/01/23	1,920	2,009,718			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
OHIO — (Continued)			OHIO — (Continued)		
City of Columbus (GO)			Wyoming City School District (GO)		
Series 1			□ 5.000%, 12/01/42		
□ 5.000%, 07/01/31			(Pre-refunded @		
(Pre-refunded @			\$100, 6/1/22).....	7,250	\$ 7,360,440
\$100, 7/1/23).....	1,000	\$1,059,065			
City of Columbus (GO)			TOTAL OHIO.....		<u>78,213,894</u>
Series A			OKLAHOMA — (0.7%)		
5.000%, 04/01/22	6,740	6,792,011	City of Tulsa (GO)		
5.000%, 04/01/23	1,300	1,364,990	5.000%, 03/01/22	17,000	<u>17,065,307</u>
City of Columbus (GO)			OREGON — (1.0%)		
Series B			City of Portland Sewer		
5.000%, 04/01/22	1,500	1,511,575	System Revenue (RB)		
City of Dublin (GO)			Series A		
5.000%, 12/01/23	2,090	2,245,401	5.000%, 06/15/22	1,000	1,017,031
Hamilton County (RB)			City of Salem (GO)		
□ 5.500%, 06/01/42			5.000%, 06/01/22	2,515	2,553,566
(Pre-refunded @			5.000%, 06/01/23	5,705	6,022,726
\$100, 6/1/22).....	3,100	3,151,811	Clackamas County (GO)		
Ohio State (GO) Series			3.000%, 06/01/22	815	822,146
5.000%, 11/01/23	1,410	1,510,534	Metro (GO)		
Ohio State (GO) Series A			5.000%, 06/01/22	2,355	2,391,192
4.000%, 03/01/22	1,955	1,960,905	Oregon State (GO) Series D		
5.000%, 06/15/22	500	508,515	5.000%, 06/01/22	2,000	2,030,669
5.000%, 06/15/23	1,000	1,057,689	Oregon State (GO) Series G		
Ohio State (GO) Series B			□ 5.000%, 11/01/30		
5.000%, 09/15/23	2,250	2,400,306	(Pre-refunded @		
Ohio State (GO) Series C			\$100, 11/1/23).....	4,140	4,433,685
4.000%, 09/15/22	4,000	4,087,056	Oregon State Department of		
5.000%, 08/01/23	1,000	1,062,426	Transportation (RB) Series		
Ohio State (GO) Series Q			A		
□ 5.000%, 05/01/28			□ 5.000%, 11/15/30		
(Pre-refunded @			(Pre-refunded @		
\$100, 5/1/22).....	1,340	1,355,368	\$100, 11/15/23).....	1,000	1,072,505
Ohio State (GO) Series T			Portland Community College		
5.000%, 11/01/22	9,100	9,405,495	District (GO)		
Ohio State (GO) Series W			□ 5.000%, 06/15/26		
4.000%, 05/01/22	1,440	1,453,142	(Pre-refunded @		
4.000%, 05/01/23	1,000	1,040,560	\$100, 6/15/23).....	180	190,367
Ohio University (RB)			Tri-County Metropolitan		
□ 5.000%, 12/01/39			Transportation District of		
(Pre-refunded @			Oregon (RB) Series A		
\$100, 12/1/22).....	5,160	5,348,894	□ 5.000%, 09/01/23		
Ohio Water Development			(Pre-refunded @		
Authority (RB) Series A			\$100, 9/1/22).....	250	256,540
5.000%, 06/01/22	700	710,805	Water Environment Services		
Revere Local School District			Sewer Revenue (RB)		
(GO) Series A			5.000%, 06/01/22	2,065	<u>2,096,666</u>
□ 5.000%, 12/01/45			TOTAL OREGON.....		<u>22,887,093</u>
(Pre-refunded @					
\$100, 6/1/22).....	2,560	2,598,997			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
PENNSYLVANIA — (1.2%)			SOUTH CAROLINA — (4.1%)		
Allegheny County Hospital Dev. Authority (RB)			Beaufort County (GO) (ST AID WITHHLDG)		
5.000%, 07/15/26	1,120	\$ 1,289,186	5.000%, 03/01/22	1,095	\$ 1,099,207
City of Philadelphia (GO)			5.000%, 03/01/23	1,130	1,182,803
Series A			Charleston County (GO)		
5.000%, 08/01/23	3,800	4,034,866	5.000%, 11/01/22	3,750	3,875,315
Commonwealth Financing Authority (RB) Series B			Charleston County (GO) (SCSDE) (BAN) Series B		
□ 5.000%, 06/01/42			4.000%, 05/11/22	25,000	25,257,025
(Pre-refunded @ \$100, 6/1/22).....	7,000	7,106,632	Florence County (GO) (ST AID WITHHLDG)		
Commonwealth of Pennsylvania			5.000%, 06/01/22	4,095	4,157,795
5.000%, 02/01/27	4,375	4,995,020	5.000%, 06/01/23	8,800	9,294,930
Commonwealth of Pennsylvania (GO) Series REF			Florence School District One (GO) (SCSDE)		
5.000%, 07/01/22	2,000	2,037,665	5.000%, 03/01/22	4,000	4,015,012
East Stroudsburg Area School District (GO) (ST AID WITHHLDG) Series AA			Fort Mill School District No. 4 (GO) (SCSDE)		
4.000%, 09/01/27	2,330	2,552,502	1.000%, 09/16/22	12,000	12,028,051
Lebanon County (GO) (AGM)			Fort Mill School District No. 4 (GO) (ST AID WITHHLDG)		
4.000%, 10/15/24	250	268,768	Series A		
Lehigh County Authority (RB)			5.000%, 03/01/22	7,345	7,372,974
4.000%, 11/01/22	1,445	1,482,417	Grand Strand Water & Sewer Authority (RB) Series A		
4.000%, 11/01/23	1,435	1,511,208	5.000%, 06/01/23	1,450	1,531,152
Lower Merion School District (GO) (ST AID WITHHLDG)			Piedmont Municipal Power Agency (RB) Series E		
5.000%, 11/15/22	1,980	2,049,507	5.000%, 01/01/23	1,500	1,558,881
Montgomery County Higher Education and Health Authority (RB)			Richland County School District No. 1 (GO) (SCSDE)		
5.000%, 05/01/24	475	515,590	2.000%, 03/01/22	9,000	9,012,703
Pennsylvania Economic Dev. Financing Authority (RB)			South Carolina Public Service Authority (RB) Series D		
Series A			□ 5.000%, 12/01/43		
5.000%, 02/01/33	60	65,335	(Pre-refunded @ \$100, 6/1/22).....	14,340	14,558,443
Pennsylvania State University (RB) Series E			Spartanburg County (GO)		
5.000%, 03/01/22	725	<u>727,791</u>	2.000%, 04/01/22	1,200	1,203,349
TOTAL PENNSYLVANIA.....		<u>28,636,487</u>	2.000%, 04/01/23	1,180	1,197,889
RHODE ISLAND — (0.3%)			Spartanburg County (GO) (ST AID WITHHLDG)		
Rhode State Island (GO)			Series A		
Series C			3.000%, 04/01/22	870	<u>873,851</u>
5.000%, 08/01/22	6,155	6,294,601	TOTAL SOUTH CAROLINA...		<u>98,219,380</u>
Rhode State Island (GO)			TENNESSEE — (2.6%)		
Series E			City of Johnson City (GO)		
5.000%, 08/01/23	745	<u>791,507</u>	5.000%, 03/01/22	4,640	4,657,787
TOTAL RHODE ISLAND.....		<u>7,086,108</u>	City of Knoxville (GO)		
			5.000%, 05/01/22	10,110	10,225,946
			5.000%, 05/01/23	11,550	12,160,106

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
TENNESSEE — (Continued)			TEXAS — (Continued)		
City of Knoxville Electric System Revenue (RB) Series LL			Austin Independent School District (GO) (PSF-GTD)		
5.000%, 07/01/22	4,610	\$ 4,697,208	5.000%, 08/01/22	2,500	\$ 2,555,054
City of Murfreesboro (GO)			5.000%, 08/01/23	2,500	2,659,937
5.000%, 06/01/22	1,500	1,523,052	Bexar County (GO) Series A		
City of Oak Ridge (GO)			5.000%, 06/15/22	330	335,608
Series A			Brazosport Independent School District (GO)		
5.000%, 06/01/22	1,410	1,431,574	(PSF-GTD)		
Knox County (GO) Series B			5.000%, 02/15/22	4,000	4,006,848
5.000%, 06/01/22	550	558,453	Central Texas Regional Mobility Authority (RB)		
Metropolitan Government of Nashville & Davidson County (GO) Series A			Series D		
5.000%, 07/01/22	1,450	1,477,614	5.000%, 01/01/23	100	103,776
5.000%, 07/01/23	1,480	1,566,984	5.000%, 01/01/24	100	107,203
□ 5.000%, 01/01/31 (Pre-refunded @ \$100, 1/1/23).....	10,595	11,012,887	5.000%, 01/01/25	100	110,322
Metropolitan Government of Nashville & Davidson County (GO) Series C			Channelview Independent School District (GO)		
5.000%, 01/01/23	7,300	7,589,981	(PSF-GTD)		
Tennessee State (GO) Series A			5.000%, 08/15/22	1,500	1,536,380
5.000%, 11/01/22	2,000	2,067,295	City of Abilene (GO)		
5.000%, 11/01/23	1,100	1,178,630	□ 5.000%, 02/15/40 (Pre-refunded @ \$100, 2/15/23).....	1,545	1,614,189
Wilson County (GO)			City of Amarillo (GO)		
5.000%, 05/01/23	990	1,042,040	2.000%, 02/15/22	6,220	6,223,963
TOTAL TENNESSEE.....		<u>61,189,557</u>	4.000%, 02/15/23	1,495	1,545,836
TEXAS — (13.0%)			City of Arlington (GO) Series		
Alamo Community College District (GO)			5.000%, 08/15/24	1,300	1,427,812
5.000%, 08/15/22	2,770	2,837,638	City of Conroe (GO) Series C		
Alief Independent School District (GO) (PSF-GTD)			5.000%, 11/15/25	1,090	1,239,589
5.000%, 02/15/22	1,730	1,732,968	City of Conroe TX (GO)		
Alvin Independent School District (GO) (PSF-GTD)			5.000%, 03/01/23	1,460	1,528,223
5.000%, 02/15/22	615	616,055	City of Dallas (GO)		
5.000%, 02/15/23	210	219,417	5.000%, 02/15/25	4,105	4,567,649
Arlington County (GO) Series A			City of Dallas Hotel Occupancy Tax Revenue (RB)		
5.000%, 08/15/22	2,090	2,140,804	5.000%, 08/15/23	1,000	1,062,399
Arlington Independent School District (GO) (PSF-GTD)			City of Dallas Waterworks & Sewer System Revenue (RB) Series C		
5.000%, 02/15/22	1,250	1,252,149	5.000%, 10/01/22	2,260	2,327,292
5.000%, 02/15/23	2,130	2,225,287	City of Denton (GO)		
Arlington Independent School District (GO) (PSF-GTD)			2.000%, 02/15/22	6,180	6,183,645
Series B			4.000%, 02/15/22	1,900	1,902,490
5.000%, 02/15/24	1,070	1,155,296	3.000%, 02/15/23	1,340	1,371,898
			City of Fort Worth (GO)		
			3.000%, 03/01/22	4,520	4,530,016
			4.000%, 03/01/22	1,380	1,384,168
			5.000%, 03/01/22	25,500	25,597,540
			5.000%, 03/01/23	9,965	10,429,539
			City of Frisco (GO)		
			5.000%, 02/15/22	7,400	7,412,723

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
TEXAS — (Continued)			TEXAS — (Continued)		
City of Houston (GO) Series A			Dallas Area Rapid Transit (RB) Series A		
5.000%, 03/01/22	10,000	\$10,038,582	□ 5.000%, 12/01/32		
City of Houston Airport System Revenue (RB) Series B			(Pre-refunded @ \$100, 12/1/24).....	1,450	\$1,605,684
□ 5.000%, 07/01/28			Dallas Fort Worth International Airport (RB) Series A		
(Pre-refunded @ \$100, 7/1/22).....	3,500	3,566,210	5.000%, 11/01/24	1,000	1,101,381
City of Irving (GO)			5.000%, 11/01/25	1,770	2,002,435
2.000%, 09/15/23	1,250	1,272,504	Dallas Independent School District (GO) (PSF-GTD)		
City of McKinney (GO) Series A			5.000%, 02/15/24	5,690	6,139,983
5.000%, 08/15/22	1,300	1,331,743	Dallas Independent School District (GO) (PSF-GTD) Series A		
City of New Braunfels (GO)			4.000%, 02/15/23	7,220	7,463,985
5.000%, 02/01/23	725	755,809	Dallas Independent School District (GO) Series C		
City of Richardson (GO)			5.000%, 02/15/22	2,500	2,504,224
3.000%, 02/15/22	1,375	1,376,377	Denton Independent School District (GO) (PSF-GTD)		
City of San Angelo (GO)			3.000%, 08/15/22	2,000	2,027,441
2.000%, 02/15/22	2,500	2,501,520	Eagle Mountain & Saginaw Independent School District (GO) (PSF-GTD)		
2.000%, 02/15/23	2,500	2,531,925	5.000%, 08/15/22	1,000	1,024,418
City of San Antonio (GO)			5.000%, 08/15/23	1,250	1,329,387
5.000%, 02/01/22.....	2,800	2,800,000	Fort Bend Independent School District (GO) (PSF-GTD) Series A		
5.000%, 08/01/22.....	2,770	2,832,967	4.000%, 08/15/22	440	448,390
City of Temple TX Utility System Revenue (RB)			Fort Worth Independent School District (GO) (PSF-GTD)		
5.000%, 08/01/22	400	408,951	5.000%, 02/15/22	750	751,287
Clear Creek Independent School District (GO) (PSF-GTD)			Fort Worth Independent School District (GO) (PSF-GTD) Series A		
5.000%, 02/15/22	450	450,774	5.000%, 02/15/22	1,200	1,202,059
Cleburne Independent School District (GO) (PSF-GTD)			5.000%, 02/15/23	1,450	1,515,021
5.000%, 02/15/22	1,185	1,187,037	Georgetown Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/23	1,190	1,242,855	5.000%, 08/15/23	6,010	6,383,275
Collin Country (GO)			Goose Creek Consolidated Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/23	835	872,443	5.000%, 02/15/22	750	751,292
Conroe Independent School District (GO) (PSF-GTD) Series A			5.000%, 02/15/23	410	428,298
4.000%, 02/15/22	2,500	2,503,397	Gregory-Portland Independent School District (GO) (PSF-GTD) Series A		
5.000%, 02/15/23	1,190	1,243,489	5.000%, 02/15/22	5,920	5,930,178
Corpus Christi Independent School District (GO) (PSF-GTD)					
5.000%, 08/15/22	705	722,137			
Dallas Area Rapid Transit (RB)					
□ 5.000%, 12/01/30					
(Pre-refunded @ \$100, 12/1/22).....	1,000	1,036,607			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
TEXAS — (Continued)			TEXAS — (Continued)		
Harris County (GO)			Plano Independent School		
5.000%, 10/01/22	1,005	\$ 1,035,061	District (GO) (PSF-GTD)		
5.000%, 10/01/23	2,700	2,885,117	5.000%, 02/15/22	14,000	\$14,024,070
Harris County (GO) Series A			Port Arthur Independent		
5.000%, 10/01/23	1,420	1,517,358	School District (GO)		
Harris County Flood Control			(PSF-GTD) Series A		
District (GO) Series A			5.000%, 02/15/24	1,700	1,835,876
5.000%, 10/01/22	1,300	1,338,708	Port Authority of Houston of		
4.000%, 10/01/23	2,040	2,145,538	Harris County Texas (GO)		
5.000%, 10/01/23	3,645	3,893,651	Series A-1		
Houston Independent School			5.000%, 10/01/22	500	514,956
District (GO) (PSF-GTD)			Port Neches-Groves		
5.000%, 02/15/22	4,000	4,006,877	Independent School District		
Hurst-Eules-Bedford			(GO) (PSF-GTD)		
Independent School District			5.000%, 02/15/22	1,000	1,001,712
(GO) (PSF-GTD)			Round Rock Independent		
5.000%, 08/15/23	1,115	1,186,167	School District (GO) Series		
Katy Independent School			B		
District (GO) (PSF-GTD)			3.000%, 08/01/22	1,690	1,711,306
5.000%, 02/15/22	2,485	2,489,272	San Antonio Water System		
Little Elm Independent			(RB)		
School District (GO)			□ 5.000%, 05/15/25		
(PSF-GTD)			(Pre-refunded @		
5.000%, 08/15/22	1,300	1,331,245	\$100, 5/15/22).....	2,245	2,274,469
Mansfield Independent			Texas State (GO)		
School District (GO)			4.000%, 08/01/22	2,830	2,879,574
(PSF-GTD)			5.000%, 10/01/23	3,110	3,323,764
□ 4.000%, 02/15/29			□ 5.000%, 04/01/31		
(Pre-refunded @			(Pre-refunded @		
\$100, 2/15/24).....	5,000	5,299,660	\$100, 4/1/22).....	7,500	7,557,497
New Braunfels Independent			□ 5.000%, 04/01/32		
School District (GO)			(Pre-refunded @		
(PSF-GTD)			\$100, 4/1/22).....	5,160	5,199,558
5.000%, 02/01/22	3,705	3,705,000	Texas State (GO) Series B		
North Texas Municipal Water			4.000%, 08/01/22	8,075	8,216,453
District Water System			Texas Transportation		
Revenue (RB)			Commission State Highway		
5.000%, 09/01/22	600	615,588	Fund (RB) Series A		
North Texas Municipal Water			5.000%, 04/01/22	2,630	2,650,295
District Water System			Timber Lane Utility District		
Revenue (RB) Series A			(GO) (AGM) Series		
4.000%, 09/01/22	19,680	20,077,357	4.000%, 08/01/25	555	604,182
North Texas Tollway Authority			Trinity River Authority Central		
(RB) Series A			Regional Wastewater		
5.000%, 01/01/26	1,090	1,169,161	System Revenue (RB)		
Northside Independent			5.000%, 08/01/22	2,045	2,091,486
School District (GO)			5.000%, 08/01/23	1,145	1,215,946
(PSF-GTD)			Wichita Falls Independent		
5.000%, 08/15/23	5,900	6,277,517	School District (GO)		
Northside Independent			(PSF-GTD)		
School District (GO)			3.000%, 02/01/22	1,530	1,530,000
(PSF-GTD) Series B			3.000%, 02/01/23	1,400	1,432,144
5.000%, 02/15/23	1,820	1,901,806			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
TEXAS — (Continued)			VIRGINIA — (Continued)		
Williamson County (GO)			City of Virginia Beach (GO)		
5.000%, 02/15/23	5,000	\$ 5,224,743	(ST AID WITHHLDG)		
TOTAL TEXAS.....		<u>309,390,892</u>	Series A		
UTAH — (1.2%)			5.000%, 09/01/22	4,500	\$ 4,618,511
Canyons School District (GO)			5.000%, 09/01/23	4,475	4,767,074
(SCH BD GTY) Series A			Fairfax County		
5.000%, 06/15/22	2,775	2,822,366	4.000%, 10/01/23	1,000	1,052,929
Central Utah Water			Fairfax County (GO) (ST AID		
Conservancy District (GO)			WITHHLDG) Series		
Series A			4.000%, 10/01/23	13,635	14,349,511
4.000%, 04/01/22	1,130	1,136,833	4.000%, 10/01/22.....	13,625	13,937,747
Jordan School District (GO)			Fairfax County Water		
(SCH BD GTY)			Authority (RB)		
5.000%, 06/15/22	4,400	4,475,102	5.000%, 04/01/23	765	803,428
Jordan Valley Water			Loudoun County (GO) (ST		
Conservancy District (RB)			AID WITHHLDG) Series A		
Series A			5.000%, 12/01/22	8,280	8,587,348
5.000%, 10/01/22	1,165	1,199,847	Loudoun County Sanitation		
5.000%, 10/01/23	1,100	1,175,418	Authority (RB)		
Salt Lake City Corp. (GO)			5.000%, 01/01/23	1,545	1,606,953
5.000%, 06/15/22	3,850	3,915,860	Town of Leesburg (GO) (ST		
5.000%, 07/01/22.....	11,690	11,913,613	AID WITHHLDG)		
Utah State (GO) Series B			5.000%, 01/15/23	1,000	1,041,895
5.000%, 07/01/23	2,500	2,649,488	Virginia College Building		
TOTAL UTAH.....		<u>29,288,527</u>	Authority (RB)		
VERMONT — (0.1%)			□ 5.000%, 02/01/28		
Vermont State (GO) Series B			(Pre-refunded @		
5.000%, 08/15/22	2,900	2,971,448	\$100, 2/1/23).....	1,310	<u>1,366,474</u>
VIRGINIA — (3.0%)			TOTAL VIRGINIA.....		<u>70,301,068</u>
City of Charlottesville (GO)			WASHINGTON — (4.1%)		
5.000%, 02/15/22	1,440	1,442,470	City of Seattle (GO) Series A		
City of Harrisonburg (GO)			5.000%, 08/01/22	2,700	2,760,691
(ST AID WITHHLDG)			5.000%, 12/01/22	1,710	1,772,307
Series A			City of Seattle Municipal Light		
5.000%, 07/15/22	2,250	2,296,626	& Power Revenue (RB)		
5.000%, 07/15/23	3,000	3,181,913	Series A		
City of Manassas (GO) (ST			5.000%, 07/01/22.....	10,385	10,580,577
AID WITHHLDG)			5.000%, 07/01/23	8,425	8,920,162
5.000%, 01/01/23	2,345	2,438,812	City of Seattle Water System		
City of Newport News (GO)			Revenue (RB)		
(ST AID WITHHLDG)			5.000%, 08/01/22	2,230	2,280,126
Series A			5.000%, 08/01/23	1,695	1,799,763
3.000%, 02/01/22	1,300	1,300,000	Clark County School District		
4.000%, 02/01/23	1,565	1,617,573	No. 37 Vancouver (GO)		
City of Norfolk Water			(SCH BD GTY)		
Revenue (RB)			4.000%, 12/01/22	3,500	3,599,469
□ 5.000%, 11/01/24			Energy Northwest		
(Pre-refunded @			5.000%, 07/01/23	12,000	12,719,299
\$100, 5/1/22).....	5,825	5,891,804	King County (GO)		
			□ 5.000%, 12/01/26		
			(Pre-refunded @		
			\$100, 6/1/23).....	1,000	1,055,967
			King County (GO) Series A		
			3.000%, 01/01/23	2,000	2,043,985

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
WASHINGTON — (Continued)			WISCONSIN — (2.4%)		
King County Public Hospital			City of Waukesha (GO)		
District No. 1 (GO)			Series B		
5.000%, 12/01/25	715	\$ 810,682	2.000%, 10/01/22	275	\$ 277,728
King County School District			City of Waukesha (GO)		
No. 414 Lake Washington			Series C		
(GO)			5.000%, 10/01/23	200	213,643
4.000%, 12/01/22	1,685	1,733,173	DeForest Area School District		
King County Sewer Revenue			(GO)		
(RB) Series B			5.000%, 04/01/22	1,000	1,007,666
5.000%, 07/01/22	1,500	1,528,566	Janesville School District		
Pierce County School District			(GO)		
No. 403 Bethel (GO) (SCH			2.000%, 03/01/22	2,000	2,002,774
BD GTY)			3.000%, 03/01/23	925	947,731
4.000%, 12/01/22	800	822,871	Madison Metropolitan School		
Washington State (GO)			District (GO) Series A		
Series C			2.000%, 03/01/22	12,750	12,768,306
5.000%, 02/01/22	9,260	9,260,000	Public Finance Authority		
5.000%, 02/01/23	3,000	3,128,714	4.000%, 07/01/25	1,385	1,504,797
Washington State (GO)			5.000%, 07/01/26	1,255	1,440,254
Series D			University of Wisconsin		
5.000%, 07/01/22	4,485	4,569,464	Hospitals & Clinics (RB)		
□ 5.000%, 02/01/26			5.000%, 04/01/23	1,000	1,048,913
(Pre-refunded @			Wisconsin Department of		
\$100, 2/1/22).....	3,185	3,185,000	Transportation		
Washington State (GO)			□ 4.500%, 07/01/32	8,345	8,779,351
Series E			Wisconsin State (GO) Series		
5.000%, 06/01/22	1,620	1,644,568	1		
Washington State (GO)			5.000%, 05/01/23	1,000	1,053,209
Series F			Wisconsin State (GO) Series		
5.000%, 06/01/22	4,200	4,263,695	2		
Washington State (GO)			5.000%, 11/01/22	4,250	4,392,024
Series R-2017A			□ 5.000%, 05/01/25		
5.000%, 08/01/22	2,500	2,556,195	(Pre-refunded @		
Washington State (GO)			\$100, 5/1/22).....	3,890	3,934,612
Series R-2018D			Wisconsin State (GO) Series		
5.000%, 08/01/23	5,000	5,309,034	A		
Washington State (GO)			5.000%, 05/01/22.....	12,310	12,452,112
Series R-2021C			5.000%, 05/01/23	4,260	4,486,671
5.000%, 08/01/23	7,500	7,963,552	TOTAL WISCONSIN.....		<u>56,309,791</u>
Whatcom County School			TOTAL MUNICIPAL BONDS...		<u>2,358,387,102</u>
District No. 501 Bellingham			TOTAL INVESTMENT		
(GO) (SCH BD GTY)			SECURITIES		
5.000%, 12/01/22	2,600	<u>2,694,957</u>	(Cost \$2,391,565,498).....		<u>2,383,384,361</u>
TOTAL WASHINGTON.....		<u>97,002,817</u>	TOTAL INVESTMENTS — (100.0%)		
WEST VIRGINIA — (0.2%)			(Cost \$2,391,565,498)^.....		<u>\$2,383,384,361</u>
West Virginia State (GO)					
Series B					
5.000%, 12/01/22	3,610	<u>3,743,385</u>			

DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Certificates of Deposit.....	—	\$ 24,997,259	—	\$ 24,997,259
Municipal Bonds.....	—	2,358,387,102	—	2,358,387,102
TOTAL.....	—	\$2,383,384,361	—	\$2,383,384,361

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (100.0%)					
ALABAMA — (0.2%)					
Alabama State (GO) Series C 5.000%, 08/01/24	3,000	\$3,291,643			
Water Works Board of the City of Birmingham (RB) Series A					
□ 5.000%, 01/01/34 (Pre-refunded @ \$100, 1/1/25).....	1,275	<u>1,415,494</u>			
TOTAL ALABAMA.....		<u>4,707,137</u>			
ALASKA — (0.2%)					
Alaska State International Airports System (RB) Series A					
5.000%, 10/01/27	210	236,647			
City of Anchorage (GO) Series B					
5.000%, 09/01/23	200	212,857			
City of Anchorage (GO) Series C					
5.000%, 09/01/24	2,765	3,033,732			
City of Anchorage Electric Revenue (RB) Series A					
□ 5.000%, 12/01/41 (Pre-refunded @ \$100, 12/1/24).....	500	<u>553,684</u>			
TOTAL ALASKA.....		<u>4,036,920</u>			
ARIZONA — (0.7%)					
City of Phoenix Civic Improvement Corp. (RB) Series A					
5.000%, 07/01/34	1,865	2,232,047			
City of Tucson (GO) Series 2012-C					
3.000%, 07/01/22	1,455	1,470,688			
City of Tucson (GO) Series A					
5.000%, 07/01/24	700	766,322			
City of Tucson Water System Revenue (RB)					
□ 5.000%, 07/01/31 (Pre-refunded @ \$100, 7/1/25).....	1,000	1,128,647			
Maricopa County High School District No. 210-Phoenix (GO)					
3.000%, 07/01/23	1,810	1,866,374			
ARIZONA — (Continued)					
Maricopa County Unified School District No. 69 Paradise Valley (GO)					
5.000%, 07/01/24	250	\$ 273,498			
Maricopa County Unified School District No. 80 Chandler (GO) Series B					
5.000%, 07/01/24	2,100	2,300,024			
Maricopa County Union High School District No. 210-Phoenix (GO) Series E					
5.000%, 07/01/24	3,250	3,557,925			
Scottsdale Municipal Property Corp. (RB)					
□ 5.000%, 07/01/34 (Pre-refunded @ \$100, 7/1/25).....	1,230	<u>1,388,235</u>			
TOTAL ARIZONA.....					<u>14,983,760</u>
ARKANSAS — (0.3%)					
Arkansas State (GO)					
5.000%, 04/01/22	2,800	2,821,466			
4.250%, 06/01/23	3,325	<u>3,478,146</u>			
TOTAL ARKANSAS.....					<u>6,299,612</u>
CALIFORNIA — (2.2%)					
San Joaquin Hills Transportation Corridor Agency					
5.000%, 01/15/30	750	921,118			
Southern California Public Power Authority (RB)					
5.000%, 07/01/23	430	455,272			
State of California (GO)					
5.000%, 11/01/24	1,175	1,297,485			
5.000%, 08/01/25.....	4,915	5,539,284			
5.000%, 11/01/25	1,985	2,252,676			
3.000%, 03/01/26	3,000	3,196,747			
5.000%, 08/01/26.....	8,200	9,492,006			
3.500%, 08/01/27	800	885,815			
5.000%, 11/01/27	5,580	6,656,092			
5.000%, 04/01/29	2,000	2,461,312			
State of California (GO) Series B					
5.000%, 09/01/25	9,000	10,166,778			
5.000%, 09/01/26	1,000	1,160,069			

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CONNECTICUT — (Continued)		
Union Elementary School			Town of Greenwich (GO)		
District (GO) Series A			Series A		
□ 5.000%, 09/01/44			5.000%, 01/15/24	6,000	\$ 6,470,880
(Pre-refunded @			5.000%, 01/15/25	2,925	<u>3,255,652</u>
\$100, 9/1/24).....	500	\$ 550,209	TOTAL CONNECTICUT.....		<u>17,541,693</u>
TOTAL CALIFORNIA.....		<u>45,034,863</u>			
COLORADO — (1.3%)			DELAWARE — (0.7%)		
Boulder Valley School District			Delaware Municipal Electric		
No. Re-2 Boulder (GO) (ST			Corp/The (RB)		
AID WITHHLDG) Series B			5.000%, 07/01/25	45	50,660
4.000%, 12/01/24	2,185	2,362,730	Delaware State (GO)		
City & County of Denver			5.000%, 02/01/24	2,000	2,159,531
(GO) Series C			5.000%, 02/01/29	5,000	6,180,774
5.000%, 08/01/23	1,830	1,944,805	Delaware State (GO) Series		
City of Colorado Springs CO			A		
Utilities System Revenue			5.000%, 08/01/23	2,225	2,364,241
(RB) Series A-1			5.000%, 10/01/23	1,290	1,378,445
5.000%, 11/15/23	1,500	1,610,608	Delaware State (GO) Series		
Colorado Health Facilities			B		
Authority (RB) Series A-			5.000%, 07/01/24	470	514,649
5.000%, 08/01/34	30	36,100	New Castle County (GO)		
Colorado Health Facilities			5.000%, 10/01/23	1,000	1,068,734
Authority, Revenue Bonds			New Castle County (GO)		
(RB)			Series B		
□ 5.000%, 06/01/45			5.000%, 07/15/22	700	<u>714,571</u>
(Pre-refunded @			TOTAL DELAWARE.....		<u>14,431,605</u>
\$100, 6/1/25).....	12,000	13,510,321			
Denver City & County School			DISTRICT OF COLUMBIA — (1.9%)		
District No. 1 (GO) (ST AID			District of Columbia (GO)		
WITHHLDG) Series C			Series A		
3.000%, 12/01/23	1,540	1,600,146	5.000%, 06/01/23	2,000	2,113,309
Platte River Power Authority			5.000%, 06/01/24	1,485	1,620,875
(RB) Series JJ			5.000%, 06/01/25	1,500	1,689,315
5.000%, 06/01/23	4,425	4,674,479	District of Columbia (GO)		
Weld County School District			Series B		
No. 6 Greeley (GO) (ST			5.000%, 06/01/23	13,505	14,270,118
AID WITHHLDG)			5.000%, 06/01/25	4,500	5,067,945
5.000%, 12/01/24	870	<u>965,729</u>	Washington Metropolitan		
TOTAL COLORADO.....		<u>26,704,918</u>	Area Transit Authority (RB)		
			Series B		
CONNECTICUT — (0.9%)			5.000%, 07/01/26	3,500	4,050,696
City of Middletown (GO)			5.000%, 07/01/27	8,100	<u>9,603,993</u>
4.000%, 04/01/22	1,350	1,358,231	TOTAL DISTRICT OF		
City of New Haven (GO)			COLUMBIA.....		<u>38,416,251</u>
Series A					
5.000%, 08/01/28	1,000	1,192,325	FLORIDA — (3.9%)		
5.000%, 08/01/29	1,000	1,210,665	Board of Governors State		
City of Waterbury (GO)			University System of		
Series B			Florida (RB) Series A		
4.000%, 09/01/23	1,500	1,571,247	3.000%, 07/01/24	2,580	2,689,757
Connecticut State			Broward County Tourist Dev.		
4.000%, 01/15/28	2,175	2,482,693	Tax Revenue (RB)		
			4.000%, 09/01/38	5,000	5,747,590

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †		<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
FLORIDA — (Continued)			FLORIDA — (Continued)		
Central Florida Expressway Authority (RB) Series D 5.000%, 07/01/32	2,000	\$ 2,562,338	School District of Broward County Series B 5.000%, 07/01/28	1,000	\$ 1,179,962
Florida Department of Environmental Protection (RB) Series A 5.000%, 07/01/25	1,000	1,127,212	Tampa Bay Water (RB) Series A 5.000%, 10/01/25	2,850	<u>3,236,789</u>
Florida State (GO) 5.000%, 07/01/24	5,000	5,469,959	TOTAL FLORIDA.....		<u>81,020,696</u>
Florida State (GO) Series A 5.000%, 06/01/23	1,300	1,372,757	GEORGIA — (3.3%)		
5.000%, 06/01/24	1,400	1,527,758	Athens-Clarke County Unified Government (GO) 5.000%, 12/01/25	2,000	2,283,726
5.000%, 06/01/25	6,500	7,318,091	Cobb County Water & Sewerage Revenue (RB) 5.000%, 07/01/23	5,935	6,288,151
Florida State (GO) Series B 5.000%, 06/01/23	350	369,589	DeKalb County Water & Sewerage Revenue (RB) Series B 5.250%, 10/01/24	2,830	3,137,833
5.000%, 06/01/24	9,740	10,628,833	Georgia State (GO) Series A 5.000%, 07/01/26	1,340	1,557,719
Florida State (GO) Series C 5.000%, 06/01/23	7,000	7,391,770	5.000%, 07/01/27	6,090	7,266,331
5.000%, 06/01/27	2,000	2,371,269	Georgia State (GO) Series C-1 5.000%, 07/01/23	5,915	6,266,961
Florida State (GO) Series D 5.000%, 06/01/22	1,000	1,015,233	5.000%, 07/01/26	9,200	10,694,786
Florida State (GO) (ST GTD) Series A 5.000%, 06/01/27	6,565	7,783,691	Georgia State (GO) Series E 5.000%, 12/01/25	3,960	4,528,179
Miami-Dade County (GO) 5.000%, 07/01/25	2,295	2,587,775	5.000%, 12/01/26	3,000	3,527,139
Miami-Dade County (GO) Series A 5.000%, 07/01/26	1,345	1,558,505	Georgia State (GO) Series F 5.000%, 07/01/26	5,335	6,201,813
Miami-Dade County Aviation Revenue (RB) Series A 4.000%, 10/01/34	2,510	2,887,382	5.000%, 01/01/27	2,000	2,356,647
Miami-Dade County Health Facilities Authority (RB) 5.000%, 08/01/26	400	462,835	Georgia State Road & Tollway Authority (RB) (MUN GOVT GTD) 5.000%, 10/01/23	6,000	6,411,371
Orange County Water Utility System Revenue (RB) 5.000%, 10/01/24	3,000	3,306,689	Gwinnett County School District (GO) 5.000%, 08/01/22	1,890	1,933,059
Orlando Utilities Commission (RB) Series C 5.250%, 10/01/22	1,745	1,800,321	Gwinnett County Water & Sewerage Authority (RB) 4.000%, 08/01/25	2,000	2,197,371
Palm Beach County Health Facilities Authority (RB) 5.000%, 08/15/26	105	121,566	Henry County (GO) 5.000%, 05/01/24	1,200	1,307,026
Peace River Manasota Regional Water Supply Authority (RB) 5.000%, 10/01/25	2,030	2,299,253	Private Colleges & Universities Authority (RB) Series B 5.000%, 09/01/25	2,420	<u>2,734,641</u>
School Board of Miami-Dade County/The Series D 5.000%, 02/01/26	165	187,900	TOTAL GEORGIA.....		<u>68,692,753</u>
School District of Broward County (GO) 5.000%, 07/01/24	3,670	4,015,872	HAWAII — (2.2%)		
			City & County of Honolulu (GO) Series B 5.000%, 10/01/23	200	213,609
			5.000%, 10/01/24	7,045	7,773,047

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
HAWAII — (Continued)			INDIANA — (0.0%)		
5.000%, 10/01/25	4,925	\$ 5,597,197	Greater Clark Building Corp.		
City & County of Honolulu			(RB) (ST INTERCEPT)		
(GO) Series D			4.000%, 07/15/30	375	\$ 431,285
5.000%, 07/01/24	675	738,784	Muncie Sanitary District (RB)		
5.000%, 07/01/25	845	953,403	(AGM) Series A		
Hawaii State (GO) Series EF			5.000%, 07/01/27	500	584,595
5.000%, 11/01/22	2,240	2,316,231	TOTAL INDIANA.....		<u>1,015,880</u>
Hawaii State (GO) Series ET			IOWA — (0.3%)		
3.000%, 10/01/23	3,710	3,842,036	City of Ankeny (GO) Series A		
Hawaii State (GO) Series FE			5.000%, 06/01/25	2,050	2,310,884
5.000%, 10/01/24	1,500	1,654,179	City of Iowa City (GO)		
Hawaii State (GO) Series FH			5.000%, 06/01/26	1,045	1,207,183
5.000%, 10/01/25	1,640	1,863,838	Waukee Community School		
Hawaii State (GO) Series FT			District (GO) Series B		
5.000%, 01/01/25	1,805	2,006,096	5.000%, 06/01/24	2,150	2,346,200
5.000%, 01/01/27	10,000	11,736,289	TOTAL IOWA.....		<u>5,864,267</u>
Hawaii State (GO) Series FW			KANSAS — (0.7%)		
5.000%, 01/01/26	5,000	5,722,649	City of Topeka KS		
Maui County (GO)			4.000%, 08/15/26	1,425	1,583,622
5.000%, 03/01/24	880	<u>952,523</u>	City of Wichita (GO) Series		
TOTAL HAWAII.....		<u>45,369,881</u>	828		
IDAHO — (0.0%)			4.000%, 06/01/25	1,190	1,294,469
Idaho Health Facilities			Johnson County (GO) Series		
Authority (RB)			B		
5.000%, 03/01/28	255	<u>304,260</u>	3.000%, 09/01/22	2,260	2,292,283
ILLINOIS — (0.6%)			Johnson County Unified		
Chicago O'Hare International			School District No. 229		
Airport (RB) Series B			Blue Valley (GO) Series B		
5.000%, 01/01/33	785	858,474	5.000%, 10/01/23	445	475,510
City of Chicago (GO) Series			Johnson County Unified		
A			School District No. 233		
5.000%, 01/01/28	2,250	2,597,590	Olathe (GO) Series A		
Cook County Community			□ 3.000%, 09/01/34		
Consolidated School			(Pre-refunded @		
District No. 34 Glenview			\$100, 9/1/25).....	2,000	2,126,258
(GO)			Johnson County Unified		
5.000%, 12/01/24	2,000	2,217,104	School District No. 233		
5.000%, 12/01/25	1,180	1,345,494	Olathe (GO) Series B		
Illinois Finance Authority (RB)			5.000%, 09/01/23	4,380	4,665,157
Series C			Kansas State Department of		
4.000%, 02/15/33	1,010	1,115,595	Transportation (RB) Series		
Lake County Forest Preserve			A		
District (GO)			5.000%, 09/01/27	1,500	1,785,326
5.000%, 12/15/24	2,475	2,746,960	TOTAL KANSAS.....		<u>14,222,625</u>
University of Illinois (RB)			KENTUCKY — (1.0%)		
Series A			Kentucky State Property &		
5.000%, 04/01/30	465	579,950	Building Commission		
Will County Community Unit			5.000%, 08/01/31	875	978,170
School District No. 201			Kentucky Turnpike Authority		
5.000%, 01/01/26	550	<u>622,515</u>	(RB) Series A		
TOTAL ILLINOIS.....		<u>12,083,682</u>	5.000%, 07/01/29	155	173,887

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
KENTUCKY — (Continued)			MARYLAND — (Continued)		
Louisville & Jefferson County Metropolitan Government (GO) Series A			Frederick County (GO) (ETM) Series A		
5.000%, 12/01/22	5,645	\$ 5,853,575	5.000%, 08/01/27	725	\$ 862,038
Louisville Water Co. (RB)			Frederick County (GO) Series A		
5.000%, 11/15/22	9,665	10,004,285	5.000%, 08/01/27	4,000	4,775,227
Louisville/Jefferson County Metropolitan Government (RB) Series			Harford County (GO)		
5.000%, 10/01/26	2,530	<u>2,930,123</u>	4.000%, 10/01/24	2,650	2,854,435
TOTAL KENTUCKY.....		<u>19,940,040</u>	Howard County (GO) Series A		
			5.000%, 02/15/25	3,900	4,353,169
LOUISIANA — (0.8%)			5.000%, 02/15/28	1,220	1,475,374
City of New Orleans (GO) Series			Howard County (GO) Series D		
5.000%, 12/01/27	440	522,567	5.000%, 02/15/24	5,140	5,558,427
Louisiana State (GO) Series A			Maryland State (GO) Series 1		
5.000%, 02/01/24	2,000	2,158,702	5.000%, 06/01/23	5,000	5,283,960
Louisiana State (GO) Series C			Maryland State (GO) Series A		
5.000%, 07/15/22	12,765	<u>13,030,112</u>	5.000%, 03/15/26	8,155	9,394,689
TOTAL LOUISIANA.....		<u>15,711,381</u>	5.000%, 08/01/27.....	7,000	8,360,747
			Maryland State (GO) Series B		
MAINE — (0.2%)			5.000%, 08/01/26	10,000	11,642,116
Maine Health & Higher Educational Facilities Authority (RB)			5.000%, 08/01/27	5,945	7,100,663
5.000%, 07/01/28	500	594,908	5.000%, 08/01/28	4,000	4,887,088
5.000%, 07/01/29	480	580,646	Maryland State Department of Transportation (RB)		
Maine State (GO) Series B			5.000%, 02/15/23	1,000	1,045,162
5.000%, 06/01/27	2,000	<u>2,376,933</u>	Montgomery County (GO) Series A		
TOTAL MAINE.....		<u>3,552,487</u>	5.000%, 11/01/27	2,500	3,003,492
			Montgomery County (GO) Series C		
MARYLAND — (9.0%)			5.000%, 10/01/27	8,500	10,192,145
Anne County Arundel (GO)			Montgomery County (GO) Series D		
5.000%, 04/01/22	2,475	2,494,140	3.000%, 11/01/23	4,000	4,150,360
5.000%, 04/01/23	1,165	1,223,241	4.000%, 11/01/26	9,500	10,698,337
5.000%, 10/01/24.....	6,880	7,590,996	Prince County George's (GO) Series A		
Baltimore County (GO)			5.000%, 07/15/24	230	252,053
5.000%, 08/01/22	400	409,133	5.000%, 07/15/25	17,780	20,096,731
3.000%, 11/01/24	1,000	1,051,416	4.000%, 07/01/26	2,000	2,237,415
5.000%, 03/01/27	5,000	5,911,570	3.000%, 09/15/27	10,950	11,890,939
5.000%, 11/01/27	2,175	2,613,038	University System of Maryland (RB) Series C		
5.000%, 03/01/28	4,000	4,842,245	4.000%, 04/01/23	10,515	<u>10,912,738</u>
Baltimore County (GO) Series B			TOTAL MARYLAND.....		<u>184,665,116</u>
5.000%, 08/01/24	5,800	6,365,352			
City of Baltimore (GO) Series B			MASSACHUSETTS — (3.7%)		
5.000%, 10/15/22	8,060	8,312,552	City of Boston (GO) Series A		
5.000%, 10/15/23	2,640	2,824,128	5.000%, 03/01/28	6,800	8,240,654
			City of Boston (GO) Series B		
			4.000%, 01/01/23	1,795	1,850,644
			5.000%, 04/01/24	3,000	3,259,075

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MASSACHUSETTS — (Continued)			MICHIGAN — (0.4%)		
City of Boston (GO) Series D			Farmington Public School		
5.000%, 03/01/25	1,210	\$ 1,353,634	District (GO) (AGM)		
City of Framingham (GO)			5.000%, 05/01/25	2,140	\$2,404,806
5.000%, 06/15/24	1,500	1,638,596	Kentwood Public Schools		
5.000%, 06/15/25	1,565	1,761,225	(GO)		
City of Quincy (GO)			4.000%, 05/01/22	500	504,475
5.000%, 01/15/24	635	684,192	Michigan Finance Authority		
City of Springfield (GO) (ST			(RB)		
AID WITHHLDG) Series C			5.000%, 12/01/28	985	1,196,941
4.000%, 08/01/23	150	157,090	Michigan State (GO) Series A		
City of Woburn (GO)			5.000%, 05/01/25	2,000	2,246,118
4.000%, 09/01/22	350	357,170	University of Michigan (RB)		
Commonwealth of			Series A		
Massachusetts (GO)			4.000%, 04/01/23	1,000	1,038,302
(AGM) Series B			TOTAL MICHIGAN.....		<u>7,390,642</u>
5.250%, 09/01/24	3,700	4,091,033	MINNESOTA — (2.3%)		
5.000%, 07/01/28.....	5,725	6,950,627	City of Minneapolis (GO)		
Commonwealth of			3.000%, 12/01/23	1,000	1,039,056
Massachusetts (GO)			Dakota County Community		
Series C			Development Agency (RB)		
5.000%, 04/01/23	10,000	10,499,922	(CNTY GTD) Series B		
5.000%, 08/01/24	1,500	1,644,650	5.000%, 01/01/23	800	831,779
5.000%, 04/01/26	4,000	4,601,554	Hennepin County (GO)		
Commonwealth of			Series A		
Massachusetts (GO)			5.000%, 12/01/23	2,410	2,589,194
Series E			Hennepin County (GO)		
5.000%, 11/01/23	970	1,039,337	Series C		
5.000%, 11/01/27	9,000	10,774,022	5.000%, 12/01/26	4,070	4,783,062
Commonwealth of			5.000%, 12/01/27	5,800	6,985,097
Massachusetts (GO)			Lakeville Independent School		
(AMBAC) Series C			District No. 194 (GO) (SD		
5.500%, 12/01/23	3,500	3,791,940	CRED PROG) Series C		
Massachusetts Bay			5.000%, 02/01/25	2,630	2,931,313
Transportation Authority			Lakeville Independent School		
(RB) (NATL) Series B			District No. 194 (GO) (SD		
5.500%, 07/01/24	3,020	3,339,753	CRED PROG) Series D		
Massachusetts Dev. Finance			5.000%, 02/01/22	4,000	4,000,000
Agency (RB)			Metropolitan Council (GO)		
5.000%, 07/01/34	170	205,532	Series B		
Massachusetts Water			5.000%, 03/01/23	2,015	2,109,157
Resources Authority (RB)			Metropolitan Council (GO)		
Series A			Series C		
5.000%, 08/01/22	3,000	3,068,043	5.000%, 03/01/23	4,200	4,396,259
Massachusetts Water			5.000%, 03/01/26	700	804,020
Resources Authority (RB)			Minnesota State (GO) Series		
(AGM) Series B			A		
5.250%, 08/01/28	1,000	1,234,443	5.000%, 08/01/27	5,000	5,974,892
Town of Brookline (GO)			5.000%, 08/01/28	6,130	7,493,723
4.000%, 02/15/25	2,000	2,175,341	Minnesota State (GO) Series		
Town of Nantucket (GO)			D		
3.000%, 10/01/22	1,115	1,133,590	5.000%, 08/01/24	500	548,998
Town of Watertown (GO)			TOTAL MASSACHUSETTS...		<u>76,524,557</u>
5.000%, 04/15/25	2,380	<u>2,672,490</u>			

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MINNESOTA — (Continued)			MISSOURI — (Continued)		
Morris Area Schools			Saint Louis County		
Independent School District			Reorganized School		
No. 2769 (GO) (SD CRED			District No R-6 (GO)		
PROG) Series A			5.000%, 02/01/26	2,000	\$ 2,292,684
4.000%, 02/01/24	1,125	\$ 1,188,625	TOTAL MISSOURI.....		<u>33,182,506</u>
Rochester Independent			MONTANA — (0.0%)		
School District No. 535			Montana Facility Finance		
(GO) (SD CRED PROG)			Authority (RB) Series A		
Series A			4.000%, 06/01/35	400	<u>462,791</u>
3.000%, 02/01/22	1,240	1,240,000	NEBRASKA — (0.3%)		
White Bear Lake Independent			City of Omaha (GO) Series A		
School District No. 624			4.000%, 04/15/24	750	797,327
(GO) (SD CRED PROG)			City of Omaha (GO) Series B		
Series A			3.000%, 11/15/22	1,665	1,697,231
4.000%, 02/01/26	350	<u>387,466</u>	Douglas County School		
TOTAL MINNESOTA.....		<u>47,302,641</u>	District No. 17 (GO)		
MISSISSIPPI — (0.5%)			4.000%, 12/15/26	2,260	2,554,542
Mississippi State (GO) Series			Papillion-La Vista School		
A			District No. 27 (GO) Series		
5.000%, 10/01/27	9,110	<u>10,912,581</u>	B		
MISSOURI — (1.6%)			4.000%, 12/01/24	655	706,753
City of Belton (GO) Series C			Public Power Generation		
5.000%, 03/01/27	2,150	2,529,230	Agency (RB)		
City of Kansas City (GO)			5.000%, 01/01/29	45	<u>49,631</u>
Series A			TOTAL NEBRASKA.....		<u>5,805,484</u>
4.000%, 02/01/22	1,150	1,150,000	NEVADA — (0.7%)		
5.000%, 02/01/23	3,955	4,127,525	Clark County (GO) Series A		
3.000%, 02/01/25	4,215	4,441,093	5.000%, 07/01/25	2,700	3,041,539
City of Kansas City Water			Clark County NV Passenger		
Revenue (RB) Series A			Facility Charge Revenue		
5.000%, 12/01/27	600	718,872	5.000%, 07/01/26	2,000	2,302,616
Columbia School District			Las Vegas Valley Water		
(GO) Series B			District (GO) Series B		
5.000%, 03/01/23	1,120	1,171,588	5.000%, 06/01/24	2,820	3,076,658
5.000%, 03/01/24	4,100	4,433,466	Las Vegas Valley Water		
Columbia School District			District (GO) Series C		
(GO) (ST AID DIR DEP)			5.000%, 06/01/24	2,845	3,103,933
Series B			Washoe County School		
5.000%, 03/01/24	1,500	1,622,000	District (GO)		
Metropolitan Saint Louis			5.000%, 06/01/24	1,715	<u>1,869,009</u>
Sewer District (RB) Series			TOTAL NEVADA.....		<u>13,393,755</u>
B			NEW HAMPSHIRE — (0.2%)		
5.000%, 05/01/24	2,090	2,276,404	City of Portsmouth (GO)		
North Kansas City School			4.000%, 04/01/25	1,505	1,640,791
District No. 74 (GO) (ST			New Hampshire State (GO)		
AID DIR DEP)			Series C		
4.000%, 03/01/23	5,335	5,527,539	5.000%, 12/01/24	2,835	<u>3,146,103</u>
Saint Louis County (GO)			TOTAL NEW HAMPSHIRE....		<u>4,786,894</u>
5.000%, 02/01/24	2,680	2,892,105			

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
NEW JERSEY — (1.4%)			NEW YORK — (5.0%)		
City of Hoboken (GO)			City of New York (GO) Series		
3.000%, 02/01/26	2,945	\$ 3,143,387	A		
3.000%, 02/01/27	3,035	3,277,176	5.000%, 08/01/24	3,860	\$ 4,230,226
3.000%, 02/01/28	4,560	4,953,504	5.000%, 08/01/26	7,015	8,103,711
City of Princeton (GO)			City of New York (GO) Series		
2.000%, 12/15/24	1,790	1,834,917	B		
Monmouth County (GO)			5.000%, 08/01/22	600	613,639
5.000%, 01/15/24	970	1,045,536	City of New York (GO) Series		
Montville Township (GO)			C		
3.000%, 10/01/25	505	537,256	5.000%, 08/01/22	1,500	1,534,098
New Jersey Economic Dev.			City of New York (GO) Series		
Authority (RB) Series			D		
5.000%, 06/15/29	1,000	1,159,073	5.000%, 08/01/22	1,055	1,078,982
New Jersey State (GO)			City of New York (GO) Series		
5.000%, 06/01/28	5,000	5,953,032	E		
Princeton Regional School			5.000%, 08/01/23	9,725	10,327,576
District (GO) (ST AID			5.000%, 08/01/26	2,500	2,887,994
WITHHLDG)			City of New York (GO) Series		
1.750%, 02/01/22	1,095	1,095,000	H		
South Orange & Maplewood			5.000%, 08/01/22	1,000	1,022,732
School District (GO) (SCH			City of Syracuse Series B		
BD RES FD)			4.000%, 06/01/25	500	544,578
3.000%, 03/01/22	350	350,761	Dutchess County Local Dev.		
Township of Parsippany-Troy			Corp. (RB) Series B		
Hills (GO) Series ABCD			5.000%, 07/01/28	130	155,894
2.000%, 09/15/22	4,100	4,136,538	Kingston City School District		
Union County (GO) (ETM)			(GO) (ST AID WITHHLDG)		
Series B			3.000%, 06/01/26	2,000	2,142,514
3.000%, 03/01/22	45	45,095	New York City Industrial Dev.		
Union County (GO) Series B			Agency (RB) (AGM)		
3.000%, 03/01/22	2,315	<u>2,320,149</u>	5.000%, 03/01/28	750	894,882
TOTAL NEW JERSEY.....		<u>29,851,424</u>	New York State Dormitory		
NEW MEXICO — (0.7%)			Authority (RB)		
5.000%, 07/01/24.....	2,800	3,065,289	5.000%, 07/01/34	440	492,817
City of Albuquerque (GO)			New York State Dormitory		
Series B			Authority (RB) Series A		
5.000%, 07/01/26	1,000	1,161,074	5.000%, 12/15/22	8,605	8,935,599
New Mexico State (GO)			5.000%, 03/15/23	200	209,650
5.000%, 03/01/23	5,000	5,231,417	New York State Dormitory		
New Mexico State Severance			Authority (RB) Series B		
Tax Permanent Fund (RB)			5.000%, 02/15/22	10,200	10,217,537
Series A			5.000%, 02/15/24	4,900	5,298,890
5.000%, 07/01/27	2,000	2,375,948	New York State Dormitory		
Santa Fe County (GO)			Authority (RB) Series C		
5.000%, 07/01/22	1,000	1,019,044	5.000%, 03/15/27	1,265	1,488,819
Santa Fe Public School			New York State Dormitory		
District (GO) (ST AID			Authority (RB) Series D		
WITHHLDG)			5.000%, 02/15/23	2,000	2,089,897
5.000%, 08/01/24	2,000	<u>2,191,307</u>	New York State Dormitory		
TOTAL NEW MEXICO.....		<u>15,044,079</u>	Authority (RB) Series E		
			5.000%, 03/15/26	7,135	8,179,358
			5.000%, 03/15/28	2,505	3,015,514
			New York State Dormitory		
			Authority (RB) (ETM)		
			Series A		
			5.000%, 12/15/22	1,395	1,447,831

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
NEW YORK — (Continued)			NORTH CAROLINA — (Continued)		
5.000%, 03/15/23	2,500	\$ 2,620,140	Wake County (GO) Series A		
5.000%, 02/15/25	4,055	4,519,038	5.000%, 03/01/28	2,000	\$ 2,425,023
New York State Dormitory			Wake County (GO) Series B		
Authority (RB) (ETM)			5.000%, 03/01/24	10,000	10,830,614
Series D			5.000%, 03/01/25	5,000	5,593,529
5.000%, 02/15/24	9,950	10,742,119	Wake County (GO) Series C		
New York State Urban			5.000%, 03/01/24	3,000	3,249,184
Development Corp. (RB)					
Series A			TOTAL NORTH CAROLINA...		<u>100,673,327</u>
5.000%, 03/15/22	1,250	1,257,069	NORTH DAKOTA — (0.2%)		
5.000%, 03/15/25	3,440	3,836,080	West Fargo Public School		
Town of Cheektowaga (GO)			District No. 6 (GO) (SD		
5.000%, 07/15/23	300	318,326	CRED PROG) Series A		
Town of Hempstead (GO)			5.000%, 08/01/24	3,330	<u>3,652,856</u>
5.000%, 08/15/24	3,070	3,370,209			
Town of Huntington (GO)			OHIO — (4.5%)		
2.000%, 12/01/23	100	101,836	American Municipal Power		
Triborough Bridge & Tunnel			Inc		
Authority (RB) Series C-1			5.000%, 02/15/28	235	280,882
4.000%, 11/15/27	1,250	<u>1,424,759</u>	Butler County (RB)		
TOTAL NEW YORK.....		<u>103,102,314</u>	4.000%, 11/15/35	1,000	1,098,389
			Cincinnati City School District		
NORTH CAROLINA — (4.9%)			(COP)		
City of Charlotte (GO) Series			5.000%, 12/15/28		
A			(Pre-refunded @		
5.000%, 06/01/24	2,500	2,730,568	\$100, 12/15/24).....	2,000	2,220,645
City of Greensboro (GO)			City of Columbus (GO)		
Series B			Series 1		
5.000%, 10/01/27	4,430	5,319,942	5.000%, 07/01/22	4,100	4,178,080
Guilford County (GO)			5.000%, 07/01/26	4,260	4,934,245
5.000%, 03/01/24	2,300	2,491,041	City of Columbus (GO)		
Guilford County (GO) Series			Series 2017-1		
B			4.000%, 04/01/27	3,690	4,174,186
5.000%, 05/01/24	5,000	5,445,941	City of Columbus (GO)		
Mecklenburg County (GO)			Series A		
5.000%, 03/01/25	5,000	5,595,146	3.000%, 07/01/22	700	707,548
Moore County (GO)			2.000%, 08/15/22	6,160	6,211,570
5.000%, 06/01/22	2,740	2,781,924	5.000%, 04/01/23	750	787,494
New Hanover County (GO)			4.000%, 07/01/23	4,995	5,222,112
5.000%, 02/01/23	250	260,829	4.000%, 04/01/27	8,800	9,954,697
North Carolina State			City of Columbus (GO)		
5.000%, 03/01/33	50	61,142	Series A		
North Carolina State (GO)			4.000%, 04/01/24	4,000	4,254,648
Series A			Montgomery County (RB)		
5.000%, 06/01/24	4,800	5,240,359	4.000%, 08/01/39	1,400	1,599,985
5.000%, 06/01/25	10,000	11,269,103	Ohio State (GO) Series A		
5.000%, 06/01/26	5,000	5,798,887	3.000%, 02/01/22	500	500,000
5.000%, 06/01/28	5,035	6,132,634	5.000%, 08/01/22	3,000	3,068,043
North Carolina State (GO)			5.000%, 09/15/22.....	750	770,956
Series B			5.000%, 06/15/24	800	874,115
5.000%, 06/01/25	10,545	11,883,269	5.000%, 03/01/25	3,525	3,936,606
North Carolina State (GO)			5.000%, 09/01/25	5,550	6,290,370
Series D			Ohio State (GO) Series B		
4.000%, 06/01/23	8,700	9,077,904	5.000%, 06/15/23	2,000	2,115,378
Wake County (GO)			5.000%, 08/01/24	2,970	3,258,726
5.000%, 04/01/25	4,000	4,486,288	5.000%, 09/01/24	2,665	2,931,894

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
OHIO — (Continued)			OREGON — (Continued)		
5.000%, 09/01/27	625	\$ 744,625	Clackamas County School		
5.000%, 09/15/27	1,500	1,788,656	District No. 46 Oregon Trail		
Ohio State (GO) Series C			(GO) (SCH BD GTY)		
5.000%, 08/01/27	6,880	8,181,239	5.000%, 06/15/22	1,215	\$1,235,784
Ohio State (GO) Series U			Deschutes County		
5.000%, 05/01/28	4,325	5,249,459	Administrative School		
Ohio State (GO) Series W			District No. 1 Bend-La Pine		
4.000%, 05/01/24	785	837,246	(GO) (SCH BD GTY)		
4.000%, 05/01/25	785	856,644	5.000%, 06/15/27	4,680	5,567,165
Olentangy Local School			Lane County School District		
District (GO)			No. 4J Eugene (GO) (SCH		
5.000%, 12/01/24	1,355	1,502,088	BD GTY) Series A		
Upper Arlington City School			5.000%, 06/15/23	3,355	3,547,122
District (GO) Series A			Multnomah County School		
5.000%, 12/01/27	3,190	3,831,888	District No. 7 Reynolds		
Warrensville Heights City			(GO) (SCH BD GTY)		
School District (GO) (BAM)			Series A		
Series A			5.000%, 06/15/25	1,200	1,352,158
□ 5.250%, 12/01/55			Oregon State (GO)		
(Pre-refunded @			5.000%, 06/01/24	500	545,507
\$100, 12/1/24).....	1,000	<u>1,114,312</u>	Oregon State (GO)		
TOTAL OHIO.....		<u>93,476,726</u>	5.000%, 12/01/24	2,290	2,538,584
			Oregon State (GO) Series A		
OKLAHOMA — (0.9%)			5.000%, 05/01/24	3,545	3,857,027
City of Oklahoma City (GO)			Oregon State (GO) Series H		
4.000%, 03/01/23	1,000	1,035,869	5.000%, 05/01/25	2,420	2,716,978
City of Tulsa (GO)			Oregon State (GO) Series N		
5.000%, 03/01/24	10,050	10,873,908	5.000%, 05/01/23	1,350	1,421,832
5.000%, 03/01/26	6,250	<u>7,170,686</u>	Oregon State Department of		
TOTAL OKLAHOMA.....		<u>19,080,463</u>	Transportation (RB) Series		
			A		
OREGON — (2.4%)			□ 5.000%, 11/15/27		
City of Beaverton Water			(Pre-refunded @		
Revenue (RB)			\$100, 11/15/24).....	150	166,116
5.000%, 04/01/29	600	740,223	Oregon State Department of		
City of Portland (GO) Series			Transportation (RB) Series		
A			B		
5.000%, 06/15/24	400	437,354	5.000%, 11/15/26	3,500	4,106,510
City of Portland Sewer			Washington & Multnomah		
System Revenue (RB)			Counties School District		
Series A			No. 48J Beaverton (GO)		
5.000%, 10/01/23	700	747,873	(SCH BD GTY) Series C		
5.000%, 06/15/26	1,550	1,796,725	5.000%, 06/15/27	2,390	2,836,243
City of Salem (GO)			Washington & Multnomah		
5.000%, 06/01/25	530	597,448	Counties School District		
Clackamas County School			No. 48J Beaverton (GO)		
District No. 12 North			(SCH BD GTY) Series D		
Clackamas (GO) (SCH BD			5.000%, 06/15/24	2,300	2,512,514
GTY)			Washington County (GO)		
□ 5.000%, 06/15/25			5.000%, 03/01/24	2,400	2,598,828
(Pre-refunded @			5.000%, 03/01/25	5,100	5,703,751
\$100, 6/15/24).....	1,000	1,092,763	5.000%, 03/01/26	300	344,967
			Water Environment Services		
			Sewer Revenue (RB)		
			5.000%, 06/01/24	1,045	1,141,377

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
OREGON — (Continued)			SOUTH CAROLINA — (Continued)		
5.000%, 06/01/25	1,395	\$ 1,572,529	Charleston County (GO)		
TOTAL OREGON.....		<u>49,177,378</u>	5.000%, 11/01/23	1,000	\$ 1,071,119
PENNSYLVANIA — (1.7%)			5.000%, 11/01/27	4,655	5,601,073
Commonwealth of			5.000%, 11/01/29	8,145	10,214,718
Pennsylvania (GO)			Charleston County (GO)		
5.000%, 07/15/22	12,820	13,083,292	Series A		
Commonwealth of			5.000%, 11/01/22	4,780	4,939,735
Pennsylvania (GO) Series			Charleston County (GO)		
5.000%, 04/01/22	11,260	11,345,944	Series B		
Commonwealth of			5.000%, 11/01/23	3,560	3,813,185
Pennsylvania (GO) Series			Charleston County (GO) (ST		
REF			AID WITHHLDG) Series C		
5.000%, 07/01/22	2,000	2,037,665	5.000%, 11/01/27	2,855	3,435,245
Lebanon County (GO) (AGM)			Dorchester County School		
4.000%, 10/15/27	150	170,138	District No. 2 (GO)		
Montgomery County (GO)			(SCSDE) Series B		
5.000%, 05/01/23	5,255	5,534,614	5.000%, 03/01/25	1,430	1,597,439
Montgomery County (GO)			Grand Strand Water & Sewer		
Series A			Authority (RB) Series A		
5.000%, 01/01/25	2,390	2,657,729	5.000%, 06/01/25	1,085	1,221,179
Pennsylvania State University			Lexington County School		
(RB) Series E			District No. 1 (GO)		
5.000%, 03/01/24	205	221,895	(SCSDE) Series C		
5.000%, 03/01/25	540	603,229	4.000%, 02/01/24	3,590	3,804,037
TOTAL PENNSYLVANIA.....		<u>35,654,506</u>	Piedmont Municipal Power		
RHODE ISLAND — (0.4%)			Agency Series C		
Rhode Island State (GO)			5.000%, 01/01/27	5,765	6,703,313
Series A			Piedmont Municipal Power		
5.000%, 08/01/22	1,605	1,641,403	Agency (RB) Series D		
Rhode Island State (GO)			4.000%, 01/01/33	1,000	1,153,622
Series D			Richland County School		
5.000%, 08/01/22	685	700,536	District No. 1 (GO)		
Rhode Island Turnpike &			(SCSDE) Series A		
Bridge Authority			5.000%, 03/01/23	3,970	4,155,511
5.000%, 10/01/32	950	1,082,090	Richland County School		
Rhode State Island (GO)			District No. 2 (GO)		
Series B			(SCSDE) Series A		
5.000%, 08/01/29	3,290	3,900,765	5.000%, 03/01/27	1,140	1,344,147
TOTAL RHODE ISLAND.....		<u>7,324,794</u>	South Carolina State (GO)		
SOUTH CAROLINA — (3.2%)			(ST AID WITHHLDG)		
Aiken County Consolidated			Series A		
School District (GO)			5.000%, 10/01/23	5,500	5,878,987
(SCSDE)			South Carolina State (GO)		
5.000%, 04/01/25	2,140	2,396,611	(ST AID WITHHLDG)		
Beaufort County (GO) (ST			Series B		
AID WITHHLDG)			4.000%, 08/01/26	1,405	1,577,059
5.000%, 03/01/24	1,135	1,228,048	Spartanburg County (GO)		
Berkeley County School			(ST AID WITHHLDG)		
District (GO) (SCSDE)			Series A		
Series B			3.000%, 04/01/25	1,000	1,057,930
5.000%, 03/01/22	4,120	4,135,759	TOTAL SOUTH CAROLINA...		<u>65,328,717</u>

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
SOUTH DAKOTA — (0.1%)			TENNESSEE — (Continued)		
South Dakota State Building			Tennessee State School		
Authority (RB) Series A			Bond Authority (RB) (ST		
□ 5.000%, 06/01/34			INTERCEPT)		
(Pre-refunded @			□ 5.000%, 11/01/35		
\$100, 6/1/24).....	2,175	\$ 2,373,482	(Pre-refunded @		
			\$100, 11/1/25).....	3,000	\$ 3,409,267
TENNESSEE — (3.5%)			Williamson County (GO)		
City of Knoxville TN			Series A		
Wastewater System			4.000%, 05/01/22	300	<u>302,723</u>
Revenue			TOTAL TENNESSEE.....		<u>71,853,240</u>
5.000%, 04/01/29	3,260	4,019,390			
City of Maryville (GO) Series			TEXAS — (15.1%)		
A			Alamo Community College		
5.000%, 06/01/22	1,865	1,893,221	District (GO)		
City of Memphis (GO)			5.000%, 08/15/24	1,000	1,098,581
5.000%, 05/01/25	3,840	4,304,700	Aldine Independent School		
City of Memphis (GO) Series			District (GO) (PSF-GTD)		
A			5.000%, 02/15/25	4,750	5,294,386
5.000%, 04/01/25	1,945	2,175,004	Alvin Independent School		
Hamilton County (GO) Series			District (GO) (PSF-GTD)		
A			5.000%, 02/15/24	1,000	1,081,195
5.000%, 04/01/26	3,000	3,457,757	Alvin Independent School		
Hamilton County (GO) Series			District (GO) (PSF-GTD)		
B			Series A		
3.000%, 03/01/22	3,050	3,056,808	5.000%, 02/15/25	1,445	1,612,905
Knox County (GO)			Austin Independent School		
5.000%, 04/01/24	3,440	3,732,427	District (GO) (PSF-GTD)		
Knox County (GO) Series A			5.000%, 08/01/24	750	823,887
5.000%, 08/01/23	1,300	1,380,550	5.000%, 08/01/25	250	282,763
Metropolitan Government of			Brazosport Independent		
Nashville & Davidson			School District (GO)		
County (GO)			(PSF-GTD)		
5.000%, 07/01/22	1,000	1,019,044	5.000%, 02/15/24	3,105	3,353,829
5.000%, 01/01/26	5,840	6,672,015	Carroll Independent School		
5.000%, 07/01/27	3,510	4,159,719	District (GO) (PSF-GTD)		
4.000%, 07/01/28	10,000	11,504,858	Series A		
Metropolitan Government of			5.000%, 02/15/24	1,000	1,079,294
Nashville & Davidson			Central Texas Regional		
County Water & Sewer			Mobility Authority (RB)		
Revenue (RB) Series A			Series D		
5.000%, 07/01/27	1,900	2,251,700	5.000%, 01/01/28	1,000	1,182,905
Putnam County (GO)			City of Amarillo (GO)		
4.000%, 04/01/23	975	1,012,112	2.000%, 02/15/24	4,900	4,990,213
Sumner County (GO)			4.000%, 02/15/24	1,555	1,646,089
5.000%, 06/01/24	720	785,530	2.000%, 02/15/25	5,015	5,134,553
5.000%, 06/01/25	1,750	1,969,643	4.000%, 02/15/25	1,620	1,754,935
Tennessee State (GO) Series			City of Arlington (GO) Series		
A			A		
5.000%, 09/01/24	4,075	4,488,593	5.000%, 08/15/24	1,595	1,751,815
5.000%, 02/01/27	7,720	9,124,920	City of Arlington Water &		
Tennessee State (GO) Series			Wastewater System		
B			Revenue (RB)		
5.000%, 08/01/25	1,000	1,133,259	5.000%, 06/01/26	1,180	1,363,673
			City of Austin (GO)		
			5.000%, 09/01/24	1,215	1,337,007

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
TEXAS — (Continued)			TEXAS — (Continued)		
City of Carrollton (GO)			Dallas Fort Worth		
5.000%, 08/15/24	1,835	\$ 2,016,867	International Airport (RB)		
City of Celina (GO)			Series A		
4.125%, 09/01/24	2,325	2,506,192	5.000%, 11/01/28	750	\$ 909,378
City of Dallas Waterworks & Sewer System Revenue			El Paso Independent School District (GO) (PSF-GTD)		
(RB) Series C			5.000%, 08/15/24	500	549,158
5.000%, 10/01/24	680	748,949	Fort Bend Independent School District (GO)		
5.000%, 10/01/25	1,000	1,132,637	(PSF-GTD)		
City of Denton (GO)			5.000%, 08/15/24	1,000	1,098,846
4.000%, 02/15/22	2,510	2,513,382	Fort Bend Independent School District (GO)		
3.000%, 02/15/24	3,615	3,762,349	(PSF-GTD) Series A		
4.000%, 02/15/25	3,790	4,115,152	4.000%, 08/15/23	620	649,543
City of Fort Worth (GO)			4.000%, 08/15/24	500	536,941
Series A			Fort Worth Independent School District (GO)		
5.000%, 03/01/24	1,240	1,340,586	(PSF-GTD)		
5.000%, 03/01/25	5,000	5,572,558	5.000%, 02/15/23	3,815	3,986,072
City of Fort Worth Water & Sewer System Revenue			5.000%, 02/15/24	3,000	3,240,415
(RB) Series A			Frisco Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/24	7,900	8,536,430	5.000%, 08/15/24	2,000	2,195,576
5.000%, 02/15/25	9,470	10,564,363	Galveston County (GO)		
City of Garland (GO)			5.000%, 02/01/22	1,000	1,000,000
5.000%, 02/15/25	2,030	2,260,720	Goose Creek Consolidated Independent School District		
City of Houston (GO) Series A			(GO) (PSF-GTD)		
5.000%, 03/01/22	5,890	5,912,725	5.000%, 02/15/24	1,000	1,080,349
5.000%, 03/01/25	500	557,417	Harris County (GO) Series A		
City of Lubbock (GO)			5.000%, 10/01/24	1,000	1,103,342
5.000%, 02/15/23	1,000	1,044,736	Harris County Cultural Education Facilities		
City of New Braunfels (GO)			Finance Corp. (RB)		
5.000%, 02/01/28	1,000	1,197,455	5.000%, 11/15/26	1,035	1,189,048
City of Pearland (GO)			Harris County Flood Control District (GO) Series A		
5.000%, 03/01/25	3,885	4,323,630	5.000%, 10/01/24	670	738,680
City of Richardson (GO)			Hays Consolidated Independent School District		
5.000%, 02/15/27	1,715	2,013,474	(GO) (PSF-GTD)		
City of Southlake (GO)			5.000%, 08/15/23	1,355	1,441,701
3.000%, 02/15/23	1,510	1,546,103	Hidalgo County Drain District No. 1 (GO)		
City of Temple Utility System Revenue (RB)			5.000%, 09/01/22	1,000	1,025,980
5.000%, 08/01/24	500	548,217	Houston Independent School District (GO) (PSF-GTD)		
Clear Creek Independent School District (GO)			5.000%, 02/15/24	1,000	1,078,662
(PSF-GTD) Series A			5.000%, 02/15/26	7,020	8,032,149
4.000%, 02/15/23	4,380	4,528,476	Houston Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/25	2,175	2,426,345	Series A		
Conroe Independent School District (GO) (PSF-GTD)			5.000%, 02/15/26	1,150	1,315,808
5.000%, 02/15/26	2,260	2,588,726			
Corpus Christi Independent School District (GO)					
(PSF-GTD)					
4.000%, 08/15/23	330	345,984			
4.000%, 08/15/24	410	439,330			

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
TEXAS — (Continued)			TEXAS — (Continued)		
Humble Independent School District (GO) (PSF-GTD) Series A			Port Authority of Houston of Harris County Texas (GO) Series A-2		
5.000%, 02/15/25	7,000	\$ 7,904,148	5.000%, 10/01/23	355	\$ 379,034
Hurst-Eules-Bedford Independent School District (GO) (PSF-GTD) Series B			San Antonio Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/24	1,520	1,671,050	5.000%, 08/15/26	4,340	5,047,578
Katy Independent School District (GO) (PSF-GTD)			Spring Independent School District (GO) (BAM)		
5.000%, 02/15/25	1,000	1,113,972	5.000%, 08/15/24	4,985	5,468,523
Leander Independent School District (GO) (PSF-GTD) Series C			Tarrant Regional Water District (RB)		
5.000%, 08/15/24	2,000	2,196,105	6.000%, 09/01/24	3,450	3,884,046
Mansfield Independent School District (GO) (PSF-GTD) (ETM) Series A			Texas A&M University (RB) Series B		
5.000%, 02/15/22	895	896,530	□ 5.000%, 05/15/30 (Pre-refunded @ \$100, 5/15/23).....	10,370	10,934,780
North Texas Municipal Water District Water System Revenue (RB)			Texas State (GO)		
5.000%, 09/01/23	300	319,384	5.000%, 04/01/23	5,000	5,248,761
5.000%, 09/01/24	5,715	6,284,267	5.000%, 10/01/23	15,345	16,399,728
North Texas Municipal Water District Water System Revenue (RB) Series A			5.000%, 10/01/26	2,845	3,314,499
5.000%, 09/01/28	2,000	2,429,681	Texas State (GO) Series A		
Northside Independent School District (GO) (PSF-GTD)			5.000%, 10/01/23	2,690	2,874,895
5.000%, 02/15/23	4,535	4,738,842	5.000%, 04/01/25	1,000	1,118,585
5.000%, 08/15/24	1,000	1,099,375	□ 5.000%, 10/01/39 (Pre-refunded @ \$100, 10/1/24).....	15,000	16,525,108
5.000%, 08/15/25	1,880	2,130,160	Texas Transportation Commission State Highway Fund (RB)		
Northside Independent School District (GO) (PSF-GTD) Series A			5.000%, 10/01/25	10,000	11,364,866
4.000%, 08/15/24	5,215	5,603,011	5.250%, 04/01/26	300	348,811
Northwest Independent School District (GO) (PSF-GTD) Series A			5.000%, 10/01/26	4,340	5,071,208
5.000%, 02/15/24	1,695	1,828,331	Trinity River Authority Central Regional Wastewater System Revenue (RB)		
Permanent University Fund - Texas A&M University System (RB)			5.000%, 08/01/27	3,150	3,742,101
5.000%, 07/01/23	3,500	3,706,727	University of Texas System (RB) Series C		
Permanent University Fund - University of Texas System (RB) Series B			5.000%, 08/15/24	1,850	2,031,886
5.000%, 07/01/26	5,500	6,373,068	University of Texas System (RB) Series D		
Plano Independent School District (GO) (PSF-GTD)			5.000%, 08/15/26	2,000	2,321,281
5.000%, 02/15/24	11,000	11,886,168	University of Texas System (RB) Series E		
			5.000%, 08/15/26	4,835	5,611,697
			University of Texas System (RB) Series J		
			5.000%, 08/15/25	2,500	2,823,374
			5.000%, 08/15/26	1,500	1,740,961

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
TEXAS — (Continued)			VIRGINIA — (Continued)		
Wichita Falls Independent School District (GO) (PSF-GTD)			City of Hampton (GO) (ST AID WITHHLDG) Series B		
4.000%, 02/01/25	495	\$ 536,241	5.000%, 09/01/22	2,050	\$ 2,103,989
Ysleta Independent School District (GO) (PSF-GTD)			City of Harrisonburg (GO) (ST AID WITHHLDG)		
□ 5.000%, 08/15/41			Series A		
(Pre-refunded @			5.000%, 07/15/25	3,000	3,377,857
\$100, 8/15/25).....	5,865	<u>6,644,144</u>	City of Norfolk (GO) (ST AID WTHHLDG)		
TOTAL TEXAS.....		<u>311,115,407</u>	5.000%, 08/01/28	2,405	2,933,355
UTAH — (2.4%)			City of Richmond (GO) (ST AID WITHHLDG) Series A		
Canyons School District (GO)			5.000%, 07/15/23	4,315	4,577,947
(SCH BD GTY) Series B			5.000%, 07/15/24	3,170	3,474,760
5.000%, 06/15/25	2,750	3,101,616	City of Richmond (GO) (ST AID WITHHLDG) Series B		
Nebo School District (GO)			5.000%, 07/15/26	3,635	4,228,433
(SCH BD GTY)			City of Richmond (GO) (ST AID WITHHLDG) Series D		
4.000%, 07/01/24	1,100	1,177,240	5.000%, 03/01/27	3,275	3,873,849
Salt County Lake (GO)			City of Richmond (GO)		
5.000%, 12/15/26	1,095	1,287,601	Series B		
Utah State (GO)			5.000%, 07/15/25	5,350	6,049,048
5.000%, 07/01/22	11,285	11,500,866	City of Suffolk (GO) (ST AID WITHHLDG)		
5.000%, 07/01/24	12,350	13,526,333	5.000%, 02/01/23	2,000	2,087,039
5.000%, 07/01/25	1,000	1,130,083	City of Virginia Beach (GO) (ST AID WITHHLDG)		
5.000%, 07/01/26	4,450	5,168,858	Series A		
5.000%, 07/01/27.....	6,100	7,257,163	5.000%, 07/15/23	2,725	2,891,056
Utah State (GO) Series B			5.000%, 02/01/25	2,590	2,889,170
5.000%, 07/01/24	1,010	1,106,202	City of Virginia Beach (GO) (ST AID WITHHLDG)		
Washington County School District Board of Education/St George (GO)			Series B		
(SCH BD GTY)			5.000%, 07/15/25	1,000	1,131,026
5.000%, 03/01/22	4,465	<u>4,482,116</u>	Commonwealth of Virginia (GO) Series A		
TOTAL UTAH.....		<u>49,738,078</u>	5.000%, 06/01/24	2,250	2,455,326
VERMONT — (0.1%)			5.000%, 06/01/25	500	562,580
Vermont State (GO) Series B			Commonwealth of Virginia (GO) (ST AID WITHHLDG)		
5.000%, 08/15/23	1,270	1,352,272	Series B		
5.000%, 08/15/24	1,000	1,099,375	5.000%, 06/01/23	10,000	10,563,794
Vermont State (GO) Series C			Fairfax County (GO) (ST AID WITHHLDG) Series A		
4.000%, 08/15/23	225	<u>236,146</u>	5.000%, 10/01/23	4,775	5,106,501
TOTAL VERMONT.....		<u>2,687,793</u>	5.000%, 10/01/24	5,000	5,512,539
VIRGINIA — (4.8%)			5.000%, 10/01/26	1,000	1,166,505
Arlington County (GO)			5.000%, 10/01/27	1,000	1,195,458
5.000%, 08/15/22	3,000	3,073,583	Henrico County (GO) (ST AID WITHHLDG)		
Chesterfield County (GO) (ST AID WITHHLDG)			5.000%, 08/01/27	1,680	2,005,595
5.000%, 01/01/24	2,130	2,294,395	5.000%, 08/01/28	2,905	3,547,231
City of Alexandria (GO) (ST AID WITHHLDG) Series A			Henrico County Water & Sewer Revenue (RB)		
5.000%, 07/15/27	3,160	3,772,070	5.000%, 05/01/25	3,345	3,754,352

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
VIRGINIA — (Continued)			WASHINGTON — (Continued)		
Loudoun County (GO) (ST AID WITHHLDG) Series A 5.000%, 12/01/24	2,490	\$ 2,757,348	Clark County Public Utility District No. 1 (RB) 5.000%, 01/01/24	270	\$ 290,303
Loudoun County (GO) (ST AID WITHHLDG) Series B 5.000%, 12/01/25	500	569,923	Clark County School District No. 119 Battleground (GO) (SCH BD GTY) 4.000%, 12/01/22	2,630	2,703,852
Loudoun County Sanitation Authority (RB) 5.000%, 01/01/28	4,480	5,391,578	King County (GO) Series A 5.000%, 06/01/28	3,555	4,310,787
Lynchburg Economic Dev. Authority (RB) 5.000%, 01/01/28	400	476,882	5.000%, 06/01/29	2,050	2,537,791
5.000%, 01/01/29	520	631,006	King County (GO) Series E 5.000%, 12/01/25	955	1,091,251
Town of Leesburg (GO) (ST AID WITHHLDG) 5.000%, 01/15/24	3,555	<u>3,833,997</u>	King County School District No. 210 Federal Way (GO) (SCH BD GTY) 5.000%, 12/01/25	1,815	2,072,482
TOTAL VIRGINIA.....		<u>98,288,192</u>	King County School District No. 400 Mercer Island (GO) (SCH BD GTY) 5.000%, 12/01/22	1,145	1,187,208
WASHINGTON — (6.3%)			King County School District No. 405 Bellevue (GO) (SCH BD GTY) Series B 3.000%, 12/01/22	6,105	6,229,024
Auburn School District No. 408 of King & Pierce Counties (GO) (SCH BD GTY) 5.000%, 12/01/24	2,000	2,217,104	5.000%, 12/01/25	2,425	2,770,977
Benton County School District No. 400 Richland (GO) (SCH BD GTY) 5.000%, 12/01/22	4,705	4,878,441	5.000%, 12/01/26	1,555	1,825,042
Chelan County Public Utility District No. 1 (RB) Series A 5.000%, 07/01/24	1,000	1,091,481	King County School District No. 411 Issaquah (GO) (SCH BD GTY) 5.000%, 12/01/23	3,500	3,760,241
5.000%, 07/01/25	900	1,010,630	King County School District No. 414 Lake Washington (GO) 4.000%, 12/01/24	2,850	3,081,822
City of Bellevue (GO) Series A 4.000%, 12/01/24	335	362,054	King County Sewer Revenue (RB) Series A 5.000%, 01/01/24	2,310	2,488,288
City of Seattle (GO) Series A 5.000%, 12/01/26	3,000	3,519,443	Snohomish County School District No. 201 Snohomish (GO) (SCH BD GTY) 5.000%, 12/01/25	4,000	4,567,453
City of Seattle Drainage & Wastewater Revenue (RB) 5.000%, 07/01/27	8,400	9,988,637	Spokane County (GO) 5.000%, 12/01/22	1,025	1,062,610
City of Seattle Municipal Light & Power Revenue (RB) Series A 5.000%, 06/01/22	310	314,701	University of Washington (RB) (ETM) Series A 5.000%, 07/01/22	6,505	6,628,056
5.000%, 07/01/24	2,265	2,475,046	Washington State (GO) Series A 5.000%, 08/01/23	750	796,355
City of Seattle Municipal Light & Power Revenue (RB) Series B 5.000%, 02/01/23	12,040	12,556,574	Washington State (GO) Series B 5.000%, 07/01/24	2,200	2,405,676
City of Seattle Water System Revenue (RB) 5.000%, 09/01/22	6,000	6,156,233	5.000%, 07/01/25	1,500	1,691,356
5.000%, 08/01/24	1,790	1,962,151			

DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
WASHINGTON — (Continued)			WISCONSIN — (Continued)		
Washington State (GO)			City of Oshkosh (GO) Series		
Series C			B		
5.000%, 02/01/23	1,500	\$ 1,564,357	3.000%, 12/01/23	445	\$ 460,977
5.000%, 02/01/25	3,865	4,304,167	DeForest Area School District		
5.000%, 02/01/26	2,640	3,024,120	(GO)		
Washington State (GO)			5.000%, 04/01/24	1,810	1,962,237
Series D			Dodge County (GO) Series A		
5.000%, 07/01/23	3,800	4,023,337	3.000%, 03/01/28	1,355	1,457,777
5.000%, 06/01/25	1,500	1,687,217	Madison Metropolitan School		
5.000%, 06/01/27	3,000	3,558,601	District (GO) Series A		
Washington State (GO)			2.000%, 03/01/24	2,235	2,278,674
Series E			Public Finance Authority		
5.000%, 02/01/23	1,940	2,023,235	4.000%, 07/01/37	655	756,969
Washington State (GO)			University of Wisconsin		
Series R-2018D			Hospitals & Clinics (RB)		
5.000%, 08/01/25	3,635	4,108,699	5.000%, 04/01/28	1,000	1,202,345
Washington State (GO)			Wisconsin State (GO)		
Series R-2020C			5.000%, 05/01/24	2,515	2,734,017
5.000%, 07/01/24	4,070	4,450,500	Wisconsin State (GO) Series		
Washington State (GO)			3		
Series R-C			5.000%, 11/01/22	3,110	3,213,928
5.000%, 07/01/23	3,500	<u>3,705,705</u>	Wisconsin State (GO) Series		
TOTAL WASHINGTON.....		<u>130,483,007</u>	A		
			5.000%, 05/01/23	8,515	8,968,076
WEST VIRGINIA — (0.1%)			5.000%, 05/01/24	3,695	4,016,777
West Virginia State (GO)			5.000%, 05/01/25	7,885	<u>8,844,575</u>
Series A			TOTAL WISCONSIN.....		<u>46,173,856</u>
5.000%, 12/01/23	500	536,892	TOTAL MUNICIPAL BONDS		
5.000%, 12/01/24	755	<u>836,957</u>	Cost (\$2,040,786,854).....		<u>2,060,815,166</u>
TOTAL WEST VIRGINIA.....		<u>1,373,849</u>	TOTAL INVESTMENTS — (100.0%)		
WISCONSIN — (2.2%)			(Cost \$2,040,786,854)^^....		<u>\$2,060,815,166</u>
City of Madison (GO) Series					
A					
4.000%, 10/01/26	5,000	5,597,404			
City of Milwaukee (GO)					
Series N4					
5.000%, 04/01/27	4,000	4,680,100			

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Municipal Bonds.....	—	\$2,060,815,166	—	\$2,060,815,166
TOTAL.....	—	\$2,060,815,166	—	\$2,060,815,166

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (100.0%)			ARIZONA — (Continued)		
ALABAMA — (0.6%)			City of Phoenix Civic		
Infirmiry Health System			Improvement Corp. (RB)		
Special Care Facilities			Series A		
Financing Authority of			5.000%, 07/01/34	1,000	\$1,196,808
Mobile (RB)			Maricopa County Industrial		
5.000%, 02/01/24	130	\$ 139,538	Dev. Authority (RB)		
3.000%, 02/01/30	300	312,660	3.250%, 01/01/37	200	209,633
4.000%, 02/01/38	750	856,452	Maricopa County Industrial		
UAB Medicine Finance			Dev. Authority (RB) Series		
Authority (RB) Series B2			A		
5.000%, 09/01/30	200	233,352	4.000%, 09/01/37	375	428,953
University of South Alabama			Pinal County Electric District		
(RB) (AGM)			No. 3 (RB)		
4.000%, 04/01/38	250	<u>281,350</u>	5.000%, 07/01/28	150	<u>180,180</u>
TOTAL ALABAMA.....		<u>1,823,352</u>	TOTAL ARIZONA.....		<u>2,326,469</u>
ALASKA — (1.4%)			ARKANSAS — (0.3%)		
Alaska Municipal Bond Bank			Arkansas Dev. Finance		
Authority (RB) (MORAL			Authority (RB)		
OBLG) Series 3			5.000%, 09/01/28	30	35,619
5.000%, 10/01/29	165	182,288	5.000%, 09/01/30	10	12,237
Alaska Municipal Bond Bank			North Little Rock School		
Authority (RB) Series One			District No. 1 (GO) (ST AID		
5.000%, 05/01/27	250	293,742	WITHHLDG)		
Alaska State (GO) Series			5.000%, 02/01/25	410	455,047
5.000%, 08/01/29	1,085	1,217,267	2.000%, 02/01/30	250	252,490
Alaska State (GO) Series A			Pulaski County Special		
5.000%, 08/01/36	250	313,401	School District (GO) (ST		
Alaska State (GO) Series B			AID WITHHLDG)		
5.000%, 08/01/30	500	560,225	2.000%, 02/01/29	250	<u>252,113</u>
Borough of			TOTAL ARKANSAS.....		<u>1,007,506</u>
Matanuska-Susitna AK			CALIFORNIA — (1.6%)		
(RB)			California Health Facilities		
5.250%, 09/01/28	265	297,114	Financing Authority (RB)		
Borough of North Slope (GO)			Series A		
Series B			5.000%, 04/01/33	250	310,211
5.000%, 06/30/27	415	489,411	California Health Facilities		
City of Anchorage Electric			Financing Authority (RB)		
Revenue (RB) Series A			Series B		
5.000%, 12/01/41			5.000%, 11/15/32	850	991,267
(Pre-refunded @			California Statewide		
\$100, 12/1/24).....	510	<u>564,758</u>	Communities Development		
TOTAL ALASKA.....		<u>3,918,206</u>	Authority (RB)		
ARIZONA — (0.8%)			4.125%, 03/01/34	170	184,414
Apache County Industrial			City of El Cerrito (RB)		
Development Authority			(NPFGC)		
(RB) Series A			5.000%, 05/01/29	250	289,500
4.500%, 03/01/30	310	310,895			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			COLORADO — (Continued)		
City of Sacramento Transient Occupancy Tax Revenue (RB) Series 5.000%, 06/01/26	250	\$ 283,826	Denver Health & Hospital Authority (RB) Series A 5.000%, 12/01/33	470	\$ 571,088
Hesperia Community Redevelopment Agency Successor Agency (AGM) Series A 3.375%, 09/01/37	500	534,538	E-470 Public Highway Authority (RB) Series A 5.000%, 09/01/34	200	248,493
Imperial Beach Redevelopment Agency Successor Agency 4.000%, 06/01/38	260	294,472	5.000%, 09/01/36	300	371,881
Lower Tule River Irrigation District (RB) Series A 5.000%, 08/01/26	300	345,005	Flying Horse Metropolitan District No. 2 (GO) (AGM) Series A 4.000%, 12/01/40	430	492,583
Mountain House Public Financing Authority (RB) (BAM) Series A 4.000%, 12/01/29	165	191,304	Fossil Ridge Metropolitan District No. 3 (GO) (BAM) 5.000%, 12/01/29	280	338,629
Oakland Unified School District/Alameda County (GO) 5.000%, 08/01/27	380	439,155	Regional Transportation District (COP) 5.000%, 06/01/29	300	332,867
Oakland Unified School District/Alameda County (GO) Series A 5.000%, 08/01/23	300	318,821	Sand Creek Metropolitan District (GO) (AGM) Series A 4.000%, 12/01/24	250	268,376
San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series SER 2020B 4.000%, 05/01/40	210	237,028	South Suburban Park & Recreation District (COP) 5.000%, 12/15/31	200	240,600
Victor Valley Transit Authority (COP) 3.000%, 07/01/37	210	216,045	Upper Eagle Regional Water Authority (RB) (AGM) 5.000%, 12/01/29	100	<u>125,034</u>
Washington Township Health Care District (RB) Series A 4.000%, 07/01/33	100	<u>111,928</u>	TOTAL COLORADO.....		<u>4,428,146</u>
TOTAL CALIFORNIA.....		<u>4,747,514</u>	CONNECTICUT — (1.2%)		
COLORADO — (1.5%)			City of Bridgeport (GO) Series A 5.000%, 06/01/32	300	367,523
Cherokee Metropolitan District (RB) (BAM) 4.000%, 08/01/34	150	176,939	City of New Haven (GO) Series A 5.000%, 08/01/29	595	720,346
Colorado Health Facilities Authority (RB) Series A 5.000%, 08/01/35	750	900,299	Connecticut State (GO) Series A 4.000%, 04/15/38	500	568,349
4.000%, 08/01/37	300	333,191	Connecticut State Health & Educational Facilities Authority (RB) Series A 5.000%, 07/01/34	245	300,207
Colorado Health Facilities Authority (RB) Series A- 5.000%, 08/01/25	25	28,166	Connecticut State Special Tax Revenue (RB) 5.000%, 05/01/38	500	615,399
			Connecticut State Special Tax Revenue (RB) Series A 5.000%, 05/01/35	500	630,663
			Metropolitan District (GO) Series A 3.000%, 08/01/27	275	<u>286,160</u>
			TOTAL CONNECTICUT.....		<u>3,488,647</u>

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
DELAWARE — (0.0%)			FLORIDA — (Continued)		
Delaware Municipal Electric Corp. (RB)			City of Pompano Beach		
5.000%, 07/01/29	100	\$ 122,593	5.000%, 07/01/26	1,355	\$1,571,356
DISTRICT OF COLUMBIA — (0.5%)			City of Tallahassee Energy System Revenue (RB)	1,000	1,129,568
District of Columbia (RB)			5.000%, 10/01/31		
5.000%, 04/01/26	15	17,099	City of Tampa Sales Tax Revenue (RB)	1,000	1,164,041
Metropolitan Washington Airports Authority Dulles Toll Road Revenue (RB) Series A			5.000%, 10/01/26		
5.000%, 10/01/32	250	301,426	Country of Hillsborough Fl Wastewater Impact Fee (RB)		
Washington Convention & Sports Authority (RB) Series A			5.000%, 05/01/34	750	944,597
5.000%, 10/01/29	655	805,680	County of Seminole FL Water & Sewer Revenue (RB) Series A		
Washington Metropolitan Area Transit Authority (RB)			5.000%, 10/01/27	535	608,227
5.000%, 07/01/31	250	293,145	Duval County Public Schools (COP) Series B		
TOTAL DISTRICT OF COLUMBIA.....		<u>1,417,350</u>	5.000%, 07/01/28	250	279,043
FLORIDA — (10.6%)			Florida Dev. Finance Corp. (RB)		
Brevard County School District (COP)			5.000%, 11/15/29	100	123,440
5.000%, 07/01/27	275	299,813	Florida State (GO) Series A		
Broward County Tourist Dev. Tax Revenue (RB)			5.000%, 07/01/24	1,200	1,312,790
4.000%, 09/01/38	1,000	1,149,518	Florida State (GO) Series C		
Central Florida Expressway Authority (RB) (AGM)			5.000%, 06/01/25	1,355	1,431,022
4.000%, 07/01/34	250	295,356	Greater Orlando Aviation Authority (RB) Series B		
Central Florida Expressway Authority (RB) Series A			5.000%, 10/01/36	445	516,756
4.000%, 07/01/37	250	271,808	Hillsborough County School Board (COP)		
Central Florida Expressway Authority (RB) Series D			5.000%, 07/01/30	500	598,732
5.000%, 07/01/32	150	192,175	JEA Electric System Revenue (RB) Series THREE 2021A		
City of Gainesville Utilities System Revenue (RB) (ETM) Series A			5.000%, 10/01/33	1,000	1,275,975
5.000%, 10/01/25	400	452,440	Miami Beach Redev. Agency		
City of Gainesville Utilities System Revenue (RB) Series A			5.000%, 02/01/29	325	347,843
5.000%, 10/01/25	1,100	1,247,169	Miami-Dade County Aviation Revenue (RB)		
City of Hollywood Water & Sewer Revenue (RB)			5.000%, 10/01/30	300	348,174
5.000%, 10/01/28	250	305,284	Miami-Dade County Educational Facilities Authority (RB) Series A		
City of Lakeland FL Department of Electric Utilities, Revenue Bonds (RB)			5.000%, 04/01/33	375	443,683
5.000%, 10/01/24	900	992,507	Miami-Dade County Expressway Authority (RB) Series A		
5.000%, 10/01/25	1,285	1,459,890	5.000%, 07/01/33	300	342,767
			Miami-Dade County Water & Sewer System Revenue (RB) Series B		
			5.000%, 10/01/28	1,310	1,567,628
			North Broward Hospital District (RB) Series B		
			5.000%, 01/01/35	250	288,029

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †		<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
FLORIDA — (Continued)			GEORGIA — (Continued)		
Pasco County (GO) Series A			Board of Water Light &		
5.000%, 10/01/24	570	\$ 628,271	Sinking Fund		
5.000%, 10/01/25	570	647,358	Commissioners of The City		
Pasco County School Board			of Dalton/The (RB)		
(COP) Series A			5.000%, 03/01/26	90	\$ 102,680
5.000%, 08/01/31	1,000	1,259,652	Brookhaven Dev. Authority		
Polk County School District			(RB)		
(COP) Series A			5.000%, 07/01/34	250	307,483
5.000%, 01/01/28	450	536,212	City of Atlanta Department of		
Reedy Creek Improvement			Aviation (RB) Series E		
District Utility Revenue			5.000%, 07/01/34	375	459,760
(RB) Series 2018-1			Dev. Authority for Fulton		
5.000%, 10/01/29	400	484,343	County (RB)		
5.000%, 10/01/37	400	477,262	5.000%, 10/01/30	400	486,819
Sarasota County Public			Development Authority of		
Hospital District (RB)			Cobb County (RB)		
5.000%, 07/01/26	350	402,958	4.000%, 07/15/24	195	207,421
School Board of Miami-Dade			Municipal Electric Authority of		
County (COP) Series A			Georgia (RB) Series		
5.000%, 05/01/31	450	498,680	5.000%, 11/01/27	100	118,497
School Board of Miami-Dade			Private Colleges &		
County (COP) Series D			Universities Authority (RB)		
5.000%, 02/01/29	950	1,073,941	5.000%, 10/01/27	200	<u>235,393</u>
5.000%, 11/01/30	335	367,054	TOTAL GEORGIA.....		<u>2,210,623</u>
School District of Broward			HAWAII — (0.6%)		
County (COP) Series A			Hawaii State Airports System		
5.000%, 07/01/32	450	512,913	Revenue (RB) Series D		
South Florida Water			5.000%, 07/01/29	315	386,904
Management District			4.000%, 07/01/39	700	798,841
(COP)			University of Hawaii (RB)		
3.000%, 10/01/31	400	415,205	Series B		
5.000%, 10/01/36	545	617,008	3.000%, 10/01/31	500	<u>542,378</u>
Town of Longboat Key (GO)			TOTAL HAWAII.....		<u>1,728,123</u>
5.000%, 08/01/24	375	410,773	IDAHO — (0.1%)		
Volusia County School Board			Idaho Health Facilities Auth.		
(COP)			(RB)		
5.000%, 08/01/28	250	273,070	5.000%, 03/01/37	200	<u>236,821</u>
Volusia County School Board			ILLINOIS — (5.5%)		
(COP) Series A			Chicago O'Hare International		
5.000%, 08/01/30	500	630,107	Airport (RB) Series A		
West Palm Beach			5.000%, 01/01/31	250	307,451
Community			Chicago O'Hare International		
Redevelopment Agency			Airport (RB) Series B		
5.000%, 03/01/28	260	<u>292,831</u>	5.000%, 01/01/27	265	274,510
TOTAL FLORIDA.....		<u>30,487,269</u>	5.000%, 01/01/33	290	317,143
GEORGIA — (0.8%)			Chicago Transit Authority		
Board of Water Light &			Capital Grant Receipts		
Sinking Fund			Revenue (RB)		
Commissioners of The City			5.000%, 06/01/28.....	575	690,313
of Dalton (RB)			5.000%, 06/01/29	1,025	1,254,576
5.000%, 03/01/29	250	292,570			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
ILLINOIS — (Continued)			ILLINOIS — (Continued)		
City of Chicago (GO) Series A			Springfield Electric Revenue (RB)		
5.000%, 01/01/30	1,400	\$1,656,434	5.000%, 03/01/28	140	\$ 155,178
Cook County Community Consolidated School District No. 34 Glenview (GO)			5.000%, 03/01/29	350	387,386
5.000%, 12/01/25	1,000	1,140,249	University of Illinois (RB) Series A		
Cook County Sales Tax Revenue (RB) Series A			5.000%, 04/01/30	1,000	1,247,204
4.000%, 11/15/39	100	113,147	Village of Glencoe (GO) Series A		
Cook County School District No. 88 Bellwood (GO) (BAM) Series A			3.000%, 12/15/24	915	961,340
4.000%, 12/01/22	375	384,896	Village of Schaumburg (GO) Series A		
Cook County Township High School District No. 227 Rich Township (GO)			4.000%, 12/01/26	500	557,022
3.000%, 12/01/24	400	418,330	Will County Community Unit School District No. 201-U Crete-Monee (GO) (AGM) Series B		
Grundy & Will Counties Community Unit School District No. 1 Coal City (GO)			□ 5.000%, 01/01/27 (Pre-refunded @ \$100, 1/1/26).....	25	28,572
5.000%, 02/01/27	500	572,750	5.000%, 01/01/27	510	580,981
Illinois Finance Authority (RB) □ 5.000%, 08/01/27 (Pre-refunded @ \$100, 8/01/24).....	350	382,661	TOTAL ILLINOIS.....		<u>15,940,073</u>
Illinois Finance Authority (RB) Series A			INDIANA — (0.9%)		
5.000%, 08/15/35	320	403,668	Ball State University (RB) Series R		
Illinois State (GO)			5.000%, 07/01/29	255	301,697
5.500%, 01/01/30	1,000	1,230,336	City of Hobart (GO) (ST INTERCEPT) Series B		
4.000%, 06/01/37	20	21,124	3.000%, 01/01/26	300	304,122
Illinois State Toll Highway Authority (RB) Series A			Indiana Finance Authority (RB)		
4.000%, 01/01/39	250	284,183	5.000%, 07/01/29	400	486,335
Joliet Park District (GO) (BAM)			Indiana State University (RB) Series T		
4.000%, 02/01/22	150	150,000	4.000%, 10/01/39	110	125,951
Kane Cook & DuPage etc Counties Community College District No. 509 Elgin (GO) Series B			Indianapolis Local Public Improvement Bond Bank (RB) Series A		
4.000%, 12/15/26	225	253,302	5.000%, 06/01/24	500	543,329
Knox & Warren Counties Community Unit School District No. 205 Galesburg (GO) (BAM) Series B			5.000%, 01/15/29	300	311,894
4.000%, 01/01/27	500	555,556	Muncie Sanitary District (RB) (AGM) Series A		
Lake County Forest Preserve District (GO)			5.000%, 07/01/27	350	409,216
5.000%, 12/15/23	1,500	1,611,761	TOTAL INDIANA.....		<u>2,482,544</u>
			IOWA — (1.3%)		
			City of Davenport (GO) Series B		
			5.000%, 06/01/22	1,320	1,340,241
			City of Sioux City (GO) Series C		
			5.000%, 06/01/25	1,350	1,514,726

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
IOWA — (Continued)			MAINE — (0.1%)		
Pottawattamie County (GO)			City of Portland General		
Series A			Airport Revenue (RB)		
3.000%, 06/01/22	750	\$ 756,401	5.000%, 01/01/27	210	\$ 235,392
TOTAL IOWA.....		<u>3,611,368</u>	MARYLAND — (0.6%)		
KENTUCKY — (1.6%)			Maryland Health & Higher		
Campbell Kenton & Boone			Educational Facilities Auth.		
Counties Sanitation District			Series		
No. 1 (RB)			4.000%, 01/01/35	1,000	1,141,442
2.000%, 08/01/30	300	298,641	Maryland Health & Higher		
City of Hazard (RB)			Educational Facilities		
5.000%, 07/01/29	1,000	1,219,706	Authority (RB)		
Kentucky Bond Dev. Corp.			5.000%, 07/01/28	500	<u>559,149</u>
(RB)			TOTAL MARYLAND.....		<u>1,700,591</u>
5.000%, 09/01/24	250	273,628	MASSACHUSETTS — (0.9%)		
Kentucky Municipal Power			Commonwealth of		
Agency (RB) (NATL)			Massachusetts (RB)		
Series A			(NATL)		
5.000%, 09/01/24	95	103,725	5.500%, 01/01/28	250	304,293
Kentucky State Property &			Massachusetts Dev. Finance		
Building Commission (RB)			Agency (RB)		
Series A			5.000%, 07/01/30	365	445,056
5.000%, 11/01/29	500	603,632	Massachusetts Dev. Finance		
Louisville/Jefferson County			Agency (RB) Series G		
Metropolitan Government			5.000%, 07/01/33	300	377,927
(RB) Series			Massachusetts Development		
5.000%, 10/01/26	1,000	1,158,151	Finance Agency (RB)		
University of Louisville (RB)			5.000%, 01/01/24	230	247,341
(BAM) Series B			5.000%, 10/01/29	100	123,166
4.000%, 09/01/30	400	461,684	Massachusetts Development		
University of Louisville (RB)			Finance Agency (RB)		
(ST INTERCEPT) Series C			Series		
4.000%, 09/01/26	350	<u>383,756</u>	5.000%, 01/01/24	70	74,877
TOTAL KENTUCKY.....		<u>4,502,923</u>	Massachusetts Development		
LOUISIANA — (0.7%)			Finance Agency (RB)		
City of New Orleans			Series I		
Sewerage Service			5.000%, 07/01/29	400	457,022
Revenue (RB) Series B			Massachusetts Transportation		
5.000%, 06/01/28	100	119,590	Trust Fund Metropolitan		
City of New Orleans Water			Highway System Revenue		
System Revenue (RB)			(RB) Series A		
5.000%, 12/01/28	300	339,187	5.000%, 01/01/33	445	<u>540,694</u>
Lafourche Parish School			TOTAL MASSACHUSETTS...		<u>2,570,376</u>
Board (GO)			MICHIGAN — (1.8%)		
5.000%, 03/01/28	500	594,358	Central Michigan University		
5.000%, 03/01/29	40	48,367	(RB)		
Louisiana Public Facilities			4.000%, 10/01/35	450	521,878
Authority (RB)			4.000%, 10/01/36	470	544,403
5.000%, 05/15/31	250	309,178	City of Dearborn Heights		
Tangipahoa Parish Hospital			(GO) (BAM)		
Service District No. 1 (RB)			3.000%, 05/01/27	855	915,097
5.000%, 02/01/29	400	<u>481,758</u>	TOTAL LOUISIANA.....		<u>1,892,438</u>

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MICHIGAN — (Continued)			MISSOURI — (Continued)		
City of Saginaw Water Supply System Revenue (RB) (AGM) 4.000%, 07/01/29	500	\$ 576,446	Jefferson County Consolidated School District No. 6 (GO) (ST AID DIR DEP) Series A 3.000%, 03/01/34	140	\$ 148,393
Eastern Michigan University (RB) (BAM) Series A 4.000%, 03/01/34	250	275,442	Kansas City Industrial Dev. Authority (RB) 5.000%, 03/01/30	15	18,526
Farmington Public School District (GO) (BAM) 3.375%, 05/01/34	250	272,955	5.000%, 03/01/33	450	551,312
Ferris State University (RB) 5.000%, 10/01/27	400	460,724	Missouri Dev. Finance Board (RB) Series A 5.000%, 06/01/26	250	263,067
Grand Traverse County Hospital Finance Authority (RB) 5.000%, 07/01/29	200	245,966	Missouri Joint Municipal Electric Utility Commission (RB) 5.000%, 01/01/27	1,000	1,166,370
Kalamazoo Public Schools (GO) 4.000%, 05/01/25	20	21,752	Missouri State Health & Educational Facilities Authority (RB) 5.000%, 11/15/29	350	428,173
Karegnondi Water Authority (RB) 5.000%, 11/01/29	500	594,603	Missouri State Health & Educational Facilities Authority (RB) Series A 5.000%, 06/01/28	355	385,507
Michigan Finance Authority (RB) 4.000%, 11/15/35	200	217,807	4.000%, 07/01/34	500	586,944
Wayne County Airport Authority (RB) Series A 5.000%, 12/01/40	500	<u>626,711</u>	TOTAL MISSOURI.....		<u>4,225,794</u>
TOTAL MICHIGAN.....		<u>5,273,784</u>	MONTANA — (0.2%) Montana Facility Finance Authority (RB) Series A 4.000%, 06/01/35	500	<u>578,488</u>
MINNESOTA — (0.1%) Plymouth Intermediate District No. 287 (COP) Series A 5.000%, 02/01/30	205	<u>234,280</u>	NEBRASKA — (0.4%) Public Power Generation Agency (RB) 5.000%, 01/01/28	300	331,055
MISSISSIPPI — (0.3%) City of Jackson (GO) 5.000%, 03/01/24	350	377,562	5.000%, 01/01/29	650	<u>716,894</u>
Mississippi Dev. Bank (RB) 5.000%, 04/01/28	245	277,728	TOTAL NEBRASKA.....		<u>1,047,949</u>
Mississippi State (RB) Series A 5.000%, 10/15/23	250	<u>266,293</u>	NEVADA — (3.2%) City of North Las Vegas NV (GO) (BAM) 5.000%, 06/01/28	545	655,386
TOTAL MISSISSIPPI.....		<u>921,583</u>	Clark County Department of Aviation (RB) Series B 5.000%, 07/01/32	375	461,215
MISSOURI — (1.5%) City of Saint Charles (COP) Series B 3.000%, 02/01/37	440	465,744	5.000%, 07/01/40	500	608,292
Jefferson City School District (COP) 4.000%, 04/01/24	200	211,758	Clark County NV (GO) Series B 5.000%, 11/01/27	1,000	1,194,065
			Clark County NV Passenger Facility Charge Revenue (RB) 5.000%, 07/01/32	240	294,428

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
NEVADA — (Continued)			NEW JERSEY — (Continued)		
Clark County School District (GO) Series A			New Jersey Turnpike Authority (RB) Series G		
5.000%, 06/15/28	300	\$ 352,277	3.250%, 01/01/38	765	\$ 811,238
Clark County School District (GO) (AGM) Series A			Passaic Valley Sewerage Commission (RB) (AGM)		
4.000%, 06/15/40	395	451,376	Series J		
Nevada State (GO) Series D			3.000%, 12/01/32	750	<u>802,581</u>
5.000%, 04/01/27	2,105	2,346,270	TOTAL NEW JERSEY.....		<u>6,131,880</u>
Nevada System of Higher Education (RB)			NEW YORK — (1.9%)		
3.000%, 07/01/32	250	261,224	City of New York (GO) Series B-1		
Washoe County NV (GO)			5.000%, 12/01/29	500	584,273
5.000%, 07/01/24	735	802,239	City of Syracuse (GO) Series A		
Washoe County School District (GO)			4.000%, 05/15/29	950	1,046,190
5.000%, 06/01/25	1,495	<u>1,680,026</u>	City of Yonkers (GO) Series A		
TOTAL NEVADA.....		<u>9,106,798</u>	4.000%, 02/15/23	125	129,039
NEW JERSEY — (2.1%)			Metropolitan Transportation Authority (RB) Series C-1		
City of Newark (GO) (BAN) Series B			5.000%, 11/15/30	1,000	1,161,816
1.750%, 02/22/22	225	225,160	Monroe County Industrial Dev. Corp. (RB)		
City of Vineland (GO) (AGM)			5.000%, 12/01/25	715	807,256
3.000%, 10/01/28	500	532,158	5.000%, 07/01/27	150	174,787
County of Atlantic NJ (GO)			5.000%, 12/01/28	250	300,927
3.000%, 04/01/28	555	580,529	New York City Industrial Dev. Agency (RB) (AGM)		
Gloucester County Improvement Auth. (RB) (BAM)			3.000%, 01/01/33	500	523,899
5.000%, 07/01/32	145	180,849	New York State Thruway Authority (RB) Series K		
New Brunswick Parking Authority (RB) (BAM MUN GOVT GTD)			5.000%, 01/01/32	400	440,320
5.000%, 09/01/27	325	366,890	Port Authority of New York & New Jersey (RB) Series		
New Jersey Educational Facilities Authority (RB) (AGM) Series			5.000%, 11/15/28	300	<u>358,707</u>
5.000%, 07/01/28	100	119,315	TOTAL NEW YORK.....		<u>5,527,214</u>
New Jersey Educational Facilities Authority (RB) (AGM) Series A			NORTH CAROLINA — (0.5%)		
5.000%, 07/01/33	300	350,587	North Carolina Capital Facilities Finance Agency (RB)		
New Jersey Health Care Facilities Financing Authority (RB)			4.000%, 05/01/34	490	557,119
5.000%, 10/01/23	300	319,897	North Carolina Municipal Power Agency No. 1 (RB) Series A		
New Jersey State (GO)			5.000%, 01/01/29	400	484,228
□ 4.000%, 06/01/30	300	312,419	University of North Carolina at Greensboro (RB)		
4.000%, 06/01/30	500	574,369	5.000%, 04/01/27	250	<u>270,943</u>
New Jersey Transportation Trust Fund Authority			TOTAL NORTH CAROLINA...		<u>1,312,290</u>
5.250%, 06/15/31	260	292,526			
New Jersey Turnpike Authority (RB) Series A					
5.000%, 01/01/30	610	663,362			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
NORTH DAKOTA — (0.0%)			OREGON — (Continued)		
City of Grand Forks (RB)			Pacific Communities Health		
5.000%, 12/01/29	125	\$ 151,878	District (GO)		
			4.000%, 06/01/25	350	\$ 380,129
OHIO — (2.1%)			Salem Hospital Facility		
Akron OH Income Tax			Authority (RB)		
Revenue Akrgen (RB)			5.000%, 05/15/37	200	242,754
5.000%, 12/01/26	395	434,735	TOTAL OREGON.....		<u>1,428,000</u>
Allen County Hospital			PENNSYLVANIA — (4.0%)		
Facilities Revenue (RB)			Allegheny County Hospital		
Series A			Development Authority		
5.000%, 08/01/29	1,000	1,188,380	(RB)		
American Municipal Power,			4.000%, 07/15/38	1,000	1,124,875
Inc. (RB)			Butler Area Sewer Authority		
5.000%, 02/15/29.....	545	658,251	(RB) (BAM) Series A		
Butler County (RB)			2.000%, 07/01/29	300	302,612
4.000%, 11/15/35	1,000	1,098,389	Chester County School		
City of Mansfield (GO) (BAM)			Authority (RB)		
5.000%, 12/01/25	190	213,911	5.000%, 03/01/28	235	267,407
Montgomery County (RB)			City of Philadelphia (GO)		
5.000%, 08/01/28	240	290,737	Series A		
4.000%, 08/01/39	600	685,708	4.000%, 05/01/38	750	863,348
4.000%, 08/01/40	500	570,363	City of Philadelphia Airport		
Ohio Higher Educational			Revenue (RB) Series A		
Facility Commission (RB)			4.000%, 07/01/39	850	964,422
5.000%, 12/01/26	275	318,282	City of Philadelphia Airport		
4.000%, 05/01/40	545	613,398	Revenue (RB) Series B		
TOTAL OHIO.....		<u>6,072,154</u>	4.000%, 07/01/36	250	285,615
OKLAHOMA — (1.5%)			City of Philadelphia PA (GO)		
City of Oklahoma City (GO)			Series B		
2.000%, 03/01/26	2,000	2,058,450	5.000%, 02/01/37	500	607,835
Grady County School			Commonwealth of		
Finance Authority (RB)			Pennsylvania (GO) Series		
4.000%, 12/01/23	500	523,453	5.000%, 03/15/28	350	389,615
Oklahoma Dev. Finance			4.000%, 02/01/30	270	295,583
Authority (RB)			Delaware River Port Authority		
4.000%, 06/01/29	770	847,275	(RB)		
Oklahoma Turnpike Authority			5.000%, 01/01/34	505	540,182
(RB) Series A			Derry Township Industrial &		
5.000%, 01/01/28	500	601,739	Commercial Dev. Authority		
University of Oklahoma (RB)			(RB)		
5.000%, 07/01/27	215	247,233	4.000%, 11/15/29	400	457,588
TOTAL OKLAHOMA.....		<u>4,278,150</u>	DuBois Hospital Authority		
OREGON — (0.5%)			(RB)		
Deschutes County Hospital			5.000%, 07/15/32	250	296,055
Facilities Authority (RB)			Lancaster Higher Education		
5.000%, 01/01/28	115	137,318	Authority (RB) (BAM)		
Metro (RB)			5.000%, 10/01/28	500	602,123
5.000%, 06/15/30	225	264,841	Montgomery County Higher		
Oregon Health & Science			Education and Health		
University (RB) Series B			Authority (RB) Series		
5.000%, 07/01/33	350	402,958	5.000%, 09/01/27	695	816,194

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
PENNSYLVANIA — (Continued)			TENNESSEE — (3.8%)		
Pennsylvania Higher Educational Facilities Authority (RB) 5.000%, 05/01/29	80	\$ 90,816	City of Knoxville Electric System Revenue (RB) Series LL 5.000%, 07/01/24	965	\$ 1,055,702
Pennsylvania Higher Educational Facilities Authority (RB) Series AT-1 5.000%, 06/15/30	150	172,496	5.000%, 07/01/25	970	1,094,439
5.000%, 12/01/37.....	1,250	1,557,992	City of Knoxville Gas System Revenue (RB) Series AA 5.000%, 03/01/26	2,000	2,298,060
Philadelphia Gas Works Co. (RB) (AGM) Series A 5.000%, 08/01/28	250	299,945	Greeneville Health & Educational Facilities Board (RB) Series 5.000%, 07/01/30	650	773,570
Pittsburgh Water & Sewer Authority (RB) (AGM) Series B 5.000%, 09/01/28	245	296,953	Knox County Health Educational & Housing Facility Board (RB) Series A 5.000%, 01/01/33	560	645,696
Snyder County Higher Education Authority (RB) 5.000%, 01/01/27	585	654,810	Maury County (GO) 5.000%, 04/01/25	825	922,559
Westmoreland County (GO) Series A 5.000%, 08/15/29	500	<u>606,929</u>	Metropolitan Government Nashville & Davidson County Health & Educational Facs Bd (RB) Series 5.000%, 07/01/30	65	74,895
TOTAL PENNSYLVANIA.....		<u>11,493,395</u>	Metropolitan Government of Nashville & Davidson County (GO) 5.000%, 01/01/28	1,000	1,156,231
RHODE ISLAND — (0.0%)			Sumner County (GO) 5.000%, 06/01/24	940	1,025,553
City of Providence (GO) Series A 5.000%, 01/15/26	100	<u>112,026</u>	Tennessee State (GO) Series B 5.000%, 08/01/25	1,565	<u>1,773,551</u>
SOUTH CAROLINA — (0.7%)			TOTAL TENNESSEE.....		<u>10,820,256</u>
College of Charleston (RB) Series A 3.000%, 04/01/32	750	803,015	TEXAS — (23.7%)		
Piedmont Municipal Power Agency (RB) Series A 5.000%, 01/01/27	375	414,803	Alamo Community College District (GO) 5.000%, 08/15/27	950	1,132,351
Piedmont Municipal Power Agency (RB) Series D 4.000%, 01/01/33	500	576,811	Alief Independent School District (GO) (PSF-GTD) 5.000%, 02/15/26	1,485	1,702,261
South Carolina Public Service Authority (RB) Series A 5.000%, 12/01/31	335	<u>374,467</u>	Arlington Higher Education Finance Corp. (RB) (PSF-GTD) Series A 5.000%, 08/15/28	250	301,535
TOTAL SOUTH CAROLINA...		<u>2,169,096</u>	Bexar County (GO) 4.000%, 06/15/26	600	668,173
SOUTH DAKOTA — (0.4%)			Bexar County (GO) Series B 5.000%, 06/15/25 (Pre-refunded @ \$100, 6/15/23).....	1,500	1,586,394
Sioux Falls SD Sales Tax Revenue (RB) Series A 5.000%, 11/15/26	860	1,003,798			
South Dakota Health & Educational Facilities Authority (RB) 3.250%, 09/01/32	100	<u>105,761</u>			
TOTAL SOUTH DAKOTA.....		<u>1,109,559</u>			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
TEXAS — (Continued)			TEXAS — (Continued)		
Brownsville Independent School District (GO) (PSF-GTD) Series A 3.000%, 08/15/24	1,140	\$1,195,179	City of Mount Pleasant (GO) (AGM) 5.000%, 05/15/29	390	\$ 475,449
Bryan Independent School District (GO) (PSF-GTD) 4.000%, 02/15/27	1,775	2,001,601	5.000%, 05/15/30	415	515,855
Central Texas Regional Mobility Authority (RB) Series B 5.000%, 01/01/39	500	609,774	City of New Braunfels Utility System Revenue (RB) 5.000%, 07/01/25	1,145	1,287,381
4.000%, 01/01/40	755	851,478	City of Odessa (GO) 5.000%, 03/01/29	150	180,538
Central Texas Turnpike System (RB) Series A 5.000%, 08/15/39	965	1,183,848	City of San Angelo (GO) 5.000%, 02/15/25	1,000	1,111,120
City of Austin (GO) 5.000%, 09/01/28	1,250	1,456,738	City of San Antonio TX Electric & Gas Systems Revenue (RB) 5.000%, 02/01/27	3,050	3,536,344
City of Austin (GO) Series A 5.000%, 09/01/24	1,200	1,320,500	City of Waco (GO) Series A 4.000%, 02/01/25	2,000	2,158,022
City of Austin Airport System Revenue (RB) Series A 5.000%, 11/15/32	270	314,565	City of Waxahachie (GO) 4.000%, 08/01/30	1,000	1,124,578
City of Austin Electric Utility Revenue (RB) Series A 5.000%, 11/15/25	2,000	2,278,455	Conroe Independent School District (GO) (PSF-GTD) 5.000%, 02/15/25	800	863,773
City of Austin Water & Wastewater System Revenue (RB) 5.000%, 11/15/24	675	735,194	Conroe Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/25	585	652,231
City of Celina (GO) 4.125%, 09/01/25	1,000	1,102,075	Dallas County Utility & Reclamation District (GO) 5.000%, 02/15/26	795	900,575
City of Corpus Christi (GO) 5.000%, 03/01/24	1,000	1,082,778	Dallas Fort Worth International Airport (RB) 5.000%, 11/01/30	35	44,048
City of El Paso (GO) Series B 5.000%, 08/15/23	455	483,969	4.000%, 11/01/39	465	533,019
City of Fort Worth (GO) 4.000%, 03/01/28	2,500	2,857,533	Dallas Fort Worth International Airport (RB) Series F 5.125%, 11/01/25	80	85,472
4.000%, 03/01/29	1,000	1,102,645	Edinburg Consolidated Independent School District (GO) 5.000%, 02/15/25	235	261,113
City of Fort Worth (GO) Series A 5.000%, 03/01/24	500	540,559	Fort Bend County Municipal Management District No. 1 (GO) (BAM) 2.000%, 09/01/30	245	236,997
5.000%, 03/01/25	475	529,393	Fort Bend County Municipal Utility District No. 57 (GO) (AGM) 2.000%, 04/01/28	350	354,124
City of Frisco (GO) 4.000%, 02/15/26	3,175	3,516,306	Fort Bend County Municipal Utility District No. 58 (GO) (BAM) 2.000%, 04/01/24	100	101,343
City of Houston (GO) Series A 5.000%, 03/01/26	1,500	1,617,476			
City of Hutto (GO) (BAM) Series A 3.000%, 08/01/27	515	556,123			
City of League City (GO) 4.000%, 02/15/28	160	179,845			
City of Lubbock (GO) 5.000%, 02/15/23	720	752,210			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †		<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
TEXAS — (Continued)			TEXAS — (Continued)		
Grand Parkway Transportation Corp. (RB) 5.000%, 02/01/23	500	\$ 520,481	Pharr San Juan Alamo Independent School District (GO) (PSF-GTD)		
Greater Greenspoint Redevelopment Authority (AGM) 4.000%, 09/01/34	250	276,816	□ 5.000%, 02/01/28	600	\$ 668,741
Harris County (GO) Series A 5.000%, 10/01/26	500	569,209	Point Aquarius Municipal Utility District (GO) (BAM) 3.000%, 03/01/26	100	104,736
Harris County Cultural Education Facilities Finance Corp. (RB) 5.000%, 12/01/22	220	228,072	Port Freeport (RB) Series B 5.000%, 06/01/29	350	409,980
5.000%, 11/15/26	1,000	1,148,838	Roma Independent School District (GO) (PSF-GTD) 4.000%, 02/15/26	540	595,581
Harris County Cultural Education Facilities Finance Corp. (RB) Series 3.000%, 10/01/40	100	104,802	Southwest Independent School District (GO) (PSF-GTD) 5.000%, 02/01/25	800	890,901
Harris County Cultural Education Facilities Finance Corp. (RB) Series A 5.000%, 05/15/31	500	607,310	Spring Independent School District (GO) (PSF-GTD) 5.000%, 08/15/27	1,550	1,746,476
Harris County Flood Control District (GO) Series A 5.000%, 10/01/27	300	358,096	Stephen F Austin State University (RB) 5.000%, 10/15/29	230	264,261
Harris County Municipal Utility District No. 165 (GO) (AGM) 3.000%, 03/01/24	500	517,202	Texas Municipal Power Agency (RB) (AGM) 3.000%, 09/01/32	200	209,976
Houston Community College System (RB) 5.000%, 04/15/26	1,155	1,289,968	Texas State (GO) 5.000%, 10/01/23	1,065	1,138,202
Houston Independent School District 5.000%, 02/15/25	1,000	1,112,704	Texas State (GO) Series B-1 5.000%, 08/01/26	1,040	1,206,329
Hunt Memorial Hospital District Charitable Health (GO) 5.000%, 02/15/28	250	289,603	Texas Transportation Commission State Highway Fund (RB) Series A 5.000%, 04/01/23	1,500	1,574,988
Katy Independent School District (GO) (PSF-GTD) Series D 5.000%, 02/15/25	1,000	1,113,973	Timber Lane Utility District (GO) (AGM) Series 4.000%, 08/01/26	365	403,451
Lower Colorado River Authority (RB) 5.000%, 05/15/24	355	385,646	Trinity River Authority Denton Creek Wastewater Treatment System Revenue (RB) 5.000%, 02/01/24	755	813,816
5.000%, 05/15/38	400	492,377	5.000%, 02/01/25	400	444,074
Mesquite Independent School District (GO) (PSF-GTD) Series A 5.000%, 08/15/25	1,110	1,256,050	Upper Trinity Regional Water District (RB) (BAM) 4.000%, 08/01/27	250	283,397
			Waco Educational Finance Corp. (RB) 5.000%, 03/01/35	675	832,073
			5.000%, 03/01/36	250	313,757
			TOTAL TEXAS.....		<u>68,252,826</u>

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
UTAH — (3.1%)			WASHINGTON — (Continued)		
Granite School District Board of Education (GO) (SCH BD GTY)			City of Seattle Solid Waste Revenue (RB)		
5.000%, 06/01/25	1,000	\$1,125,510	4.000%, 06/01/29	170	\$ 187,211
Jordan Valley Water Conservancy District (RB) Series A			City of Seattle WA Water System Revenue		
5.000%, 10/01/28	350	427,646	5.000%, 05/01/26	1,315	1,472,347
Murray City School District (GO) (SCH BD GTY)			Energy Northwest (RB)		
5.000%, 02/01/25	1,250	1,391,641	4.000%, 07/01/27	250	270,492
Ogden City School District (GO) (SCH BD GTY)			King County (GO) Series A		
5.000%, 06/15/26	1,000	1,155,947	5.000%, 12/01/26	1,575	1,846,901
Ogden City School District 5.000%, 06/15/26	1,500	1,733,920	King County (GO) Series C		
Uintah County (GO)			□ 5.000%, 01/01/32		
4.000%, 12/15/28	750	829,494	(Pre-refunded @		
Utah State (GO)			\$100, 7/1/22).....	1,295	1,319,498
5.000%, 07/01/25	1,575	1,779,881	King County Public Hospital District No. 1 (GO)		
Utah Transit Authority (RB) Series A			5.000%, 12/01/25	550	623,602
5.250%, 06/15/23	500	530,402	King County School District No. 210 Federal Way (GO)		
TOTAL UTAH.....		<u>8,974,441</u>	(SCH BD GTY)		
VIRGINIA — (0.1%)			5.000%, 12/01/25	1,000	1,141,863
Lynchburg Economic Dev. Authority (RB)			King County School District No. 405 Bellevue (GO)		
5.000%, 01/01/29	130	157,751	(SCH BD GTY)		
WASHINGTON — (10.9%)			5.000%, 12/01/23	3,775	4,055,689
Central Puget Sound Regional Transit Authority Sales & Rental Car Taxes Revenue			Klickitat County Public Utility District No. 1 (RB) (AGM)		
□ 5.000%, 11/01/45	610	693,939	Series A		
Central Washington University (RB)			5.000%, 12/01/28	275	333,973
4.000%, 05/01/26	270	278,489	Pierce County (GO)		
City of Everett Water & Sewer Revenue (RB)			4.000%, 08/01/24	1,360	1,456,683
5.000%, 12/01/27	1,640	1,924,803	Pierce County School District No. 10 Tacoma (GO) (SCH BD GTY) Series B		
City of Port Angeles Water & Wastewater Utility Revenue (RB)			5.000%, 12/01/26	500	586,830
5.000%, 11/01/25	1,255	1,430,665	Pierce County Sewer Revenue (RB) Series A		
5.000%, 11/01/26	750	878,307	4.000%, 08/01/28	350	402,916
City of Seattle (GO)			Port of Everett (RB)		
5.000%, 12/01/29	1,345	1,509,584	4.000%, 12/01/28	215	234,784
City of Seattle (GO) Series A			Snohomish County School District No 201 Snohomish (GO) (SCH BD GTY)		
5.000%, 12/01/25	1,000	1,141,863	5.000%, 12/01/27	2,000	2,276,472
City of Seattle Drainage & Wastewater Revenue (RB)			Washington Health Care Facilities Auth. (RB)		
4.000%, 04/01/33	600	658,300	4.000%, 07/01/37	200	221,967
			Washington Health Care Facilities Authority (RB)		
			Series A-		
			5.000%, 08/01/25	35	39,433
			Washington State (GO)		
			Series A		
			5.000%, 08/01/26	665	705,690

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
WASHINGTON — (Continued)			WISCONSIN — (Continued)		
Washington State (GO)			City of Waukesha (GO)		
Series A-1			Series C		
5.000%, 08/01/26	1,000	\$ 1,129,582	5.000%, 10/01/26	260	\$ 302,651
5.000%, 08/01/31	1,000	1,125,188	Mequon & Thiensville School		
Washington State (GO)			District (GO)		
Series B			2.000%, 03/01/25	1,345	1,376,535
5.000%, 08/01/29	835	963,802	Public Finance Authority		
Washington State (GO)			4.000%, 07/01/38	675	778,412
Series E			4.000%, 07/01/39	675	777,114
5.000%, 02/01/27	570	613,698	River Falls School District		
Washington State (GO)			(GO) Series A		
Series R-2018C			3.000%, 04/01/25	1,520	1,605,620
5.000%, 08/01/27	1,005	1,196,838	Wisconsin Health &		
Washington State (GO)			Educational Facilities		
Series R-2018D			Authority (RB)		
5.000%, 08/01/25	645	729,054	5.000%, 04/04/32	445	537,577
TOTAL WASHINGTON.....		<u>31,450,463</u>	5.000%, 08/15/32	490	539,821
			5.000%, 07/01/34	220	254,509
WEST VIRGINIA — (0.1%)			Wisconsin Health &		
West Virginia Hospital			Educational Facilities		
Finance Authority			Authority		
5.000%, 09/01/32	370	443,143	4.000%, 10/15/33	1,025	1,204,386
WISCONSIN — (5.1%)			Wisconsin State (GO) Series		
City of Kaukauna Electric			1		
System Revenue (RB)			5.000%, 11/01/24	1,000	1,104,529
(AGM)			5.000%, 05/01/30	2,050	2,325,089
4.000%, 12/15/30	800	935,053	WPPI Energy (RB) Series A		
City of Milwaukee (GO)			5.000%, 07/01/36	600	686,911
Series			TOTAL WISCONSIN.....		<u>14,634,706</u>
4.000%, 04/01/28	300	330,424	WYOMING — (0.4%)		
City of Milwaukee (GO)			University of Wyoming (RB)		
Series B3			5.000%, 06/01/23	1,000	1,055,555
3.000%, 03/01/30	610	636,132	TOTAL MUNICIPAL BONDS		
City of Milwaukee Sewerage			Cost (\$295,102,963).....		<u>287,841,783</u>
System Revenue (RB)			TOTAL INVESTMENTS — (100.0%)		
Series S2			(Cost \$295,102,963)^.....		<u>\$287,841,783</u>
5.000%, 06/01/27	200	236,901			
City of Milwaukee WI (GO)					
Series					
5.000%, 04/01/26	425	485,386			
City of Milwaukee WI					
Sewerage System					
Revenue (RB) Series S7					
5.000%, 06/01/24	475	517,656			

DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Municipal Bonds.....	—	\$287,841,783	—	\$287,841,783
TOTAL.....	—	\$287,841,783	—	\$287,841,783

DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (100.0%)				CALIFORNIA — (Continued)	
CALIFORNIA — (100.0%)				California Health Facilities	
Apple Valley Unified School				Financing Authority (RB)	
District				Series A	
5.000%, 08/01/26	780	\$ 827,245		5.000%, 10/01/24	1,000
Baldwin Park Unified School				5.000%, 11/15/24	850
District (GO)				5.000%, 02/01/26	2,740
2.000%, 08/01/22	390	393,041		California Municipal Finance	
Bay Area Toll Authority (RB)				Authority (RB) Series A	
Series				5.000%, 02/01/25	1,970
5.000%, 10/01/54				5.000%, 02/01/26	1,135
(Pre-refunded @				5.000%, 02/01/28	750
\$100, 10/01/24).....	195	214,340		California Municipal Finance	
Bay Area Toll Authority (RB)				Authority (RB) Series B	
Series F-1				5.000%, 10/01/23	1,525
5.000%, 04/01/22	1,000	1,007,750		California State Department	
5.000%, 04/01/23				of Water Resources (RB)	
(Pre-refunded @				Series AP	
\$100, 4/1/22).....	1,005	1,012,705		5.000%, 12/01/31	
5.000%, 04/01/26				(Pre-refunded @	
(Pre-refunded @				\$100, 6/1/23).....	2,515
\$100, 4/1/22).....	11,660	11,749,389		California State Department	
5.000%, 04/01/54				of Water Resources (RB)	
(Pre-refunded @				Series AS	
\$100, 10/01/24).....	1,000	1,084,334		5.000%, 12/01/22	3,355
Bay Area Toll Authority (RB)				California State Department	
Series S-4				of Water Resources (RB)	
5.000%, 04/01/43				(ETM) Series AS	
(Pre-refunded @				5.000%, 12/01/22	35
\$100, 4/1/23).....	4,885	5,128,040		California State Department	
5.250%, 04/01/53				of Water Resources Power	
(Pre-refunded @				Supply Revenue (RB)	
\$100, 4/1/23).....	650	684,141		Series O	
Berkeley Unified School				5.000%, 05/01/22	13,530
District (GO) Series B				California State Public Works	
5.000%, 08/01/22	3,000	3,068,500		Board (RB) Series	
Berkeley Unified School				5.000%, 11/01/22	2,475
District (GO) Series D				California State Public Works	
5.000%, 08/01/23	295	313,553		Board (RB) Series B	
Burbank Unified School				5.000%, 05/01/22	2,045
District (GO) Series A				5.000%, 05/01/23	695
5.000%, 08/01/29				California State Public Works	
(Pre-refunded @				Board (RB) Series D	
\$100, 2/1/25).....	1,040	1,159,804		5.000%, 11/01/22	2,340
California Community College				California State University	
Financing Authority (RN)				(RB) Series	
Series B				5.000%, 11/01/25	
2.000%, 01/31/22	5,000	5,000,000		(Pre-refunded @	
California Health Facilities				\$100, 11/1/24).....	470
Financing Authority (RB)				5.000%, 11/01/27	
5.000%, 11/15/23	700	751,357		(Pre-refunded @	
				\$100, 11/1/24).....	1,440
					1,590,935

DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
□ 5.000%, 11/01/32 (Pre-refunded @ \$100, 11/1/24).....	865	\$ 955,666	City of Pasadena Electric Revenue (RB) Series A 5.000%, 06/01/22	385	\$ 390,917
California State University (RB) Series A 5.000%, 11/01/22.....	3,800	3,926,986	City of Pasadena Water Revenue (RB) Series A 5.000%, 06/01/22	930	944,355
5.000%, 11/01/23.....	4,320	4,628,801	City of Riverside Sewer Revenue (RB) Series A 5.000%, 08/01/31	975	1,095,279
□ 5.000%, 11/01/27 (Pre-refunded @ \$100, 11/1/22).....	1,025	1,059,017	City of San Francisco Public Utilities Commission Water Revenue (RB) 4.000%, 11/01/22	3,000	3,078,140
□ 4.000%, 11/01/28 (Pre-refunded @ \$100, 11/1/22).....	3,000	3,077,226	5.000%, 11/01/22	1,345	1,390,050
Calleguas Municipal Water District (RB) Series A □ 5.000%, 07/01/29	1,295	1,417,371	5.000%, 11/01/23	1,835	1,965,172
Carlsbad Unified School District (GO) Series B 2.000%, 08/01/23	750	763,398	City of San Francisco Public Utilities Commission Water Revenue (RB) Series A □ 5.000%, 11/01/32 (Pre-refunded @ \$100, 5/1/22).....	500	505,734
Central Contra Costa Sanitary District (COP) 5.000%, 03/01/22	8,645	8,678,282	□ 5.000%, 11/01/37 (Pre-refunded @ \$100, 5/1/22).....	1,000	1,011,469
5.000%, 09/01/22	8,865	9,098,995	Contra Costa Community College District (GO) 4.000%, 08/01/22	1,000	1,017,618
5.000%, 09/01/23	5,125	5,458,660	□ 5.000%, 08/01/24 (Pre-refunded @ \$100, 8/1/22).....	600	613,548
Chabot-Las Positas Community College District (GO) 4.000%, 08/01/22	3,050	3,104,352	□ 5.000%, 08/01/38	3,600	3,824,175
□ 5.000%, 08/01/30 (Pre-refunded @ \$100, 8/1/23).....	3,500	3,715,242	Contra Costa Water District (RB) Series W 5.000%, 10/01/22	590	607,648
Chabot-Las Positas Community College District 5.000%, 08/01/24	4,500	4,937,463	5.000%, 10/01/23	1,515	1,618,610
Chico Unified School District (GO) Series 3.000%, 08/01/23	570	588,476	Desert Community College District (GO) 4.000%, 08/01/22	800	814,378
City & County of San Francisco (GO) 5.000%, 06/15/24	1,245	1,361,572	Desert Community College District (GO) Series A- 4.000%, 08/01/23	1,500	1,572,508
City & County of San Francisco (GO) Series B 2.000%, 06/15/22	1,500	1,508,730	Dublin Unified School District (GO) Series A-2 5.000%, 08/01/22	3,840	3,927,679
2.000%, 06/15/23	1,000	1,016,900	5.000%, 08/01/23	3,000	3,187,741
City & County of San Francisco (GO) Series R1 5.000%, 06/15/22.....	2,000	2,033,760	5.000%, 08/01/24	510	559,978
5.000%, 06/15/23	1,250	1,322,111	Eastern Municipal Water District (RB) Series A 3.000%, 07/01/24	1,545	1,618,269
City & County of San Francisco 5.000%, 06/15/27	1,860	1,964,935	El Camino Community College District Foundation (GO) Series D 3.000%, 08/01/22	160	162,065
City of Berkeley (RN) 1.000%, 07/25/22	22,500	22,543,969			
City of Los Angeles (RN) 4.000%, 06/23/22	8,000	8,114,298			

DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
El Monte Union High School District (GO)			Golden State Tobacco Securitization Corp. (RB) (ST APPROP) (ETM)		
2.000%, 06/01/22	1,080	\$1,085,870	Series A		
Evergreen School District (GO)			5.000%, 06/01/22	3,000	\$ 3,045,192
2.000%, 08/01/22	2,800	2,822,249	Grossmont Union High School District (GO) Series		
2.000%, 08/01/23	3,000	3,052,691	J2		
Foothill-De Anza Community College District (GO)			4.000%, 08/01/23	1,000	1,048,032
□ 5.000%, 08/01/26	1,125	1,234,659	Grossmont-Cuyamaca Community College District		
Fremont Unified School District/Alameda County (GO) Series			(GO)		
□ 4.000%, 08/01/46			5.000%, 08/01/23	1,615	1,716,317
(Pre-refunded @			Hartnell Community College		
\$100, 8/1/24).....	5,000	5,364,427	District (GO) Series B		
Fremont Union High School District (GO)			4.000%, 08/01/22	1,015	1,033,139
□ 4.000%, 08/01/43			Huntington Beach City School District (GO) Series		
(Pre-refunded @			C		
\$100, 8/1/23).....	5,500	5,760,802	4.000%, 08/01/22	180	183,217
Fremont Union High School District (GO) Series A			Inglewood Unified School District (GO) (AGM) Series		
2.000%, 08/01/22	1,000	1,007,946	A		
2.000%, 08/01/23	730	743,261	4.000%, 08/01/22	1,100	1,119,158
Fresno Unified School District (GO) Series A			4.000%, 08/01/23	1,125	1,176,796
4.000%, 08/01/22	3,435	3,497,254	Kern Community College District (GO) Series C		
Fresno Unified School District (GO) Series D			4.000%, 08/01/22	575	585,160
2.000%, 08/01/22	1,125	1,134,221	Kern High School District (GO) (AGM) Series C		
2.000%, 08/01/23	1,600	1,630,027	2.000%, 08/01/22	5,295	5,337,075
Fresno Unified School District (GO) (AGM) Series A			Las Lomitas Elementary School District (GO) Series		
□ 5.000%, 08/01/25			B		
(Pre-refunded @			2.000%, 07/01/22	845	850,691
\$100, 8/1/22).....	1,000	1,022,579	2.000%, 07/01/23	1,315	1,338,438
Gilroy School Facilities Financing Authority (RB) Series A			Local Public Schools Funding Authority School Improvement District No.		
□ 5.000%, 08/01/46			2016-1 (GO) (BAM) Series		
(Pre-refunded @			A		
\$100, 8/1/23).....	3,000	3,186,813	5.000%, 08/01/22	1,500	1,533,793
Gilroy Unified School District (GO) (AGM)			Lodi Unified School District (GO)		
4.000%, 08/01/23	1,900	1,991,260	3.000%, 08/01/23	750	774,652
□ 5.000%, 08/01/27			Long Beach Community College District (GO)		
(Pre-refunded @			Series D		
\$100, 8/1/24).....	1,500	1,644,260	4.000%, 08/01/23	1,825	1,912,098
Glendale Community College District (GO) Series B			4.000%, 08/01/24	1,250	1,340,465
4.000%, 08/01/22	1,075	1,094,211	Long Beach Unified School District (GO) Series B		
4.000%, 08/01/23	500	524,016	5.000%, 08/01/22	11,555	11,817,665

DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Los Altos Elementary School District (RN)			5.000%, 07/01/23	2,360	\$ 2,500,083
4.000%, 07/15/22	3,000	\$ 3,045,987	Los Angeles Unified School District (GO) Series A		
Los Angeles Community College District (GO) Series A			5.000%, 07/01/23	20,925	22,157,878
5.000%, 08/01/23	2,615	2,780,267	5.000%, 07/01/24	995	1,087,772
□ 5.000%, 08/01/28 (Pre-refunded @ \$100, 8/1/24)	1,000	1,096,174	Los Angeles Unified School District (GO) Series B		
□ 5.000%, 08/01/31 (Pre-refunded @ \$100, 8/1/24)	1,325	1,452,430	5.000%, 07/01/22	1,350	1,375,595
Los Angeles Community College District (GO) Series G			Los Angeles Unified School District (GO) Series B-1		
5.000%, 08/01/23	3,350	3,561,719	4.000%, 07/01/24	1,000	1,069,475
Los Angeles Community College District (GO) Series J			Los Angeles Unified School District (GO) Series C		
3.000%, 08/01/22	2,980	3,019,517	5.000%, 07/01/22	5,560	5,665,414
Los Angeles County (RN) 4.000%, 06/30/22	9,940	10,088,655	Mammoth Unified School District (GO) Series B		
Los Angeles County Metropolitan Transportation Authority (RB) Series A			4.000%, 08/01/22	1,000	1,017,770
5.000%, 07/01/22	1,765	1,798,538	Manhattan Beach Unified School District (GO) Series B		
5.000%, 07/01/23	18,000	19,068,426	3.000%, 09/01/22	1,400	1,420,821
5.000%, 07/01/24	2,890	3,164,544	3.000%, 09/01/23	1,100	1,137,678
Los Angeles County Metropolitan Transportation Authority (RB) Series B			Menifee Union School District (GO) Series C		
5.000%, 07/01/22	1,500	1,528,503	3.000%, 08/01/22	200	202,562
5.000%, 07/01/23	1,070	1,133,512	4.000%, 08/01/23	475	497,306
Los Angeles County Metropolitan Transportation Authority (RB) Series C			Menlo Park City School District (GO)		
5.000%, 07/01/23	1,500	1,589,036	□ 4.000%, 07/01/26 (Pre-refunded @ \$100, 7/1/22)	1,425	1,446,071
Los Angeles County Public Works Financing Authority (RB) Series F			Merced Community College District (GO)		
5.000%, 12/01/23	300	322,420	5.000%, 08/01/24	50	54,835
5.000%, 12/01/24	230	255,239	Metropolitan Water District of Southern California (GO) Series A		
Los Angeles Department of Water (RB) Series A			5.000%, 03/01/22	1,105	1,109,236
5.000%, 07/01/22	675	687,712	Metropolitan Water District of Southern California (RB) Series C		
Los Angeles Department of Water & Power (RB) Series B			5.000%, 07/01/22	475	484,046
3.000%, 07/01/22	10,000	10,105,730	Midpeninsula Regional Open Space District (GO) Series A		
Los Angeles Department of Water & Power System Revenue (RB) Series A			5.000%, 09/01/23	1,385	1,475,849
5.000%, 07/01/22	1,385	1,411,083	Miracosta Community College District (GO) Series B		
			4.000%, 08/01/22	3,270	3,328,273
			4.000%, 08/01/23	2,000	2,096,064

DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Morgan Hill Redevelopment Agency Successor Agency Series A			Palm Springs Unified School District (GO) Series A		
□ 5.000%, 09/01/33 (Pre-refunded @ \$100, 9/1/23).....	1,750	\$ 1,862,789	2.000%, 08/01/22	5,000	\$ 5,038,981
Mount San Antonio Community College District (GO) Series C			Palomar Community College District (GO)		
4.000%, 08/01/23	3,350	3,509,879	5.000%, 05/01/23	715	753,045
Municipal Improvement Corp. of Los Angeles (RB)			Pasadena Unified School District (GO) Series A		
5.000%, 11/01/23	1,650	1,769,440	2.000%, 08/01/22	4,790	4,828,062
Napa Valley Unified School District (RN)			3.000%, 08/01/23	3,000	3,099,977
2.000%, 06/30/22	17,000	17,106,366	Pasadena Unified School District (GO) Series B		
Nevada Irrigation District Joint Powers Authority (RB) Series A			1.000%, 08/01/22	250	250,746
5.000%, 03/01/22	235	235,905	2.000%, 08/01/23	13,160	13,397,073
North Orange County Community College District (GO) Series B			Peralta Community College District (GO)		
4.000%, 08/01/22	1,350	1,374,126	5.000%, 08/01/23	3,045	3,106,223
Norwalk-La Mirada Unified School District (GO) Series D			Peralta Community College District (GO) Series A		
4.000%, 08/01/22	1,000	1,017,871	4.000%, 08/01/23	2,140	2,237,218
Ocean View School District/Orange County (GO) Series B			Peralta Community College District (GO) Series B		
6.000%, 08/01/22	1,400	1,438,914	5.000%, 08/01/22	1,845	1,885,069
Oceanside Public Financing Authority (RB) Series A			Portola Valley School District (GO) Series B		
□ 5.250%, 05/01/33 (Pre-refunded @ \$100, 5/1/23).....	1,500	1,583,108	3.000%, 08/01/22	1,205	1,220,555
Ohlone Community College District (GO)			Rancho Santiago Community College District (GO)		
□ 5.000%, 08/01/26 (Pre-refunded @ \$100, 8/1/22).....	1,720	1,758,837	4.000%, 09/01/22	1,075	1,097,213
Orange County Sanitation District (RB) Series A			Riverside County (RN)		
5.000%, 02/01/22	4,045	4,045,000	2.000%, 06/30/22	15,750	15,849,200
5.000%, 02/01/23	10,000	10,435,196	Riverside County Transportation Commission (RB) Series A		
5.000%, 02/01/24	5,295	5,718,454	□ 5.250%, 06/01/30 (Pre-refunded @ \$100, 6/1/23).....	5,000	5,293,597
5.000%, 02/01/33	1,600	1,828,092	Sacramento City Unified School District (GO) (AGM)		
Orange County Transportation Authority			4.000%, 07/01/26	1,025	1,143,401
5.000%, 10/15/24	5,640	6,212,996	5.000%, 07/01/28	1,000	1,087,978
Oxnard Union High School District (GO) Series B			Sacramento Municipal Utility District (RB) Series F		
4.000%, 08/01/22	600	610,723	5.000%, 08/15/23	6,265	6,666,868
			Sacramento Municipal Utility District (RB) Series I		
			5.000%, 08/15/22	690	706,886
			San Diego Association of Governments (RB)		
			5.000%, 11/15/25	4,700	5,198,849
			San Diego Community College District (GO)		
			5.000%, 08/01/23	405	430,345
			□ 5.000%, 08/01/32	3,095	3,287,728

DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
□ 5.000%, 08/01/43 (Pre-refunded @ \$100, 08/01/23).....	9,010	\$ 9,571,061	5.000%, 06/15/23	4,345	\$4,596,272
San Diego County Regional Transportation Commission (RB) Series A			San Francisco Municipal Transportation Agency (RB)		
□ 5.000%, 04/01/36 (Pre-refunded @ \$100, 4/1/22).....	1,000	1,007,666	□ 5.000%, 03/01/28 (Pre-refunded @ \$100, 3/1/23).....	1,100	1,151,156
□ 5.000%, 04/01/44 (Pre-refunded @ \$100, 4/1/24).....	1,000	1,085,121	San Francisco Municipal Transportation Agency (RB) Series B		
San Diego County Water Authority (RB)			□ 5.000%, 03/01/42	3,275	3,287,473
5.000%, 05/01/22	1,270	1,284,726	San Francisco Unified School District (GO)		
5.000%, 05/01/24	1,000	1,088,486	4.000%, 06/15/22	1,000	1,013,381
San Diego County Water Authority (RB) Series A			4.000%, 06/15/23	2,885	3,011,802
5.000%, 05/01/23	3,800	4,003,173	4.000%, 06/15/24	500	534,406
San Diego Public Facilities Financing Authority Sewer Revenue (RB)			San Francisco Unified School District (GO) Series B		
5.000%, 05/15/22	10,520	10,659,797	4.000%, 06/15/22	6,000	6,080,287
San Diego Unified School District (RN) Series A			San Francisco Unified School District (GO) Series F&C		
4.000%, 06/30/22	5,330	5,407,138	2.000%, 06/15/22	1,750	1,760,510
San Diego Unified School District (GO) Series D-2			San Jose Evergreen Community College District (GO) Series B		
5.000%, 07/01/22	2,400	2,445,604	4.000%, 09/01/22	1,800	1,837,088
San Diego Unified School District (GO) Series N-2			San Jose Unified School District (GO)		
5.000%, 07/01/23	7,200	7,627,370	□ 5.000%, 08/01/28	1,425	1,513,736
San Diego Unified School District (GO) Series R-3			□ 5.000%, 08/01/29 (Pre-refunded @ \$100, 8/1/23).....	1,685	1,789,926
5.000%, 07/01/23	2,000	2,118,714	San Juan Unified School District (GO)		
San Francisco Bay Area Rapid Transit District (GO) Series C-1			3.000%, 08/01/22	8,060	8,162,422
5.000%, 08/01/24	955	1,048,586	San Leandro Unified School District (GO) (BAM) Series A		
San Francisco Bay Area Rapid Transit District Sales Tax Revenue (RB) Series A			4.000%, 08/01/22	550	559,607
□ 5.000%, 07/01/27 (Pre-refunded @ \$100, 7/1/22).....	1,000	1,018,706	San Lorenzo Unified School District (GO)		
San Francisco City & County Airport Comm-San Francisco International Airport			4.000%, 08/01/22	500	508,809
5.000%, 05/01/26	2,500	2,874,424	4.000%, 08/01/23	700	733,193
San Francisco Community College District (GO) Series A			San Luis Obispo County Community College District (GO) Series C		
5.000%, 06/15/22	510	518,744	4.000%, 08/01/23	1,070	1,120,738
			San Mateo Union High School District (GO) Series A		
			4.000%, 09/01/22	1,660	1,694,203

DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
San Ramon Valley Unified			Southwestern Community		
School District (GO)			College District (GO)		
□ 5.000%, 08/01/24			Series B-2		
(Pre-refunded @			3.000%, 08/01/22	500	\$ 506,479
\$100, 8/1/22).....	1,060	\$ 1,083,934	Southwestern Community		
□ 4.000%, 08/01/28			College District (GO)		
(Pre-refunded @			Series E-2		
\$100, 8/1/23).....	985	1,031,707	3.000%, 08/01/22	750	759,719
Santa Clara County			3.000%, 08/01/23	820	847,327
Financing Authority (RB)			State Center Community		
Series A			College District (GO)		
5.000%, 05/01/22	700	708,134	□ 5.000%, 08/01/24		
5.000%, 05/01/23	2,130	2,243,336	(Pre-refunded @		
Santa Clara Unified School			\$100, 8/1/22).....	1,000	1,022,579
District (GO)			State of California (GO)		
5.000%, 07/01/23	1,250	1,324,196	5.000%, 03/01/22	10,290	10,329,446
Santa Clara Valley			5.000%, 08/01/22	785	802,844
Transportation Authority			5.000%, 09/01/22	14,050	14,420,019
5.000%, 06/01/23	5,500	5,810,087	5.250%, 09/01/22	11,420	11,737,289
Santa County Cruz (RN)			5.000%, 10/01/22	39,500	40,681,491
2.000%, 07/05/22	20,000	20,119,016	5.250%, 10/01/22	500	515,783
Santa Cruz City Elementary			2.000%, 11/01/22	2,250	2,274,923
School District (GO) Series			5.000%, 11/01/22	1,300	1,343,443
C			5.000%, 04/01/23	5,525	5,796,568
3.000%, 08/01/23	710	733,553	4.000%, 10/01/23	2,500	2,627,206
3.000%, 08/01/24	1,100	1,153,683	5.000%, 10/01/23	6,905	7,370,093
Santa Monica-Malibu Unified			5.000%, 11/01/23	10,590	11,333,570
School District (GO)			4.000%, 03/01/24	3,350	3,552,269
4.000%, 08/01/23	8,055	8,440,661	5.000%, 03/01/24	3,000	3,242,705
Santa Monica-Malibu Unified			5.000%, 04/01/24	4,295	4,655,284
School District (GO) Series			5.000%, 08/01/24	1,000	1,095,654
B			5.000%, 12/01/24	3,800	4,206,877
4.000%, 08/01/23	3,000	3,143,636	State of California		
Santa Monica-Malibu Unified			5.000%, 09/01/23	1,000	1,064,451
School District (GO) Series			5.000%, 10/01/23	5,000	5,336,780
D			5.000%, 09/01/24	3,270	3,592,204
□ 5.000%, 08/01/43			5.000%, 12/01/25	3,095	3,321,603
(Pre-refunded @			Stockton Public Financing		
\$100, 8/1/23).....	835	886,996	Authority (RB) Series A		
Sierra Joint Community			□ 6.250%, 10/01/40		
College District (GO)			(Pre-refunded @		
Series B			\$100, 10/01/23).....	6,200	6,747,441
3.000%, 08/01/22	2,500	2,532,272	Stockton Unified School		
Simi Valley Unified School			District (GO) (AGM) Series		
District (GO) Series C			B		
4.000%, 08/01/22	600	610,723	4.000%, 08/01/23	1,000	1,047,265
Southern California Public			4.000%, 08/01/24	600	644,039
Power Authority (RB)			Temecula Valley Unified		
5.000%, 07/01/23	250	264,693	School District (GO) Series		
Southern California Public			D		
Power Authority (RB)			4.000%, 08/01/22	1,400	1,424,949
Series A			4.000%, 08/01/23	280	293,492
5.000%, 07/01/22	430	438,189			

DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
University of California (RB)			Vista Unified School District		
Series AF			(GO)		
□ 5.000%, 05/15/33			□ 5.000%, 08/01/24	1,000	\$ 1,022,579
(Pre-refunded @			Walnut Energy Center		
\$100, 5/15/23).....	3,645	\$ 3,839,166	Authority (RB)		
University of California (RB)			5.000%, 01/01/32	1,625	1,768,776
Series BE			Walnut Valley Unified School		
5.000%, 05/15/22	2,125	2,153,238	District (GO) Series B		
5.000%, 05/15/23	2,800	2,952,755	4.000%, 08/01/22	3,250	3,308,080
University of California (RB)			4.000%, 08/01/23	2,200	2,302,973
Series G			West Basin Municipal Water		
□ 5.000%, 05/15/37			District (RB) Series A		
(Pre-refunded @			5.000%, 08/01/22	3,510	3,589,967
\$100, 5/15/22).....	17,770	18,003,256	West Contra Costa Unified		
Upper Santa Clara Valley			School District (GO) Series		
Joint Powers Authority			A		
(RB) Series A			5.000%, 08/01/22	3,000	3,068,500
5.000%, 08/01/22	905	925,664	West Contra Costa Unified		
Val Verde Unified School			School District (GO) Series		
District (GO) (BAM) Series			A-1		
A			5.000%, 08/01/23	5,915	6,284,247
□ 5.000%, 08/01/38			Western Placer Unified		
(Pre-refunded @			School District (RN)		
\$100, 8/1/23).....	140	148,718	5.000%, 06/30/22	4,300	<u>4,380,167</u>
Vallejo City Unified School			TOTAL MUNICIPAL BONDS		
District (GO) (BAM)			Cost (\$880,709,335).....		<u>877,111,381</u>
5.000%, 08/01/22	6,040	6,177,299	TOTAL INVESTMENTS — (100.0%)		
5.000%, 08/01/23	2,170	2,300,769	(Cost \$880,709,335)^.....		<u>\$877,111,381</u>
Visalia Unified School District					
(GO)					
5.000%, 08/01/22	3,275	3,349,446			

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Municipal Bonds.....	—	\$877,111,381	—	\$877,111,381
TOTAL.....	—	\$877,111,381	—	\$877,111,381

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
California State Department of Water Resources (RB) Series AS			Capistrano Unified School District School Facilities Improvement District No. 1 (GO)		
5.000%, 12/01/22	1,485	\$1,539,742	4.000%, 08/01/22	170	\$ 173,021
5.000%, 12/01/24	1,000	1,107,960	Carlsbad Unified School District (GO)		
□ 5.000%, 12/01/28 (Pre-refunded @ \$100, 12/1/24).....	1,495	1,658,170	5.000%, 08/01/24	2,035	2,234,420
California State Department of Water Resources (RB) Series BA			Cerritos Community College District (GO) Series C		
5.000%, 12/01/28	4,000	4,921,627	5.000%, 08/01/29	400	499,749
California State Department of Water Resources (RB) (ETM) Series AS			Chabot-Las Positas Community College District (GO)		
5.000%, 12/01/22	15	15,536	5.000%, 08/01/22	900	920,504
California State Department of Water Resources Power Supply Revenue (RB) Series O			4.000%, 08/01/23	1,970	2,064,925
5.000%, 05/01/22	7,410	7,494,982	Chaffey Community College District (GO) Series E		
California State Public Works Board (RB) Series A			4.000%, 06/01/22	335	339,054
5.000%, 02/01/28	1,795	2,146,023	Chico Unified School District (GO) Series A-2		
California State Public Works Board (RB) Series C			4.000%, 08/01/24	250	268,350
5.000%, 03/01/26	4,060	4,640,671	Chula Vista Elementary School District (GO)		
California State Public Works Board (RB) Series D			5.000%, 08/01/22	1,835	1,876,713
5.000%, 11/01/23	570	610,332	Chula Vista Municipal Financing Authority (RB) Series F		
California State University (RB) Series			5.000%, 05/01/25	250	279,829
□ 5.000%, 11/01/32 (Pre-refunded @ \$100, 11/1/24).....	1,865	2,060,482	City & County of San Francisco (COP)		
□ 5.000%, 11/01/33	755	834,136	5.000%, 04/01/25	1,000	1,120,908
California State University (RB) Series A			5.000%, 04/01/26	700	806,810
5.000%, 11/01/24	2,655	2,935,572	City & County of San Francisco (GO) Series A		
5.000%, 11/01/25.....	4,010	4,560,213	5.000%, 06/15/24	1,000	1,093,632
5.000%, 11/01/26	350	409,172	City & County of San Francisco (GO) Series D-1		
5.000%, 11/01/29	1,500	1,877,429	5.000%, 06/15/24	1,265	1,383,444
5.000%, 11/01/31	1,000	1,150,343	City & County of San Francisco (GO) Series R1		
California State University (RB) (AGM) Series C			5.000%, 06/15/23	1,750	1,850,955
5.000%, 11/01/22	100	103,342	5.000%, 06/15/25.....	2,250	2,539,282
California Statewide Communities Development Authority (RB) (AGM)			City of Grover Beach (GO)		
□ 5.000%, 11/15/49 (Pre-refunded @ \$100, 11/15/24).....	1,000	1,107,734	5.000%, 09/01/23	360	383,614
			City of Long Beach Harbor Revenue (RB) Series A		
			5.000%, 05/15/28	500	606,719
			5.000%, 05/15/29	375	464,096
			City of Los Angeles (GO) Series B		
			5.000%, 09/01/24	1,560	1,717,491
			City of Oakland (GO) Series A		
			5.000%, 01/15/25	500	556,676

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
City of Pacifica (COP)			Culver City School Facilities		
5.000%, 01/01/24	250	\$ 269,295	Financing Authority (RB)		
City of Pasadena Electric			(AGM)		
Revenue (RB) Series A			5.500%, 08/01/26	855	\$1,011,167
5.000%, 06/01/22	1,000	1,015,368	Davis Joint Unified School		
City of Pasadena Water			District Community		
Revenue (RB) Series A			Facilities District (ST)		
5.000%, 06/01/24	1,000	1,091,984	(AGM)		
5.000%, 06/01/25	350	394,419	3.000%, 08/15/22	1,000	1,013,829
City of Riverside Sewer			Del Mar Union School District		
Revenue (RB) Series A			(GO) Series A		
5.000%, 08/01/37	2,260	2,729,286	4.000%, 08/01/28	240	278,863
City of San Francisco CA			Dublin Unified School District		
Public Utilities Commission			(GO)		
Water Revenue (RB)			5.000%, 08/01/22	875	894,979
5.000%, 11/01/24	3,015	3,335,348	5.000%, 08/01/23	1,665	1,769,196
City of San Francisco Public			East Bay Regional Park		
Utilities Commission Water			District (GO) Series A-1		
Revenue (RB)			5.000%, 09/01/27	550	659,190
5.000%, 11/01/22	1,335	1,379,715	East Side Union High School		
5.000%, 11/01/23	1,475	1,579,634	District (GO) Series C		
5.000%, 11/01/24	1,250	1,382,814	2.000%, 08/01/24	2,000	2,047,913
5.000%, 11/01/25	1,000	1,137,999	Elsinore Valley Municipal		
Clovis Unified School District			Water District Financing		
(GO) Series B			Authority (RB) Series A		
□ 5.000%, 08/01/38			5.000%, 07/01/24	200	218,899
(Pre-refunded @			Evergreen School District		
\$100, 08/01/23).....	985	1,046,337	(GO)		
Coachella Valley Unified			3.000%, 08/01/25	1,400	1,489,775
School District (GO) (BAM)			Folsom Cordova Unified		
4.000%, 08/01/22	825	839,119	School District School		
Coast Community College			Facilities Improvement Dist		
District (GO) Series A			No. 5 (GO) (AGM) Series		
□ 5.000%, 08/01/27			B		
(Pre-refunded @			5.000%, 10/01/26	250	292,615
\$100, 08/01/23).....	4,075	4,328,754	Folsom Cordova Unified		
Contra Costa Transportation			School District School		
Authority (RB) Series A			Facilities Improvement Dist		
5.000%, 03/01/22	470	471,798	No. 5 (GO) Series C		
5.000%, 03/01/24	1,250	1,351,127	5.000%, 10/01/25	100	113,803
5.000%, 03/01/32	1,000	1,112,904	Fontana Unified School		
Contra Costa Transportation			District (GO)		
Authority (RB) Series B			4.000%, 08/01/22	875	890,416
5.000%, 03/01/27	1,250	1,475,867	Fountain Valley Public		
Contra Costa Water District			Finance Authority (RB)		
(RB) Series Q			Series A		
5.000%, 10/01/22	505	520,105	5.000%, 07/01/24	250	273,184
Contra Costa Water District			Franklin-Mckinley School		
(RB) Series W			District (GO)		
5.000%, 10/01/24	360	397,303	4.000%, 08/01/23	325	339,764
5.000%, 10/01/25	400	455,058	Fremont Union High School		
Corona-Norco Unified School			District (GO) Series A		
District (GO) Series B			5.000%, 08/01/25	795	900,648
3.000%, 08/01/23	500	516,131			
5.000%, 08/01/27	150	178,720			

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Fresno Unified School District (GO) Series A 4.000%, 08/01/27	675	\$ 771,309	Long Beach Community College District (GO) Series D 4.000%, 08/01/25	2,515	\$2,758,651
Gilroy Unified School District (GO) (AGM) 4.000%, 08/01/24	2,615	2,806,938	Long Beach Unified School District (GO) 5.000%, 08/01/26	200	233,033
Gilroy Unified School District (GO) 4.000%, 08/01/24	140	150,276	Los Alamitos Unified School District (GO) α 5.250%, 08/01/39 (Pre-refunded @ \$100, 08/01/23).....	5,905	6,290,059
4.000%, 08/01/25	100	109,832	Los Angeles Community College District (GO) Series A 5.000%, 08/01/23	340	361,488
Grossmont Healthcare District (GO) Series C 5.000%, 07/15/23	100	106,079	5.000%, 08/01/24	250	274,564
Grossmont Union High School District (GO) 5.000%, 08/01/27	500	597,782	α 5.000%, 08/01/27 (Pre-refunded @ \$100, 8/1/24).....	3,175	3,480,351
Hacienda La Puente Unified School District (GO) (NPFGC) 5.000%, 08/01/23	225	239,046	α 5.000%, 08/01/28 (Pre-refunded @ \$100, 8/1/24).....	3,485	3,820,165
Hartnell Community College District (GO) Series B 4.000%, 08/01/23	500	523,863	α 5.000%, 08/01/31 (Pre-refunded @ \$100, 8/1/24).....	2,355	2,581,489
Hermosa Beach City School District (GO) Series C 3.000%, 08/01/28	510	560,334	Los Angeles Community College District (GO) Series C 5.000%, 08/01/22	400	409,275
Kern Community College District (GO) Series C 4.000%, 08/01/25	265	290,673	5.000%, 08/01/25	1,240	1,404,785
Kern High School District (GO) Series A 3.000%, 08/01/26	895	961,458	5.000%, 06/01/26	2,500	2,900,591
Lakeside Union School District/San Diego County (GO) 5.000%, 08/01/23	695	738,063	Los Angeles Community College District (GO) Series G 5.000%, 08/01/23	650	691,080
Las Lomitas Elementary School District (GO) Series B 3.000%, 07/01/24	1,810	1,896,280	α 4.000%, 08/01/30 (Pre-refunded @ \$100, 8/1/24).....	2,385	2,555,772
Livermore-Amador Valley Water Management Agency (RB) 4.000%, 08/01/25	610	667,997	α 4.000%, 08/01/39 (Pre-refunded @ \$100, 8/1/24).....	1,655	1,773,502
4.000%, 08/01/26	515	575,670	Los Angeles Community College District (GO) Series J 3.000%, 08/01/23	1,020	1,054,147
Lodi Unified School District (GO) Series 2020 4.000%, 08/01/27	325	371,000	Los Angeles County Metropolitan Transportation Authority (RB) Series A 5.000%, 07/01/22	870	886,531
Long Beach Community College District (GO) Series C 5.000%, 08/01/28	140	170,757	5.000%, 07/01/25.....	5,025	5,675,057
			5.000%, 07/01/27	3,565	4,251,549

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Los Angeles County Public Works Financing Authority (RB) Series D			Los Angeles Unified School District (GO) Series RYQ		
5.000%, 12/01/25	165	\$ 188,674	5.000%, 07/01/23	1,000	\$1,058,919
Los Angeles County Public Works Financing Authority (RB) Series F			Los Rios Community College District (GO) Series B		
5.000%, 12/01/25	330	377,348	5.000%, 08/01/23	510	541,995
5.000%, 12/01/26	350	411,500	Lynwood Unified School District (GO) (AGM)		
Los Angeles Department of Water (RB) Series A			5.000%, 08/01/22	485	495,902
5.000%, 07/01/24	1,800	1,969,638	Mammoth Unified School District (GO) Series B		
5.000%, 07/01/25	265	298,806	4.000%, 08/01/23	1,000	1,047,572
Los Angeles Department of Water (RB) Series B			Manhattan Beach Unified School District (GO) Series B		
5.000%, 07/01/22	435	443,339	3.000%, 09/01/24	950	997,646
3.000%, 07/01/26	8,425	9,049,199	Manhattan Beach Unified School District (GO) Series E		
5.000%, 07/01/28	750	912,099	3.000%, 09/01/22	660	669,816
Los Angeles Department of Water & Power (RB) Series A			Menlo Park City School District (GO)		
5.000%, 07/01/25	6,700	7,545,125	4.000%, 07/01/23	500	522,734
5.000%, 07/01/26	1,000	1,157,808	Metropolitan Water District of Southern California (RB) Series B		
Los Angeles Department of Water & Power System Revenue (RB) Series A			4.000%, 10/01/25	1,000	1,101,493
5.000%, 07/01/24	1,950	2,131,814	Metropolitan Water District of Southern California (RB) Series C		
5.000%, 07/01/29	4,925	5,454,218	5.000%, 07/01/24	1,650	1,806,747
Los Angeles Department of Water & Power System Revenue (RB) Series B			5.000%, 07/01/25	200	225,801
5.000%, 07/01/24	5,000	5,466,189	Milpitas Unified School District (GO) Series B		
Los Angeles Department of Water & Power System Revenue (RB) Series C			4.000%, 08/01/25	400	439,330
5.000%, 07/01/26	1,665	1,927,749	4.000%, 08/01/26	350	392,535
Los Angeles Unified School District (GO) Series A			4.000%, 08/01/27	250	285,670
2.000%, 07/01/22	1,515	1,524,951	4.000%, 08/01/28	500	580,627
5.000%, 07/01/24	3,250	3,553,023	Modesto Irrigation District (RB) Series		
5.000%, 07/01/25	1,000	1,127,212	5.000%, 10/01/37	500	613,485
5.000%, 07/01/26	3,285	3,801,868	Morongo Unified School District (GO)		
5.000%, 07/01/27	1,500	1,778,517	3.000%, 08/01/22	480	486,148
5.000%, 07/01/28	1,000	1,213,401	Morongo Unified School District (GO) Series A		
Los Angeles Unified School District (GO) Series B-1			5.000%, 08/01/24	100	109,565
4.000%, 07/01/25	3,000	3,281,564	5.000%, 08/01/25	80	90,337
5.000%, 07/01/27	500	592,839	5.000%, 08/01/26	220	255,394
Los Angeles Unified School District (GO) Series C			5.000%, 08/01/27	120	142,836
5.000%, 07/01/22	500	509,480	Mount Diablo Unified School District (GO) Series A		
5.000%, 07/01/23	3,050	3,229,703	4.000%, 08/01/25	925	1,015,950
			4.000%, 08/01/26	475	532,726

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Mount Diablo Unified School			Oakland Unified School		
District (GO) Series G			District/Alameda County		
3.000%, 08/01/24	800	\$ 839,042	(GO) (AGM)		
Mount San Jacinto			5.000%, 08/01/23	300	\$ 318,821
Community College District			5.000%, 08/01/24	1,125	1,235,245
(GO) Series C			5.000%, 08/01/25	1,250	1,413,814
4.000%, 08/01/24	600	644,039	Orange County Sanitation		
4.000%, 08/01/25	400	439,330	District (RB) Series A		
Municipal Improvement Corp.			5.000%, 02/01/23	1,240	1,293,964
of Los Angeles (RB) Series			5.000%, 02/01/25	3,000	3,347,472
A			5.000%, 02/01/26	2,000	2,298,592
5.000%, 11/01/24	325	358,879	Oxnard Union High School		
Municipal Improvement Corp.			District (GO)		
of Los Angeles (RB) Series			4.000%, 08/01/22	500	508,935
B			Palm Springs Unified School		
5.000%, 11/01/23	3,025	3,243,974	District (GO) Series A		
Murrieta Valley Unified			3.000%, 08/01/25	5,415	5,762,236
School District (GO) (AGM)			Palomar Community College		
5.000%, 09/01/24	1,160	1,275,859	District (GO)		
Napa Valley Unified School			□ 5.000%, 05/01/31		
District (GO) Series A			(Pre-refunded @		
4.000%, 08/01/34	950	1,054,444	\$100, 5/01/25).....	1,000	1,122,037
North Orange County			Palomar Community College		
Community College District			District (GO) Series D		
(GO) Series B			5.000%, 08/01/23	150	159,387
4.000%, 08/01/22	2,500	2,544,677	Pasadena Unified School		
Northern Humboldt Union			District (GO) Series B		
High School District (GO)			5.000%, 08/01/24	800	878,396
4.000%, 08/01/26	220	246,122	Peralta Community College		
Novato Sanitary District (RB)			District (GO) Series E-1		
5.000%, 02/01/28	1,475	1,785,051	5.000%, 08/01/25	1,500	1,696,025
Oak Park Unified School			Placentia-Yorba Linda Unified		
District (GO)			School District (GO)		
4.000%, 08/01/22	445	452,953	4.000%, 08/01/29	1,000	1,178,642
Oakland Unified School			Redlands Financing Authority		
District/Alameda County			(RB) Series A		
(GO)			5.000%, 09/01/22	1,290	1,324,127
5.000%, 08/01/22	1,500	1,534,174	Redlands Unified School		
5.000%, 08/01/24	900	987,024	District (GO)		
5.000%, 08/01/26	575	666,415	5.000%, 07/01/26	300	348,743
Oakland Unified School			5.000%, 07/01/27	500	596,579
District/Alameda County			Redwood City School District		
(GO) Series A			(GO)		
4.000%, 08/01/22	350	356,237	5.000%, 08/01/27	50	59,778
5.000%, 08/01/22	3,000	3,068,348	5.000%, 08/01/28	85	103,969
4.000%, 08/01/24	500	536,058	Reed Union School District		
5.000%, 08/01/25	1,290	1,456,687	(GO)		
Oakland Unified School			4.000%, 08/01/27	460	525,895
District/Alameda County			Regents of the University of		
(GO) Series B			California Medical Center		
5.000%, 08/01/24	1,675	1,836,962	Pooled Revenue (RB)		
Oakland Unified School			Series J		
District/Alameda County			□ 5.250%, 05/15/29		
(GO) Series C			(Pre-refunded @		
5.000%, 08/01/26	500	579,491	\$100, 05/15/23).....	670	708,273

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
□ 5.000%, 05/15/33 (Pre-refunded @ \$100, 05/15/23).....	500	\$ 526,966	San Bernardino Community College District (GO)		
Riverside County Infrastructure Financing Authority (RB) (ETM) Series A 5.000%, 11/01/24	165	181,822	□ 5.000%, 08/01/30 (Pre-refunded @ \$100, 8/15/25).....	2,000	\$2,267,181
Riverside County Infrastructure Financing Authority (RB) Series A 5.000%, 11/01/24	935	1,032,467	San Diego Association of Governments (RB) 5.000%, 11/15/25	1,125	1,244,405
Riverside County Infrastructure Financing Authority Series A 5.000%, 11/01/25	1,255	1,424,729	5.000%, 11/15/26	1,425	1,619,430
Riverside County Public Financing Authority (RB)			San Diego Community College District (GO) 5.000%, 08/01/24	1,300	1,426,040
□ 5.250%, 11/01/45 (Pre-refunded @ \$100, 11/1/25).....	5,000	5,731,676	□ 5.000%, 08/01/43 (Pre-refunded @ \$100, 08/01/23).....	5,000	5,311,355
Sacramento County 5.000%, 10/01/28	780	945,872	San Diego County Water Authority (RB) 5.000%, 05/01/24	940	1,023,177
Sacramento County Sanitation Districts Financing Authority (RB) 5.000%, 12/01/24	300	332,566	San Diego County Water Authority (RB) Series A 5.000%, 05/01/24	3,700	4,027,400
Sacramento County Sanitation Districts Financing Authority (RB) Series A 5.000%, 12/01/24	1,000	1,108,552	San Diego Public Facilities Financing Authority (RB) 5.000%, 05/15/25	1,020	1,147,202
5.000%, 12/01/25	1,000	1,139,846	San Diego Public Facilities Financing Authority Sewer Revenue (RB) 5.000%, 05/15/22	700	709,302
5.000%, 12/01/26	300	351,484	5.000%, 05/15/23	2,070	2,182,930
Sacramento Municipal Utility District (RB) Series D 5.000%, 08/15/22	525	537,848	San Diego Unified School District (GO) (AGM) Series C-2 5.500%, 07/01/25	2,550	2,917,845
Sacramento Municipal Utility District (RB) Series E 5.000%, 08/15/23	8,035	8,550,404	San Diego Unified School District (GO) (AGM) Series E-2 5.500%, 07/01/27	3,000	3,647,142
5.000%, 08/15/26	1,000	1,162,557	San Diego Unified School District (GO) Series C-2 5.000%, 07/01/29	895	1,111,974
Sacramento Municipal Utility District (RB) Series F 5.000%, 08/15/22	1,000	1,024,473	San Diego Unified School District (GO) Series R-3 5.000%, 07/01/23	300	317,807
5.000%, 08/15/24	1,895	2,081,310	San Diego Unified School District (GO) Series R-4 5.000%, 07/01/24	1,000	1,092,987
Sacramento Municipal Utility District (RB) Series I 5.000%, 08/15/25	1,500	1,695,694	San Diego Unified School District (GO) Series R-5 5.000%, 07/01/26	110	127,564
Saddleback Valley Unified School District (GO) 5.000%, 08/01/22	465	475,617	San Diego Unified School District (GO) (NPFGC) Series D-1 5.500%, 07/01/24	190	209,925
			5.500%, 07/01/25	445	508,549

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
San Dieguito Union High School District (GO) Series A-2			San Juan Unified School District (GO)		
5.000%, 08/01/23	490	\$ 520,740	3.000%, 08/01/22	1,480	\$1,498,807
San Francisco Bay Area Rapid Transit District (GO) Series C-1			5.000%, 08/01/22	800	818,104
5.000%, 08/01/24	1,045	1,147,405	3.000%, 08/01/24	2,610	2,736,053
5.000%, 08/01/25	2,045	2,316,762	3.000%, 08/01/25	1,475	1,567,493
San Francisco Bay Area Rapid Transit District Sales Tax Revenue (RB)			3.000%, 08/01/26	3,135	3,373,484
4.000%, 07/01/26	375	419,173	San Juan Water District (RB)		
San Francisco City & County Airport Comm-San Francisco International Airport			5.000%, 02/01/26	500	572,750
5.000%, 05/01/27	2,000	2,359,901	San Leandro Unified School District (GO) (BAM) Series A		
San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series 2020 B			4.000%, 08/01/24	200	214,013
4.000%, 05/01/37	500	571,177	4.000%, 08/01/25	125	136,570
San Francisco Community College District (GO)			San Mateo County Community College District (GO) Series B		
5.000%, 06/15/22	2,070	2,105,488	5.000%, 09/01/27	450	539,338
5.000%, 06/15/23	3,775	3,993,309	San Mateo Foster City Public Financing Authority (RB) Series B		
5.000%, 06/15/24	2,720	2,967,297	5.000%, 08/01/25	750	846,911
5.000%, 06/15/25	805	905,081	San Mateo Union High School District (GO) Series B		
San Francisco County Transportation Authority (RB)			4.000%, 09/01/24	1,000	1,075,289
3.000%, 02/01/22	2,000	2,000,000	San Matro County Community College District (GO) Series B		
San Francisco Unified School District (GO)			5.000%, 09/01/28	400	490,425
4.000%, 06/15/24	12,000	12,825,744	Santa Ana Unified School District (GO)		
San Francisco Unified School District (GO) Series A			5.000%, 08/01/25	350	395,482
5.000%, 06/15/26	1,595	1,848,151	Santa Clara County Financing Authority (RB) Series A		
San Francisco Unified School District (GO) Series B			5.000%, 05/01/25	3,180	3,570,244
4.000%, 06/15/24	4,000	4,275,248	Santa Clara Unified School District (GO)		
San Francisco Unified School District (GO) Series F&C			5.000%, 07/01/24	1,000	1,094,746
2.000%, 06/15/22	1,580	1,589,489	Santa County Clara (GO) Series C		
San Joaquin Hills Transportation Corridor Agency (RB) Series			5.000%, 08/01/26	900	1,049,078
4.000%, 01/15/34	250	289,121	5.000%, 08/01/27	3,405	4,072,895
San Jose Evergreen Community College District (GO) Series A			Santa Cruz City Elementary School District (GO) Series C		
4.000%, 09/01/23	100	105,009	3.000%, 08/01/26	1,230	1,325,807
			Santa Cruz City High School District (GO)		
			4.000%, 08/01/22	715	727,742

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Santa Monica Community			5.000%, 11/01/23	875	\$ 936,438
College District (GO)			5.000%, 05/01/24	975	1,059,680
Series A			5.000%, 09/01/24	1,000	1,098,533
5.000%, 08/01/22	625	\$ 639,270	5.000%, 10/01/24	3,600	3,965,026
5.000%, 08/01/26	105	122,342	4.000%, 11/01/24	2,400	2,585,455
Santa Monica Community			5.000%, 11/01/24	3,000	3,312,728
College District (GO)			5.000%, 12/01/24	750	830,305
Series B			5.500%, 02/01/25	1,000	1,125,480
□ 4.000%, 08/01/31			5.000%, 08/01/25	8,025	9,044,303
(Pre-refunded @			5.000%, 09/01/25	840	948,899
\$100, 8/1/24)	1,000	1,072,885	5.000%, 10/01/25	6,750	7,642,707
□ 5.000%, 08/01/44			5.000%, 11/01/25	6,550	7,433,264
(Pre-refunded @			5.000%, 12/01/25	3,600	4,094,755
\$100, 8/1/24)	500	548,737	3.000%, 03/01/26	3,000	3,196,747
Simi Valley Unified School			5.000%, 08/01/26	8,550	9,897,152
District (GO)			5.000%, 12/01/26	7,050	8,231,065
5.000%, 08/01/23	260	276,231	3.000%, 03/01/27	2,500	2,692,716
Sonoma Valley Unified			3.500%, 08/01/27	2,220	2,458,137
School District (GO) Series			5.000%, 08/01/27	8,750	10,379,458
B			5.000%, 10/01/27	5,500	6,548,593
5.000%, 08/01/25	500	566,261	5.000%, 04/01/28	1,000	1,204,956
Southern California Public			5.000%, 08/01/28	1,000	1,213,470
Power Authority (RB)			5.000%, 10/01/28	6,750	8,218,764
5.000%, 07/01/23	2,230	2,361,063	5.000%, 11/01/28	1,000	1,192,848
5.000%, 07/01/24	700	765,794	5.000%, 04/01/29	7,000	8,614,592
5.000%, 07/01/25	365	411,171	State of California (GO)		
Southern California Public			Series B		
Power Authority (RB)			5.000%, 09/01/23	2,285	2,432,270
Series A			5.000%, 08/01/25	3,000	3,381,048
5.000%, 07/01/26	5,500	6,360,261	5.000%, 08/01/26	1,000	1,157,562
5.000%, 07/01/30	1,090	1,225,931	5.000%, 09/01/26	1,865	2,163,529
Southwestern Community			State of California		
College District (GO)			5.000%, 08/01/28	1,100	1,304,207
Series D			Stockton Public Financing		
□ 5.000%, 08/01/44			Authority (RB) Series A		
(Pre-refunded @			□ 6.250%, 10/01/40		
\$100, 8/1/25)	5,000	5,660,774	(Pre-refunded @		
Southwestern Community			\$100, 10/01/23)	2,000	2,176,594
College District (GO)			Sunnyvale Elementary		
Series E-2			School District (GO)		
3.000%, 08/01/24	900	943,467	5.000%, 09/01/25	600	681,397
3.000%, 08/01/25	200	212,683	Sylvan Union School District		
4.000%, 08/01/26	245	274,432	(GO) Series C		
Standard Elementary School			5.000%, 08/01/26	405	471,892
District (GO) Series A			Torrance Unified School		
4.000%, 08/01/24	240	256,141	District (GO)		
State of California (GO)			□ 5.000%, 08/01/26		
4.000%, 09/01/22	525	535,786	(Pre-refunded @		
5.250%, 09/01/22	2,585	2,656,821	\$100, 08/01/23)	445	472,711
5.250%, 10/01/22	2,380	2,455,127	University of California (RB)		
5.000%, 12/01/22	1,245	1,290,895	Series		
5.000%, 02/01/23	1,400	1,459,780	5.000%, 05/15/32	1,550	1,821,072
5.000%, 08/01/23	1,500	1,592,247	University of California (RB)		
5.000%, 09/01/23	1,985	2,112,935	Series AF		
5.000%, 10/01/23	100	106,736	5.000%, 05/15/22	3,000	3,039,866

DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
□ 5.000%, 05/15/26 (Pre-refunded @ \$100, 05/15/23).....	400	\$ 421,308	West Contra Costa Unified School District (GO) Series A		
University of California (RB) Series BE			5.000%, 08/01/24	1,095	\$ 1,197,751
5.000%, 05/15/24	1,205	1,312,744	West Contra Costa Unified School District (GO) Series A-1		
University of California (RB) Series BH			5.000%, 08/01/25	520	585,858
5.000%, 05/15/25	1,115	1,251,358	5.000%, 08/01/26	545	630,355
University of California (RB) Series G			5.000%, 08/01/27	575	681,411
□ 5.000%, 05/15/37 (Pre-refunded @ \$100, 5/15/22).....	305	309,004	West Valley-Mission Community College District (GO) Series A		
Upper Santa Clara Valley Joint Powers Authority (RB) Series A			5.000%, 08/01/29	135	168,774
5.000%, 08/01/23	350	371,903	Westside Union School District (GO) Series A		
5.000%, 08/01/24	300	329,086	4.000%, 08/01/23	700	732,871
Ventura County Community College District (GO)			Windsor Unified School District (GO)		
□ 5.000%, 08/01/30 (Pre-refunded @ \$100, 8/1/25).....	500	566,077	4.000%, 08/01/26	105	<u>117,761</u>
Walnut Creek Elementary School District Contra Costa County (GO)			TOTAL MUNICIPAL BONDS		
4.000%, 09/01/25	100	109,918	Cost (\$656,400,448).....		<u>655,384,312</u>
			TOTAL INVESTMENTS — (100.0%) (Cost \$656,400,448)^.....		<u>\$655,384,312</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Municipal Bonds.....	—	\$655,384,312	—	\$655,384,312
TOTAL.....	—	\$655,384,312	—	\$655,384,312

DFA NY MUNICIPAL BOND PORTFOLIO

SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (100.0%)			NEW YORK — (Continued)		
NEW YORK — (100.0%)			5.000%, 08/01/23	1,800	\$1,911,531
Ardsley Union Free School			□ 5.000%, 08/01/29		
District (GO) (ST AID			(Pre-refunded @		
WITHHLDG)			\$100, 2/1/23).....	1,000	1,042,598
2.250%, 08/15/23	290	\$ 296,181	City of New York (GO) Series		
Bedford Central School			I		
District (GO)			5.000%, 03/01/22	265	266,016
3.000%, 07/01/22	500	505,391	□ 5.000%, 08/01/27		
Bridgehampton Union Free			(Pre-refunded @		
School District (GO) (ST			\$100, 8/1/22).....	1,410	1,441,837
AID WITHHLDG)			City of New York (GO) Series		
3.000%, 03/15/23	600	615,592	J		
Brighton Central School			5.000%, 08/01/22	525	536,934
District (GO) (ST AID			City of New York (GO)		
WITHHLDG)			SubSeries F-1		
2.000%, 06/15/22	1,000	1,005,783	5.000%, 04/01/23	3,400	3,568,749
City of Buffalo (GO) Series			City of New York (GO) (ETM)		
5.000%, 10/01/24	500	550,143	Series I-SUBSER 1-I		
City of Middletown (GO)			5.000%, 03/01/23	565	590,899
1.500%, 08/25/22	2,500	2,512,075	City of Rochester (GO)		
5.000%, 08/01/23.....	1,710	1,815,954	Series II		
City of New York (GO) Series			2.000%, 08/03/22	1,900	1,911,052
A			City of Syracuse Series B		
5.000%, 08/01/22.....	2,175	2,224,441	4.000%, 06/01/23	205	213,514
5.000%, 08/01/23	1,200	1,274,354	Dutchess County Local Dev.		
5.000%, 08/01/24.....	3,700	4,054,880	Corp. (RB) Series B-		
5.000%, 08/01/25	1,850	2,080,246	4.000%, 07/01/34	20	21,923
City of New York (GO) Series			East Greenbush Central		
A-1			School District (BAN) (ST		
□ 5.000%, 10/01/31			AID WITHHLDG)		
(Pre-refunded @			1.500%, 12/14/22	1,000	1,006,794
\$100, 10/1/22).....	825	849,508	Eastport-South Manor Central		
□ 5.000%, 10/01/32			School District (GO) (ST		
(Pre-refunded @			AID WITHHLDG)		
\$100, 10/1/22).....	575	592,082	4.000%, 08/01/23	500	523,709
City of New York (GO) Series			Erie County Industrial Dev.		
B			Agency/The (RB) (ST AID		
3.000%, 08/01/23	460	474,841	WITHHLDG)		
5.000%, 08/01/23	1,290	1,369,930	5.000%, 05/01/24	750	815,138
City of New York (GO) Series			Evans-Brant Central School		
C			District (BAN) (GO) (ST		
5.000%, 08/01/23	500	530,981	AID WITHHLDG) Series C		
City of New York (GO) Series			1.500%, 06/24/22	1,000	1,004,023
C-1			Hauppauge Union Free		
4.000%, 08/01/22	520	529,240	School District (GO) (ST		
City of New York (GO) Series			AID WITHHLDG)		
D			5.000%, 07/15/22	980	1,000,399
5.000%, 08/01/22	1,180	1,206,823	Haverstraw-Stony Point		
City of New York (GO) Series			Central School District		
E			(GO) (ST AID WITHHLDG)		
5.000%, 08/01/22	100	102,273	3.000%, 08/15/22	200	202,701

DFA NY MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NEW YORK — (Continued)			NEW YORK — (Continued)		
3.000%, 08/15/23	360	\$ 371,505	Monroe County Industrial Dev. Corp. (RB)		
Herricks Union Free School District (ST AID WITHHLDG)			5.000%, 12/01/25	300	\$ 338,709
5.000%, 08/01/22	430	439,796	Monroe County Industrial Dev. Corp. (RB) Series A		
Island Park Union Free School District (GO) (ST AID WITHHLDG)			5.000%, 07/01/26	1,050	1,180,943
4.000%, 07/15/24	580	622,040	Mount Vernon City School District (GO) (ST AID WITHHLDG)		
Ithaca City School District (GO) (ST AID WITHHLDG)			5.000%, 12/01/24	450	494,213
2.000%, 06/15/22	700	704,022	Nassau County (GO) Series		
2.000%, 06/15/23	580	589,084	5.000%, 04/01/24	400	432,836
Lancaster Central School District (GO) (ST AID WITHHLDG) Series A			Nassau County (GO) Series C		
5.000%, 06/01/22	360	365,533	5.000%, 10/01/32	485	565,979
Lindenhurst Union Free School District (GO) (ST AID WITHHLDG)			New York City Industrial Dev. Agency (RB) (AGM)		
2.250%, 09/01/23	195	198,985	5.000%, 03/01/28	500	596,588
Liverpool Central School District (GO) (ST AID WITHHLDG)			New York Convention Center Dev. Corp. (RB)		
4.000%, 06/01/22	1,000	1,011,900	5.000%, 11/15/23	560	597,982
Long Island Power Authority (RB) Series A			5.000%, 11/15/25	50	56,426
□ 5.000%, 09/01/37 (Pre-refunded @ \$100, 9/1/22).....	330	338,593	New York State (GO) Series A		
Lynbrook Union Free School District (GO) (ST AID WITHHLDG)			5.000%, 03/15/22	160	160,909
5.000%, 06/15/22	230	233,935	5.000%, 03/01/23	2,150	2,250,944
Metropolitan Transportation Authority (RB) Series C			New York State (GO) Series C		
5.000%, 11/15/22	435	449,049	5.000%, 04/15/22	825	832,879
□ 5.000%, 11/15/32 (Pre-refunded @ \$100, 5/15/23).....	500	527,231	New York State Dormitory Authority (RB)		
Metropolitan Transportation Authority (RB) Series E			5.000%, 02/15/22	1,235	1,237,123
□ 5.000%, 11/15/30 (Pre-refunded @ \$100, 11/15/23).....	1,100	1,179,756	5.000%, 07/01/34	515	576,820
Middle Country Central School District At Centereach (GO) (ST AID WITHHLDG)			New York State Dormitory Authority (RB) Series A		
3.000%, 01/15/23	725	741,478	5.000%, 03/15/22	1,475	1,483,341
Middletown City School District (GO) (ST AID WITHHLDG)			5.000%, 10/01/22	1,105	1,138,202
5.000%, 09/15/24	130	142,876	5.000%, 12/15/22	650	674,973
			5.000%, 03/15/23	2,410	2,526,288
			□ 5.000%, 03/15/29 (Pre-refunded @ \$100, 3/15/23).....	535	560,710
			□ 5.000%, 07/01/29 (Pre-refunded @ \$100, 7/1/23).....	1,185	1,254,992
			□ 5.000%, 02/15/30 (Pre-refunded @ \$100, 2/15/23).....	1,535	1,603,741
			□ 5.000%, 07/01/30 (Pre-refunded @ \$100, 7/1/22).....	550	560,404
			□ 5.000%, 07/01/34 (Pre-refunded @ \$100, 7/1/24).....	500	545,866
			□ 5.000%, 07/01/37	1,000	1,059,065

DFA NY MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
NEW YORK — (Continued)			NEW YORK — (Continued)		
□ 5.000%, 07/01/37 (Pre-refunded @ \$100, 7/1/22).....	1,725	\$1,757,632	New York State Urban Development Corp. (RB) Series 5.000%, 03/15/22	1,080	\$1,086,107
New York State Dormitory Authority (RB) Series A-ROCHESTER INSTITUTE 5.000%, 07/01/22	550	560,474	New York State Urban Development Corp. (RB) Series A 5.000%, 03/15/22	860	864,863
New York State Dormitory Authority (RB) Series B 5.000%, 02/15/22	1,000	1,001,719	5.000%, 03/15/23	1,705	1,787,270
5.000%, 02/15/24	455	492,040	5.000%, 03/15/25	1,200	1,338,168
New York State Dormitory Authority (RB) Series D 5.000%, 02/15/23	2,620	2,737,765	New York State Urban Development Corp. (RB) Series E 5.000%, 03/15/23	2,000	2,096,504
4.000%, 03/15/23	3,000	3,111,357	North Colonie Central School District (GO) (ST AID WITHHLDG) 2.000%, 07/15/22	1,200	1,208,273
New York State Dormitory Authority (RB) Series E 5.000%, 02/15/23	500	522,474	2.000%, 07/15/23	800	813,098
New York State Dormitory Authority 5.000%, 02/15/25	1,935	2,156,434	North Shore Central School District (GO) (ST AID WITHHLDG) 2.000%, 12/15/22	285	288,521
New York State Dormitory Authority (RB) (ETM) Series A 4.000%, 12/15/22	100	102,966	2.000%, 12/15/23	550	560,076
5.000%, 12/15/22	70	72,651	Oceanside Union Free School District (GO) (ST AID WITHHLDG) 2.500%, 07/01/23	520	531,880
New York State Dormitory Authority (RB) (ETM) Series B 5.000%, 02/15/25	550	612,940	Onondaga County (GO) 4.000%, 05/01/22	590	595,325
New York State Dormitory Authority (RB) (ETM) Series D 5.000%, 02/15/24	1,225	1,322,522	5.000%, 06/01/22	700	710,687
New York State Thruway Authority (RB) Series A-1 5.000%, 03/15/24	1,700	1,840,644	5.000%, 08/15/24	700	768,822
New York State Thruway Authority (RB) Series J 5.000%, 01/01/27	535	573,854	Riverhead Central School District (GO) (ST AID WITHHLDG) 3.000%, 03/15/22	120	120,394
New York State Thruway Authority (RB) Series K 5.000%, 01/01/23	650	675,698	2.000%, 10/15/22	280	282,969
New York State Urban Dev. Corp. (RB) 5.000%, 03/15/23	1,000	1,048,252	Saranac Central School District (BAN) (GO) (ST AID WITHHLDG) 1.500%, 07/14/22	1,400	1,405,341
New York State Urban Dev. Corp. (RB) Series A 5.000%, 03/15/24	190	205,385	Schenectady County (GO) 5.000%, 06/15/25	140	157,851
New York State Urban Development Corp. (RB) 5.000%, 03/15/22	375	377,121	Sewanhaka Central High School District of Elmont (GO) (ST AID WITHHLDG) 3.000%, 07/15/23	590	608,506
			State of New York (GO) Series A 5.000%, 03/15/22	900	905,111
			Taconic Hills Central School District at Craryville (GO) (ST AID WITHHLDG) 4.000%, 06/15/22	250	253,355

DFA NY MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NEW YORK — (Continued)			NEW YORK — (Continued)		
Town of Amherst (BAN)			Triborough Bridge & Tunnel		
1.500%, 11/04/22	1,000	\$1,005,851	Authority (RB) Series B		
Town of Babylon (GO)			5.000%, 11/15/22	485	\$ 501,821
4.000%, 08/15/22	445	453,510	4.000%, 11/15/23	415	437,652
3.000%, 07/01/25	375	398,984	Trust for Cultural Resources		
Town of Babylon (GO) Series			of The City of New		
B			York/The		
5.000%, 04/01/23	1,000	1,050,112	□ 5.000%, 08/01/33	1,000	1,062,116
Town of Bedford (GO) Series			Ulster County (GO)		
A			2.000%, 11/15/22	240	242,633
3.000%, 03/15/25	330	349,631	Village of Bronxville (GO)		
Town of Brookhaven (GO)			Series A		
Series A			2.000%, 11/15/22	515	520,935
3.000%, 03/15/22	650	652,133	Village of Garden City (GO)		
Town of Brookhaven (GO)			Series B		
Series B			2.000%, 10/15/22	470	474,785
4.000%, 12/15/23	500	527,918	Village of Mamaroneck (GO)		
Town of Cheektowaga (GO)			5.000%, 08/15/22	1,090	1,116,377
5.000%, 07/15/23	265	281,188	Wantagh Union Free School		
Town of Clarence (GO)			District (GO) (ST AID		
2.250%, 08/01/24	210	215,640	WITHHLDG)		
Town of East Hampton (GO)			2.000%, 11/15/22	250	252,624
Series A			Wappingers Central School		
5.000%, 08/15/22	600	614,651	District (BAN) (ST AID		
Town of Eastchester (GO)			WITHHLDG)		
2.500%, 07/15/22	330	333,141	2.000%, 08/11/22	1,000	1,005,807
Town of Hempstead (GO)			West Hempstead Union Free		
5.000%, 06/15/23	1,000	1,057,265	School District (GO) (ST		
Town of Huntington (GO)			AID WITHHLDG)		
2.000%, 12/01/23	220	224,040	5.000%, 06/01/22	545	553,357
Town of Islip (GO) Series A			Westbury Union Free School		
5.000%, 03/01/22	500	501,921	District (GO) (ST AID		
Town of North Hempstead			WITHHLDG)		
(GO) Series A			5.000%, 12/15/22	800	830,879
5.000%, 03/15/23	615	644,604	Western Nassau County		
3.000%, 04/01/24	425	443,264	Water Authority (RB)		
Town of Oyster Bay (GO)			Series A		
Series B			5.000%, 04/01/22	375	377,887
2.000%, 08/26/22	1,000	1,007,805	TOTAL MUNICIPAL BONDS		
Town of Ramapo (GO) Series			Cost (\$122,453,208).....		<u>122,168,672</u>
B			TOTAL INVESTMENTS — (100.0%)		
2.000%, 05/01/23	665	674,244	(Cost \$122,453,208)^.....		<u>\$122,168,672</u>
Town of Tonawanda (GO)					
Series B					
1.500%, 08/26/22	1,500	1,506,597			

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Municipal Bonds.....	—	\$122,168,672	—	\$122,168,672
TOTAL.....	—	\$122,168,672	—	\$122,168,672

DFA NY MUNICIPAL BOND PORTFOLIO
CONTINUED

DIMENSIONAL RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.7%)		
Investment in DFA Inflation-Protected Securities Portfolio of DFA Investment Dimensions Group, Inc.....	2,903,356	\$37,830,728
Investment in DFA One-Year Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	2,448,380	25,071,407
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	172,505	5,542,602
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	159,729	5,521,839
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	90,849	2,411,130
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	61,954	1,544,523
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	77,195	<u>1,206,557</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$74,602,545).....		<u>\$79,128,786</u>
TEMPORARY CASH INVESTMENTS — (0.3%)		
State Street Institutional U.S. Government Money Market Fund, 0.025% (Cost \$244,962).....	244,962	<u>244,962</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$74,847,507) ^{^^}		<u>\$79,373,748</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$79,128,786	—	—	\$79,128,786
Temporary Cash Investments.....	244,962	—	—	244,962
TOTAL.....	\$79,373,748	—	—	\$79,373,748

DIMENSIONAL 2045 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.7%)		
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	950,582	\$ 30,542,203
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	881,899	30,487,235
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	501,996	13,322,963
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	338,890	8,448,536
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	707,396	6,953,704
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	647,853	6,932,024
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	423,128	<u>6,613,487</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$76,640,483).....		<u>\$103,300,152</u>
TEMPORARY CASH INVESTMENTS — (0.3%)		
State Street Institutional U.S. Government Money Market Fund, 0.025% (Cost \$270,515).....	270,515	<u>270,515</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$76,910,998)^^.....		<u>\$103,570,667</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$103,300,152	—	—	\$103,300,152
Temporary Cash Investments.....	270,515	—	—	270,515
TOTAL.....	\$103,570,667	—	—	\$103,570,667

DIMENSIONAL 2050 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.9%)		
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	752,506	\$24,178,017
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	697,166	24,101,020
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	396,428	10,521,205
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	269,728	6,724,310
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	335,565	5,244,891
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	187,988	1,847,922
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	172,410	<u>1,844,790</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$51,634,794).....		<u>\$74,462,155</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund, 0.025% (Cost \$76,626).....	76,626	<u>76,626</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$51,711,420) ^{^^}		<u>\$74,538,781</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$74,462,155	—	—	\$74,462,155
Temporary Cash Investments.....	76,626	—	—	76,626
TOTAL.....	\$74,538,781	—	—	\$74,538,781

DIMENSIONAL 2055 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.6%)		
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	419,304	\$13,472,249
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	389,628	13,469,438
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	221,085	5,867,606
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	149,662	3,731,079
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	187,168	2,925,435
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	104,302	1,025,283
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	95,745	<u>1,024,473</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$30,658,497).....		<u>\$41,515,563</u>
TEMPORARY CASH INVESTMENTS — (0.4%)		
State Street Institutional U.S. Government Money Market Fund, 0.025% (Cost \$158,085).....	158,085	<u>158,085</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$30,816,582) ^{^^}		<u>\$41,673,648</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$41,515,563	—	—	\$41,515,563
Temporary Cash Investments.....	158,085	—	—	158,085
TOTAL.....	\$41,673,648	—	—	\$41,673,648

DIMENSIONAL 2060 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	390,959	\$12,561,511
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	362,116	12,518,346
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	207,913	5,518,001
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	140,450	3,501,427
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	175,906	2,749,414
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	97,758	960,958
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	89,808	<u>960,951</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$29,875,745).....		<u>\$38,770,608</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 0.025% (Cost \$2,986).....	2,986	<u>2,986</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$29,878,731) ^{^^}		<u>\$38,773,594</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$38,770,608	—	—	\$38,770,608
Temporary Cash Investments.....	2,986	—	—	2,986
TOTAL.....	\$38,773,594	—	—	\$38,773,594

DIMENSIONAL 2065 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (98.2%)		
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	32,764	\$1,052,696
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	30,406	1,051,120
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	17,247	457,739
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	11,739	292,654
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	14,638	228,792
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	8,119	79,814
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	7,453	<u>79,747</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$2,927,668).....		<u><u>\$3,242,562</u></u>
TEMPORARY CASH INVESTMENTS — (1.8%)		
State Street Institutional U.S. Government Money Market Fund, 0.025% (Cost \$58,401).....	58,401	<u>58,401</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$2,986,069) [^]		<u><u>\$3,300,963</u></u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$3,242,562	—	—	\$3,242,562
Temporary Cash Investments.....	58,401	—	—	58,401
TOTAL.....	\$3,300,963	—	—	\$3,300,963

DIMENSIONAL 2010 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in DFA Inflation-Protected Securities Portfolio of DFA Investment Dimensions Group, Inc.	1,298,690	\$16,921,936
Investment in DFA One-Year Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.	319,113	3,267,714
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.	62,509	2,008,417
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.	58,085	2,007,997
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.	32,906	873,338
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.	22,337	556,858
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.	27,950	<u>436,856</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$22,673,947) ^{^^}		<u><u>\$26,073,116</u></u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies.....	\$26,073,116	—	—	\$26,073,116
TOTAL	\$26,073,116	—	—	\$26,073,116

DIMENSIONAL 2015 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in DFA Inflation-Protected Securities Portfolio of DFA Investment Dimensions Group, Inc.....	2,479,840	\$32,312,322
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	120,672	3,877,189
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	111,307	3,847,879
Investment in DFA LTIP Portfolio of DFA Investment Dimensions Group, Inc.....	240,192	2,692,559
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	63,227	1,678,049
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	43,184	1,076,568
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	53,712	<u>839,518</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$37,996,470).....		<u>\$46,324,084</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 0.025% (Cost \$18,346).....	18,346	<u>18,346</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$38,014,816) ^{^^}		<u>\$46,342,430</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$46,324,084	—	—	\$46,324,084
Temporary Cash Investments.....	18,346	—	—	18,346
TOTAL.....	\$46,342,430	—	—	\$46,342,430

DIMENSIONAL 2020 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in DFA Inflation-Protected Securities Portfolio of DFA Investment Dimensions Group, Inc.....	5,875,785	\$ 76,561,481
Investment in DFA LTIP Portfolio of DFA Investment Dimensions Group, Inc.....	1,767,400	19,812,549
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	332,582	10,685,851
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	307,751	10,638,946
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	175,018	4,644,982
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	119,254	2,973,013
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	148,634	<u>2,323,150</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$103,809,053)^.....		<u><u>\$127,639,972</u></u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$127,639,972	—	—	\$127,639,972
TOTAL.....	\$127,639,972	—	—	\$127,639,972

DIMENSIONAL 2025 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in DFA Inflation-Protected Securities Portfolio of DFA Investment Dimensions Group, Inc.....	5,198,056	\$ 67,730,672
Investment in DFA LTIP Portfolio of DFA Investment Dimensions Group, Inc.....	4,256,151	47,711,455
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	615,956	19,790,676
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	571,025	19,740,313
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	322,504	8,559,261
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	220,352	5,493,378
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	274,685	4,293,328
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	273,097	2,684,546
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	250,455	<u>2,679,862</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$140,822,415) [^]		<u><u>\$178,683,491</u></u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies.....	\$178,683,491	—	—	\$178,683,491
TOTAL	\$178,683,491	—	—	\$178,683,491

DIMENSIONAL 2030 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in DFA LTIP Portfolio of		
DFA Investment Dimensions Group, Inc.....	5,216,245	\$ 58,474,104
Investment in U.S. Large Company Portfolio of		
DFA Investment Dimensions Group, Inc.....	919,556	29,545,325
Investment in U.S. Core Equity 1 Portfolio of		
DFA Investment Dimensions Group, Inc.....	852,267	29,462,858
Investment in DFA Inflation-Protected Securities Portfolio of		
DFA Investment Dimensions Group, Inc.....	2,128,517	27,734,575
Investment in Large Cap International Portfolio of		
DFA Investment Dimensions Group, Inc.....	488,768	12,971,890
Investment in Emerging Markets Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	334,151	8,330,395
Investment in DFA Two-Year Global Fixed Income Portfolio of		
DFA Investment Dimensions Group, Inc.....	805,222	7,915,332
Investment in DFA Short-Term Extended Quality Portfolio of		
DFA Investment Dimensions Group, Inc.....	739,746	7,915,287
Investment in International Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	417,668	<u>6,528,158</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$145,438,948)^.....		<u><u>\$188,877,924</u></u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies.....	\$188,877,924	—	—	\$188,877,924
TOTAL.....	\$188,877,924	—	—	\$188,877,924

DIMENSIONAL 2035 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in DFA LTIP Portfolio of		
DFA Investment Dimensions Group, Inc.....	3,627,433	\$ 40,663,524
Investment in U.S. Large Company Portfolio of		
DFA Investment Dimensions Group, Inc.....	1,024,545	32,918,621
Investment in U.S. Core Equity 1 Portfolio of		
DFA Investment Dimensions Group, Inc.....	947,373	32,750,668
Investment in Large Cap International Portfolio of		
DFA Investment Dimensions Group, Inc.....	538,042	14,279,638
Investment in DFA Two-Year Global Fixed Income Portfolio of		
DFA Investment Dimensions Group, Inc.....	1,139,243	11,198,761
Investment in DFA Short-Term Extended Quality Portfolio of		
DFA Investment Dimensions Group, Inc.....	1,046,613	11,198,761
Investment in Emerging Markets Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	365,791	9,119,158
Investment in International Core Equity Portfolio of		
DFA Investment Dimensions Group, Inc.....	457,040	7,143,537
Investment in DFA Inflation-Protected Securities Portfolio of		
DFA Investment Dimensions Group, Inc.....	171,536	<u>2,235,120</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$121,727,857).....		<u>\$161,507,788</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 0.025%		
(Cost \$30,824).....	30,824	<u>30,824</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$121,758,681)^.....		<u><u>\$161,538,612</u></u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$161,507,788	—	—	\$161,507,788
Temporary Cash Investments.....	30,824	—	—	30,824
TOTAL.....	\$161,538,612	—	—	\$161,538,612

DIMENSIONAL 2040 TARGET DATE RETIREMENT INCOME FUND
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	997,064	\$ 32,035,666
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	924,090	31,945,786
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.....	524,262	13,913,910
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	1,243,718	12,225,750
Investment in DFA Short-Term Extended Quality Portfolio of DFA Investment Dimensions Group, Inc.....	1,141,715	12,216,354
Investment in DFA LTIP Portfolio of DFA Investment Dimensions Group, Inc.....	889,042	9,966,161
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	358,435	8,935,774
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	446,576	<u>6,979,991</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$94,702,807).....		<u>\$128,219,392</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 0.025% (Cost \$51,558).....	51,558	<u>51,558</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$94,754,365) ^{^^}		<u>\$128,270,950</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$128,219,392	—	—	\$128,219,392
Temporary Cash Investments.....	51,558	—	—	51,558
TOTAL.....	<u>\$128,270,950</u>	<u>—</u>	<u>—</u>	<u>\$128,270,950</u>

DFA SHORT-DURATION REAL RETURN PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
BONDS — (84.2%)			AUSTRALIA — (Continued)		
AUSTRALIA — (8.5%)			Westpac Banking Corp.		
Australia & New Zealand Banking Group Ltd.			(r)Ω 3M Swap + 1.140%, FRN, 1.205%, 04/24/24..... AUD	500	\$ 359,435
Ω 3.300%, 03/07/22..... AUD	1,000	\$ 709,077	(r)Ω 3M Swap + 0.880%, FRN, 0.925%, 08/16/24..... AUD	3,500	2,502,775
2.625%, 05/19/22.....	250	251,609	# 2.850%, 05/13/26.....	8,700	9,030,318
(r) 3M Swap + 0.760%, FRN, 0.825%, 01/16/25..... AUD	12,000	8,553,539	1.150%, 06/03/26.....	9,800	9,472,254
3.700%, 11/16/25.....	1,300	1,389,491	Ω 4.125%, 06/04/26..... AUD	500	380,909
Australia Government Bond			TOTAL AUSTRALIA.....		<u>157,862,680</u>
Ω 0.250%, 11/21/25..... AUD	33,650	22,747,529	AUSTRIA — (0.0%)		
Ω 4.250%, 04/21/26..... AUD	8,000	6,295,489	Oesterreichische Kontrollbank AG		
Bank of New Zealand			0.500%, 02/02/26.....	1,000	<u>955,281</u>
Ω 1.000%, 03/03/26.....	750	716,936	BELGIUM — (0.0%)		
Commonwealth Bank of Australia			Dexia Credit Local SA		
Ω 2.750%, 03/10/22.....	4,974	4,985,891	Ω 0.250%, 06/02/22..... EUR	350	<u>394,209</u>
Ω 2.750%, 03/10/22.....	200	200,478	CANADA — (14.1%)		
Ω 1.125%, 06/15/26.....	14,375	13,845,348	Bank of Montreal		
Glencore Funding LLC			2.280%, 07/29/24..... CAD	5,750	4,536,898
Ω 4.625%, 04/29/24.....	9,283	9,809,337	1.250%, 09/15/26.....	2,000	1,919,793
#Ω 1.625%, 04/27/26.....	2,300	2,229,379	Bank of Montreal, Floating Rate Note, 3M Swap + 0.990%, FRN		
Macquarie Bank Ltd.			(r)Ω 1.048%, 09/07/23..... AUD	10,070	7,201,402
Ω 3.900%, 01/15/26.....	2,631	2,808,063	Bank of Nova Scotia		
National Australia Bank Ltd.			1.830%, 04/27/22..... CAD	6,000	4,734,343
# 2.500%, 05/22/22.....	1,635	1,645,110	Ω 1.750%, 12/23/22..... GBP	3,500	4,732,087
(r) 3M Swap + 0.920%, FRN, 0.985%, 06/19/24..... AUD	6,000	4,292,496	2.700%, 08/03/26.....	2,000	2,046,675
(r) 3M Swap + 0.770%, FRN, 0.845%, 01/21/25..... AUD	22,600	16,123,102	1.300%, 09/15/26.....	9,182	8,829,608
3.375%, 01/14/26.....	8,197	8,656,922	Canada Government International Bond		
National Australia Bank Ltd., Floating Rate Note			0.750%, 05/19/26.....	4,000	3,843,291
(r) 3M Swap + 0.930%, FRN, 0.992%, 09/26/23..... AUD	6,000	4,286,077	Canadian Imperial Bank of Commerce		
(r)Ω 3M Swap + 1.040%, FRN, 1.089%, 02/26/24..... AUD	2,500	1,791,980	# 0.950%, 10/23/25.....	6,000	5,767,801
New South Wales Treasury Corp.			1.250%, 06/22/26.....	12,500	11,970,375
Ω 4.000%, 05/20/26..... AUD	14,700	11,371,079	Canadian Natural Resources Ltd.		
Queensland Treasury Corp.			# 2.950%, 01/15/23.....	1,568	1,591,407
Ω 3.250%, 07/21/26..... AUD	1,500	1,128,028	3.900%, 02/01/25.....	559	585,031
South Australian Government Financing Authority			2.050%, 07/15/25.....	555	551,664
Ω 3.000%, 07/20/26..... AUD	2,000	1,488,747	CPPIB Capital, Inc.		
Treasury Corp. of Victoria			Ω 0.875%, 09/09/26.....	25,000	24,044,481
0.500%, 11/20/25..... AUD	15,950	10,791,282	Enbridge Pipelines, Inc.		
			3.000%, 08/10/26..... CAD	3,000	2,396,318
			Enbridge, Inc.		
			2.900%, 07/15/22.....	6,010	6,052,876
			National Bank of Canada		
			1.534%, 06/15/26..... CAD	3,880	2,927,482

DFA SHORT-DURATION REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
CANADA — (Continued)			FRANCE — (1.2%)		
Province of British Columbia			Agence Francaise de		
Canada			Developpement EPIC		
# 0.900%, 07/20/26.....	17,100	\$ 16,518,993	Ω 0.625%, 01/22/26.....	4,400	\$ 4,217,157
Province of Ontario Canada			BNP Paribas SA		
1.350%, 03/08/22..... CAD	13,000	10,237,494	Ω 2.950%, 05/23/22.....	2,500	2,518,563
0.625%, 01/21/26.....	3,800	3,639,568	BPCE SA		
1.050%, 04/14/26.....	12,000	11,642,763	Ω 2.375%, 01/14/25.....	2,200	2,202,241
1.350%, 09/08/26..... CAD	16,000	12,219,360	#Ω 1.000%, 01/20/26.....	2,600	2,479,561
Province of Ontario Canada,			Caisse d'Amortissement de la		
Floating Rate Note, 3M			Dette Sociale		
CDOR + 0.050%, FRN			#Ω 0.625%, 02/18/26.....	1,000	958,633
(r) 0.538%, 08/21/23..... CAD	11,600	9,163,466	CREDIT AGRICOLE		
Province of Quebec Canada			LONDON SR		
2.500%, 09/01/26..... CAD	10,000	8,042,717	UNSECURED REGS 01/27		
Province of Quebec Canada,			4.125		
Floating Rate Note			4.125%, 01/10/27.....		
(r) 3M CDOR + 0.545%,			Societe Generale SA	1,000	1,075,667
FRN, 1.258%,			Ω 4.250%, 09/14/23.....	5,000	5,198,620
10/19/23..... CAD	11,250	8,971,148	Ω 2.625%, 10/16/24.....	1,700	1,717,271
(r) 3M CDOR + 0.405%,			TotalEnergies Capital		
FRN, 0.968%,			International SA		
10/13/24..... CAD	30,275	24,218,571	Ω 0.250%, 07/12/23..... EUR	1,500	<u>1,695,651</u>
Province of Saskatchewan			TOTAL FRANCE.....		
Canada			<u>22,063,364</u>		
2.550%, 06/02/26..... CAD	7,000	5,630,012	GERMANY — (3.3%)		
PSP Capital, Inc.			Bayer U.S. Finance II LLC		
0.900%, 06/15/26..... CAD	2,000	1,502,026	Ω 3.375%, 07/15/24.....	5,000	5,138,620
Ω 1.000%, 06/29/26.....	4,469	4,314,050	Ω 4.250%, 12/15/25.....	4,700	5,011,400
Rogers Communications, Inc.			BMW Finance NV		
4.100%, 10/01/23.....	3,000	3,103,659	Ω 0.625%, 10/06/23..... EUR	2,200	2,503,227
Royal Bank of Canada			BMW U.S. Capital LLC		
Ω 1.968%, 03/02/22..... CAD	2,300	1,811,719	Ω 3.450%, 04/12/23.....	2,000	2,048,227
2.000%, 03/21/22..... CAD	15,000	11,825,473	Daimler Finance North		
2.352%, 07/02/24..... CAD	6,500	5,141,502	America LLC		
Suncor Energy, Inc.			Ω 3.300%, 05/19/25.....	2,231	2,322,694
3.100%, 05/15/25.....	2,000	2,063,664	Ω 1.450%, 03/02/26.....	5,333	5,193,395
Thomson Reuters Corp.			Kreditanstalt fuer Wiederaufbau		
2.239%, 05/14/25..... CAD	750	586,412	Ω 1.625%, 04/03/24..... NOK	86,330	9,663,563
Toronto-Dominion Bank			0.625%, 01/22/26.....	7,700	7,396,908
3.005%, 05/30/23..... CAD	5,000	4,007,041	3.200%, 09/11/26..... AUD	600	448,343
Ω 0.625%, 07/20/23..... EUR	7,300	8,302,993	Landeskreditbank		
0.750%, 01/06/26.....	7,500	7,157,258	Baden-Wuerttemberg		
1.200%, 06/03/26.....	6,300	6,058,757	Foerderbank		
Toronto-Dominion Bank,			4.250%, 08/07/25..... AUD		
Floating Rate Note, 3M			Landwirtschaftliche		
Swap + 1.000%, FRN			Rentenbank		
(r)Ω 1.068%, 07/10/24..... AUD	4,000	<u>2,864,304</u>	Ω 4.750%, 05/06/26..... AUD	2,000	1,580,185
TOTAL CANADA.....			NRW Bank		
		<u>262,754,482</u>	1.050%, 03/31/26..... AUD	580	394,543
DENMARK — (0.1%)			Siemens		
Kommunekredit			Financieringsmaatschappij NV		
Ω 0.500%, 01/28/26.....	1,425	<u>1,359,362</u>	1.200%, 03/11/26.....	4,000	3,867,170
FINLAND — (0.0%)			Ω 2.350%, 10/15/26.....	3,500	3,522,656
Nordea Bank Abp			State of North		
Ω 1.500%, 09/30/26.....	1,000	<u>966,270</u>	Rhine-Westphalia Germany		
			Ω 1.000%, 04/21/26.....	8,300	8,052,706

DFA SHORT-DURATION REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
GERMANY — (Continued)			JAPAN — (Continued)		
Volkswagen Group of America Finance LLC			Shire Acquisitions		
Ω 2.850%, 09/26/24.....	500	\$ 511,998	Investments Ireland DAC		
TOTAL GERMANY.....		<u>60,866,367</u>	2.875%, 09/23/23.....	5,000	\$ 5,095,132
IRELAND — (0.7%)			Sumitomo Mitsui Financial Group, Inc.		
AerCap Ireland Capital			3.102%, 01/17/23.....	3,750	3,819,422
DAC/AerCap Global Aviation Trust			2.696%, 07/16/24.....	6,500	6,633,285
1.750%, 01/30/26.....	12,800	12,301,615	0.948%, 01/12/26.....	3,500	3,343,060
4.450%, 04/03/26.....	150	159,541	2.632%, 07/14/26.....	3,000	3,045,509
TOTAL IRELAND.....		<u>12,461,156</u>	Toyota Credit Canada, Inc.		
ITALY — (0.8%)			Ω 2.020%, 02/28/22..... CAD	1,500	1,181,237
Intesa Sanpaolo SpA			2.350%, 07/18/22..... CAD	3,000	2,375,243
Ω 3.125%, 07/14/22.....	400	403,867	2.700%, 01/25/23..... CAD	4,000	3,186,028
Ω 3.250%, 09/23/24.....	4,200	4,312,825	Toyota Motor Credit Corp.		
Republic of Italy Government International Bond			# 1.125%, 06/18/26.....	360	348,161
6.875%, 09/27/23.....	5,500	5,972,781	Toyota Motor Finance		
2.375%, 10/17/24.....	3,961	4,012,681	Netherlands BV		
TOTAL ITALY.....		<u>14,702,154</u>	Ω 0.625%, 09/26/23..... EUR	1,500	1,705,197
JAPAN — (5.3%)			TOTAL JAPAN.....		<u>99,379,732</u>
7-Eleven, Inc.			NETHERLANDS — (1.3%)		
#Ω 0.950%, 02/10/26.....	6,000	5,704,543	BNG Bank NV		
Aircastle Ltd.			Ω 3.250%, 07/15/25..... AUD	1,500	1,114,894
Ω 5.250%, 08/11/25.....	3,320	3,588,844	Cooperatieve Rabobank UA		
4.250%, 06/15/26.....	4,800	5,038,961	Ω 4.875%, 01/10/23..... GBP	350	485,719
American Honda Finance Corp.			Ω 2.625%, 07/22/24.....	1,000	1,019,736
0.550%, 03/17/23..... EUR	3,000	3,399,808	ING Groep NV		
Daiwa Securities Group, Inc.			#Ω 4.625%, 01/06/26.....	8,525	9,316,005
#Ω 3.129%, 04/19/22.....	1,770	1,778,614	LeasePlan Corp. NV		
Mitsubishi UFJ Financial Group, Inc.			Ω 2.875%, 10/24/24.....	1,000	1,015,839
3.407%, 03/07/24.....	1,000	1,034,737	Shell International Finance BV		
2.193%, 02/25/25.....	8,500	8,537,256	Ω 1.000%, 04/06/22..... EUR	6,000	6,757,217
1.412%, 07/17/25.....	2,500	2,440,873	3.250%, 05/11/25.....	4,000	4,180,535
2.757%, 09/13/26.....	786	798,462	TOTAL NETHERLANDS.....		<u>23,889,945</u>
Mizuho Financial Group, Inc.			NEW ZEALAND — (1.1%)		
2.953%, 02/28/22.....	5,000	5,009,730	New Zealand Government Bond		
Nissan Motor Acceptance Corp.			0.500%, 05/15/24..... NZD	31,000	19,654,554
Ω 2.000%, 03/09/26.....	9,350	9,037,917	NORWAY — (2.9%)		
Nissan Motor Co. Ltd.			Aker BP ASA		
Ω 3.522%, 09/17/25.....	2,900	2,992,354	Ω 2.875%, 01/15/26.....	1,000	1,021,037
Nomura Holdings, Inc.			Equinor ASA		
2.648%, 01/16/25.....	600	607,693	1.750%, 01/22/26.....	6,500	6,432,697
1.851%, 07/16/25.....	1,415	1,394,767	Kommunalbanken AS		
1.653%, 07/14/26.....	5,528	5,315,458	4.250%, 07/16/25..... AUD	90	68,998
NTT Finance Corp.			Ω 0.500%, 01/13/26.....	2,500	2,389,781
Ω 1.162%, 04/03/26.....	12,437	11,967,441	Norway Government Bond		
			Ω 3.000%, 03/14/24..... NOK	374,700	43,290,093
			TOTAL NORWAY.....		<u>53,202,606</u>
			SPAIN — (0.6%)		
			Banco Santander SA		
			3.848%, 04/12/23.....	2,000	2,053,089

DFA SHORT-DURATION REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SPAIN — (Continued)			SWEDEN — (Continued)		
Santander Holdings USA, Inc.			Skandinaviska Enskilda		
# 3.400%, 01/18/23.....	3,650	\$ 3,715,113	Banken AB		
3.500%, 06/07/24.....	1,550	1,595,768	#Ω 1.200%, 09/09/26.....	5,250	\$ 5,054,931
3.244%, 10/05/26.....	4,000	4,090,130	Svenska Handelsbanken AB		
			Ω 2.750%, 12/05/22.....	2,000	2,724,470
			Svenska Handelsbanken AB,		
TOTAL SPAIN.....		<u>11,454,100</u>	Floating Rate Note, 3M		
			Swap + 0.450%, FRN		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (9.0%)			(r) 0.505%, 03/04/26.....	5,000	3,510,404
African Development Bank			Swedbank AB		
# 0.875%, 03/23/26.....	10,500	10,164,778	Ω 0.250%, 11/07/22.....	4,400	4,969,548
0.875%, 07/22/26.....	22,400	21,646,957	Ω 1.625%, 12/28/22.....	5,000	6,749,768
Asian Development Bank			Ω 0.400%, 08/29/23.....	250	283,432
1.625%, 01/28/25.....	667	424,765			
0.800%, 11/06/25.....	15,650	10,691,543	TOTAL SWEDEN.....		<u>24,379,425</u>
0.500%, 02/04/26.....	9,102	8,697,399			
1.000%, 04/14/26.....	2,000	1,946,784	SWITZERLAND — (1.7%)		
0.500%, 05/05/26.....	10,700	7,139,676	Credit Suisse Group AG		
Asian Infrastructure			# 3.750%, 03/26/25.....	1,200	1,248,713
Investment Bank			4.550%, 04/17/26.....	9,150	9,855,516
Ω 1.000%, 05/06/26.....	17,500	11,921,214	Nestle Holdings, Inc.		
European Bank for			Ω 0.625%, 01/15/26.....	6,000	5,735,684
Reconstruction &			Roche Holdings, Inc.		
Development			Ω 0.991%, 03/05/26.....	7,209	6,958,717
0.500%, 01/28/26.....	20,000	19,128,464	UBS Group AG		
European Investment Bank			4.125%, 09/24/25.....	3,000	3,189,637
1.500%, 01/26/24.....	50,000	5,592,703	# 4.125%, 04/15/26.....	5,000	5,344,776
0.375%, 03/26/26.....	3,000	2,855,809			
Inter-American Development Bank			TOTAL SWITZERLAND.....		<u>32,333,043</u>
Ω 2.750%, 10/30/25.....	1,000	732,985			
0.875%, 04/20/26.....	8,650	8,364,028	UNITED KINGDOM — (3.2%)		
4.250%, 06/11/26.....	21,500	16,699,002	AstraZeneca PLC		
1.000%, 06/29/26.....	25,000	18,899,618	0.700%, 04/08/26.....	4,000	3,801,523
International Bank for			Barclays PLC		
Reconstruction &			4.375%, 01/12/26.....	4,400	4,699,336
Development			BAT International Finance PLC		
0.500%, 05/18/26.....	1,572	1,047,821	Ω 3.950%, 06/15/25.....	2,000	2,105,744
International Bank for			1.668%, 03/25/26.....	4,500	4,334,360
Reconstruction &			BP Capital Markets America,		
Development, Floating			Inc.		
Rate Note, SOFR +			3.119%, 05/04/26.....	1,244	1,288,630
0.310%, FRN			BP Capital Markets PLC		
(r) 0.359%, 09/18/25.....	9,000	9,052,740	# 3.814%, 02/10/24.....	709	740,050
International Finance Corp.			CNH Industrial Capital LLC		
0.375%, 09/10/25.....	2,000	1,204,952	4.375%, 04/05/22.....	3,000	3,018,459
Ω 3.200%, 07/22/26.....	2,500	1,866,208	4.200%, 01/15/24.....	210	219,175
Nordic Investment Bank			HSBC Holdings PLC		
1.875%, 04/10/24.....	75,000	8,435,181	# 3.600%, 05/25/23.....	775	797,678
# 0.500%, 01/21/26.....	2,000	1,914,867	3.900%, 05/25/26.....	8,500	8,995,618
			Linde, Inc.		
TOTAL SUPRANATIONAL			1.200%, 02/12/24.....	6,625	7,641,270
ORGANIZATION			LSEGA Financing PLC		
OBLIGATIONS.....		<u>168,427,494</u>	Ω 1.375%, 04/06/26.....	4,064	3,911,907
			Nationwide Building Society		
SWEDEN — (1.3%)			Ω 3.900%, 07/21/25.....	1,000	1,055,674
Kommuninvest I Sverige AB			Ω 1.500%, 10/13/26.....	6,000	5,787,359
Ω 1.000%, 11/13/23.....	10,000	1,086,872	1.500%, 10/13/26.....	1,500	1,446,840

DFA SHORT-DURATION REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value†</u>		<u>Face Amount[^] (000)</u>	<u>Value†</u>
UNITED KINGDOM — (Continued)			UNITED STATES — (Continued)		
Natwest Group PLC			Boardwalk Pipelines LP		
4.800%, 04/05/26.	7,200	\$ 7,840,557	5.950%, 06/01/26.	1,600	\$ 1,799,025
Reynolds American, Inc.			Boeing Co.		
4.450%, 06/12/25.	1,500	<u>1,590,670</u>	2.800%, 03/01/23.	3,300	3,344,043
TOTAL UNITED KINGDOM...		<u>59,274,850</u>	2.600%, 10/30/25.	7,882	7,927,274
UNITED STATES — (29.1%)			3.100%, 05/01/26.	1,000	1,015,828
AbbVie, Inc.			2.250%, 06/15/26.	154	152,038
3.250%, 10/01/22.	2,300	2,323,260	Booking Holdings, Inc.		
2.900%, 11/06/22.	1,000	1,013,917	2.750%, 03/15/23.	4,500	4,571,588
Aetna, Inc.			# 3.650%, 03/15/25.	1,697	1,782,182
2.750%, 11/15/22.	825	832,950	Broadcom, Inc.		
Aflac, Inc.			4.700%, 04/15/25.	4,350	4,672,079
1.125%, 03/15/26.	603	582,657	4.250%, 04/15/26.	4,000	4,273,464
Albemarle Corp.			Brown & Brown, Inc.		
4.150%, 12/01/24.	600	634,512	4.200%, 09/15/24.	10,428	10,987,547
Amazon.com, Inc.			Bunge Ltd. Finance Corp.		
1.000%, 05/12/26.	1,500	1,455,423	3.000%, 09/25/22.	3,000	3,034,553
American Express Co.			4.350%, 03/15/24.	5,034	5,284,961
2.500%, 08/01/22.	7,383	7,440,587	1.630%, 08/17/25.	400	392,362
American Tower Corp.			Campbell Soup Co.		
1.600%, 04/15/26.	5,500	5,324,041	2.500%, 08/02/22.	1,000	1,008,242
3.375%, 10/15/26.	3,000	3,119,587	3.650%, 03/15/23.	3,143	3,219,705
Ameriprise Financial, Inc.			Capital One Financial Corp.		
2.875%, 09/15/26.	1,000	1,031,799	# 3.200%, 01/30/23.	6,000	6,114,670
AmerisourceBergen Corp.			3.200%, 02/05/25.	1,900	1,959,446
3.400%, 05/15/24.	4,000	4,143,058	Cargill, Inc.		
Amgen, Inc.			Ω 0.750%, 02/02/26.	900	860,781
# 2.600%, 08/19/26.	7,480	7,636,748	Caterpillar Financial Services Corp.		
Anthem, Inc.			# 2.625%, 03/01/23.	500	507,555
3.125%, 05/15/22.	1,907	1,920,221	Celanese U.S. Holdings LLC		
1.500%, 03/15/26.	3,000	2,935,483	1.400%, 08/05/26.	1,973	1,895,414
Aon PLC			CenterPoint Energy, Inc.		
3.500%, 06/14/24.	200	207,359	1.450%, 06/01/26.	500	484,860
Apple, Inc.			Chevron Corp.		
0.700%, 02/08/26.	3,120	2,995,778	2.498%, 03/03/22.	4,680	4,680,274
Ares Capital Corp.			# 2.954%, 05/16/26.	4,100	4,259,234
3.250%, 07/15/25.	4,860	4,950,034	Chevron USA, Inc.		
3.875%, 01/15/26.	6,750	6,956,191	0.687%, 08/12/25.	1,000	964,245
# 2.150%, 07/15/26.	1,000	964,192	Church & Dwight Co., Inc.		
Arizona Public Service Co.			2.875%, 10/01/22.	1,000	1,012,756
3.150%, 05/15/25.	3,842	3,960,315	Cigna Corp.		
Arrow Electronics, Inc.			3.750%, 07/15/23.	1,084	1,118,014
3.250%, 09/08/24.	1,400	1,439,859	1.250%, 03/15/26.	11,000	10,616,747
AT&T, Inc.			Citigroup, Inc.		
3.000%, 06/30/22.	620	623,315	3.875%, 10/25/23.	530	552,534
Autodesk, Inc.			3.700%, 01/12/26.	2,000	2,118,775
3.600%, 12/15/22.	1,000	1,016,492	3.400%, 05/01/26.	6,000	6,301,740
Avnet, Inc.			3.200%, 10/21/26.	4,000	4,145,847
4.625%, 04/15/26.	5,000	5,354,308	Citizens Bank NA		
Baltimore Gas & Electric Co.			3.700%, 03/29/23.	8,178	8,374,739
3.350%, 07/01/23.	610	624,361	CNA Financial Corp.		
Bank of America Corp.			3.950%, 05/15/24.	3,000	3,128,160
3.300%, 01/11/23.	500	510,782	Comcast Cable		
3.500%, 04/19/26.	4,000	4,220,231	Communications Holdings, Inc.		
Berkshire Hathaway, Inc.			# 9.455%, 11/15/22.	1,159	1,236,120
0.750%, 03/16/23. EUR	600	680,171			

DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Conagra Brands, Inc.			Flex Ltd.		
3.200%, 01/25/23.	1,083	\$ 1,099,143	5.000%, 02/15/23.	8,000	\$8,292,110
Constellation Brands, Inc.			3.750%, 02/01/26.	3,237	3,395,724
3.200%, 02/15/23.	1,706	1,734,943	Franklin Resources, Inc.		
Crown Castle International Corp.			2.850%, 03/30/25.	1,700	1,751,962
1.050%, 07/15/26.	4,000	3,774,665	General Mills, Inc.		
CVS Health Corp.			2.600%, 10/12/22.	4,385	4,431,379
# 3.500%, 07/20/22.	2,500	2,521,484	General Motors Financial Co., Inc.		
2.750%, 12/01/22.	2,500	2,526,482	3.250%, 01/05/23.	500	508,597
Discover Financial Services			2.750%, 06/20/25.	6,300	6,379,591
3.750%, 03/04/25.	250	261,659	1.250%, 01/08/26.	6,640	6,348,557
Discovery Communications LLC			Gilead Sciences, Inc.		
3.450%, 03/15/25.	200	206,679	3.650%, 03/01/26.	4,700	4,965,859
4.900%, 03/11/26.	2,000	2,170,389	Global Payments, Inc.		
Dollar General Corp.			3.750%, 06/01/23.	4,480	4,582,453
3.250%, 04/15/23.	2,320	2,362,587	2.650%, 02/15/25.	2,500	2,525,625
Duke Energy Corp.			1.200%, 03/01/26.	700	666,748
2.400%, 08/15/22.	1,357	1,366,474	Goldman Sachs Group, Inc.		
2.650%, 09/01/26.	2,900	2,955,597	# 3.625%, 01/22/23.	205	210,230
DXC Technology Co.			3.750%, 05/22/25.	1,500	1,569,632
# 1.800%, 09/15/26.	1,069	1,034,136	# 3.750%, 02/25/26.	1,800	1,901,068
eBay, Inc.			Halliburton Co.		
2.750%, 01/30/23.	417	423,268	3.500%, 08/01/23.	500	512,388
Edison International			Harley-Davidson Financial Services, Inc.		
2.400%, 09/15/22.	300	302,050	Ω 2.550%, 06/09/22.	2,924	2,934,281
2.950%, 03/15/23.	2,998	3,029,193	Ω 3.350%, 02/15/23.	500	508,857
4.950%, 04/15/25.	5,257	5,659,674	Hewlett Packard Enterprise Co.		
Energy Transfer L.P.			4.450%, 10/02/23.	921	962,248
4.050%, 03/15/25.	300	313,845	1.750%, 04/01/26.	1,000	976,688
Energy Transfer LP			HP, Inc.		
3.450%, 01/15/23.	53	53,846	2.200%, 06/17/25.	5,500	5,510,602
4.750%, 01/15/26.	10,000	10,739,895	International Business Machines Corp.		
Enterprise Products Operating LLC			3.300%, 05/15/26.	6,000	6,270,293
3.350%, 03/15/23.	1,200	1,222,083	J M Smucker Co.		
3.700%, 02/15/26.	357	376,581	3.500%, 03/15/25.	1,000	1,048,318
EOG Resources, Inc.			John Deere Capital Corp.		
4.150%, 01/15/26.	2,723	2,937,585	2.700%, 01/06/23.	2,000	2,033,729
Equifax, Inc.			JPMorgan Chase & Co.		
# 3.950%, 06/15/23.	5,000	5,152,029	# 3.250%, 09/23/22.	2,422	2,460,175
Equinix, Inc.			3.300%, 04/01/26.	1,500	1,566,652
1.450%, 05/15/26.	400	385,726	3.200%, 06/15/26.	9,500	9,879,538
ERAC USA Finance LLC			Kellogg Co.		
Ω 3.850%, 11/15/24.	1,000	1,047,231	3.250%, 04/01/26.	545	567,090
Exelon Generation Co. LLC			Kroger Co.		
3.250%, 06/01/25.	4,000	4,139,425	2.800%, 08/01/22.	500	503,791
Exxon Mobil Corp.			Laboratory Corp. of America Holdings		
# 3.043%, 03/01/26.	3,000	3,116,288	4.000%, 11/01/23.	5,000	5,172,866
Fidelity & Guaranty Life Holdings, Inc.			1.550%, 06/01/26.	1,000	969,566
Ω 5.500%, 05/01/25.	4,000	4,393,666	Lazard Group LLC		
Fidelity National Information Services, Inc.			3.750%, 02/13/25.	1,000	1,047,057
1.150%, 03/01/26.	1,600	1,531,094	Manufacturers & Traders Trust Co.		
Fifth Third Bancorp			2.900%, 02/06/25.	1,500	1,549,352
3.500%, 03/15/22.	2,000	2,001,872			

DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Marathon Petroleum Corp.			3.125%, 05/15/23.....	890	\$ 909,219
4.700%, 05/01/25.....	3,200	\$3,441,065	Public Storage		
5.125%, 12/15/26.....	284	317,752	0.875%, 02/15/26.....	1,000	958,936
McKesson Corp.			PulteGroup, Inc.		
# 2.700%, 12/15/22.....	2,451	2,477,066	5.500%, 03/01/26.....	1,000	1,115,500
2.850%, 03/15/23.....	1,220	1,234,892	Raytheon Technologies Corp.		
Merck & Co., Inc.			3.950%, 08/16/25.....	1,000	1,065,400
# 0.750%, 02/24/26.....	4,000	3,842,972	Reinsurance Group of		
Morgan Stanley			America, Inc.		
3.125%, 01/23/23.....	5,400	5,503,017	4.700%, 09/15/23.....	4,600	4,822,961
Morgan Stanley Domestic			Ross Stores, Inc.		
Holdings, Inc.			4.600%, 04/15/25.....	1,000	1,075,212
2.950%, 08/24/22.....	8,280	8,357,058	Royalty Pharma PLC		
Mosaic Co.			1.200%, 09/02/25.....	1,950	1,872,619
# 3.250%, 11/15/22.....	1,000	1,015,275	Ryder System, Inc.		
MPLX LP			2.875%, 06/01/22.....	383	385,052
4.875%, 12/01/24.....	1,330	1,422,816	3.400%, 03/01/23.....	1,200	1,225,476
1.750%, 03/01/26.....	4,200	4,094,505	Sherwin-Williams Co.		
Mylan, Inc.			2.750%, 06/01/22.....	207	207,974
4.200%, 11/29/23.....	200	207,585	Simon Property Group L.P.		
National Rural Utilities			3.300%, 01/15/26.....	600	625,236
Cooperative Finance Corp.			Southwest Airlines Co.		
1.000%, 06/15/26.....	1,800	1,725,383	4.750%, 05/04/23.....	1,000	1,038,105
National Securities Clearing			5.250%, 05/04/25.....	3,000	3,272,639
Corp.			Southwestern Electric Power		
Ω 0.750%, 12/07/25.....	500	478,951	Co.		
NetApp, Inc.			1.650%, 03/15/26.....	7,381	7,202,092
3.250%, 12/15/22.....	2,000	2,017,485	Steel Dynamics, Inc.		
Nucor Corp.			2.400%, 06/15/25.....	100	100,813
2.000%, 06/01/25.....	2,000	1,994,932	UBS AG		
Omnicom Group,			Ω 1.250%, 06/01/26.....	4,000	3,855,181
Inc./Omnicom Capital, Inc.			United Parcel Service, Inc.		
3.600%, 04/15/26.....	2,250	2,366,906	2.450%, 10/01/22.....	300	303,264
Oracle Corp.			UnitedHealth Group, Inc.		
2.500%, 10/15/22.....	2,000	2,020,157	# 1.150%, 05/15/26.....	500	484,332
1.650%, 03/25/26.....	4,000	3,867,945	Utah Acquisition Sub, Inc.		
PACCAR Financial Corp.			3.950%, 06/15/26.....	2,400	2,534,057
# 2.650%, 05/10/22.....	4,750	4,778,341	Valero Energy Corp.		
Penske Truck Leasing Co. LP/PTL			2.850%, 04/15/25.....	2,200	2,245,267
Finance Corp.			3.400%, 09/15/26.....	300	311,780
Ω 4.250%, 01/17/23.....	822	845,423	Ventas Realty LP		
Ω 4.125%, 08/01/23.....	700	724,148	2.650%, 01/15/25.....	800	813,901
Ω 4.450%, 01/29/26.....	1,572	1,694,500	Verizon Communications, Inc.		
Perrigo Finance Unlimited			3.376%, 02/15/25.....	1,000	1,046,676
Co.			1.450%, 03/20/26.....	5,800	5,660,770
3.900%, 12/15/24.....	500	508,939	VF Corp.		
Philip Morris International, Inc.			# 2.400%, 04/23/25.....	5,700	5,788,780
2.375%, 08/17/22.....	200	201,465	ViacomCBS, Inc.		
2.750%, 02/25/26.....	3,736	3,826,037	# 3.500%, 01/15/25.....	100	103,723
0.875%, 05/01/26.....	1,000	948,813	4.750%, 05/15/25.....	6,900	7,419,652
Phillips 66 Partners LP			Visa, Inc.		
2.450%, 12/15/24.....	3,393	3,438,330	3.150%, 12/14/25.....	571	598,842
# 3.605%, 02/15/25.....	3,333	3,462,278	VMware, Inc.		
PPG Industries, Inc.			# 1.400%, 08/15/26.....	12,325	11,806,101
1.200%, 03/15/26.....	5,374	5,181,208	Vornado Realty LP		
Principal Financial Group, Inc.			2.150%, 06/01/26.....	9,500	9,350,800
3.300%, 09/15/22.....	1,516	1,537,714			

DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			U.S. Treasury Notes		
Walgreens Boots Alliance, Inc.			2.625%, 06/30/23	50,000	\$ 51,146,484
3.450%, 06/01/26	677	\$ 708,100	0.625%, 10/15/24	13,000	12,757,266
Walt Disney Co.			0.750%, 11/15/24	12,000	11,801,250
1.750%, 01/13/26	2,638	2,613,440	0.250%, 08/31/25	50,000	47,839,844
Waste Management, Inc.			0.250%, 10/31/25	5,000	4,771,875
2.400%, 05/15/23	200	202,741	0.500%, 02/28/26	11,000	10,541,523
Wells Fargo & Co.			0.750%, 03/31/26	19,000	18,378,789
2.094%, 04/25/22	CAD 1,000	789,057	0.750%, 04/30/26	4,000	3,865,469
# 3.550%, 09/29/25	800	839,960	0.750%, 05/31/26	94,000	90,739,375
3.000%, 04/22/26	10,840	11,142,486	0.875%, 06/30/26	12,000	11,638,125
2.975%, 05/19/26	CAD 1,000	795,138			
Western Union Co.			TOTAL U.S. TREASURY OBLIGATIONS		<u>268,578,436</u>
1.350%, 03/15/26	11,347	10,908,451	TOTAL INVESTMENT SECURITIES		
Whirlpool Corp.			(Cost \$1,882,346,572)		<u>1,837,489,491</u>
# 3.700%, 03/01/23	2,170	2,222,561			
Williams Cos., Inc.					
3.700%, 01/15/23	3,190	3,246,369			
3.900%, 01/15/25	2,161	2,275,046			
Zimmer Biomet Holdings, Inc.					
# 3.150%, 04/01/22	950	951,899			
# 3.050%, 01/15/26	2,000	2,048,097			
Zoetis, Inc.					
# 3.250%, 02/01/23	2,476	2,516,270			
TOTAL UNITED STATES		<u>542,529,981</u>			
TOTAL BONDS		<u>1,568,911,055</u>			
U.S. TREASURY OBLIGATIONS — (14.4%)					
U.S. Treasury Inflation Indexed Bonds					
0.125%, 10/15/26	4,780	5,098,436			

As of January 31, 2022, DFA Short-Duration Real Return Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD 25,092,318	AUD 34,897,033	HSBC Bank	02/02/22	\$ 418,368
AUD 34,897,033	USD 24,617,414	Mellon Bank	02/02/22	56,536
GBP 10,999,441	USD 14,751,570	State Street Bank and Trust	02/02/22	41,572
USD 142,723,238	AUD 198,264,693	State Street Bank and Trust	02/07/22	2,537,908
USD 22,276,859	NZD 32,520,630	State Street Bank and Trust	02/08/22	879,792
USD 68,954,792	NOK 612,139,751	Citibank, N.A.	02/11/22	138,615
USD 80,224,285	CAD 100,991,753	HSBC Bank	03/02/22	776,348
USD 57,722,584	CAD 73,233,024	HSBC Bank	03/07/22	112,713
USD 22,139,672	EUR 19,447,821	State Street Bank and Trust	04/11/22	255,511
USD 16,874,380	EUR 14,838,345	State Street Bank and Trust	04/20/22	172,887
USD 1,102,556	SEK 10,208,561	Morgan Stanley and Co. International	04/25/22	6,645
Total Appreciation				<u>\$5,396,895</u>
USD 14,563,416	GBP 10,999,441	State Street Bank and Trust	02/02/22	\$ (229,726)
USD 8,611,793	CAD 11,003,195	HSBC Bank	02/08/22	(44,254)

DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	23,203,652	AUD	32,876,421	Mellon Bank	04/29/22	\$ (53,329)
USD	14,757,260	GBP	11,008,565	State Street Bank and Trust	04/29/22	(41,450)
Total (Depreciation)						\$ (368,759)
Total Appreciation (Depreciation)						\$5,028,136

As of January 31, 2022, DFA Short-Duration Real Return Portfolio had entered into the following outstanding Inflation Swaps:

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
Bank of America Corp.....	3.070% Fixed	CPI	Maturity	USD 18,000,000	01/25/25	—	—	\$ 35,615	\$ 35,615
Bank of America Corp.....	2.933% Fixed	CPI	Maturity	USD 48,000,000	08/17/23	—	—	1,324,415	1,324,415
Bank of America Corp.....	2.905% Fixed	CPI	Maturity	USD 21,000,000	10/08/24	—	—	439,285	439,285
Bank of America Corp.....	2.889% Fixed	CPI	Maturity	USD 20,000,000	08/04/24	—	—	642,527	642,527
Bank of America Corp.....	2.820% Fixed	CPI	Maturity	USD 44,000,000	09/03/24	—	—	1,183,507	1,183,507
Bank of America Corp.....	2.736% Fixed	CPI	Maturity	USD 54,000,000	07/29/26	—	—	2,022,078	2,022,078
Bank of America Corp.....	2.712% Fixed	CPI	Maturity	USD 25,000,000	06/07/26	—	—	1,214,730	1,214,730
Bank of America Corp.....	2.699% Fixed	CPI	Maturity	USD 24,000,000	07/27/26	—	—	954,032	954,032
Bank of America Corp.....	2.608% Fixed	CPI	Maturity	USD 44,000,000	06/17/26	—	—	2,289,336	2,289,336
Bank of America Corp.....	2.602% Fixed	CPI	Maturity	USD 60,000,000	07/09/26	—	—	2,892,315	2,892,315
Bank of America Corp.....	2.581% Fixed	CPI	Maturity	USD 31,000,000	04/16/26	—	—	1,852,480	1,852,480
Bank of America Corp.....	2.580% Fixed	CPI	Maturity	USD 29,000,000	06/15/26	—	—	1,561,888	1,561,888
Bank of America Corp.....	2.495% Fixed	CPI	Maturity	USD 43,000,000	03/16/26	—	—	2,811,835	2,811,835
Bank of America Corp.....	2.340% Fixed	CPI	Maturity	USD 21,000,000	09/26/23	—	—	984,437	984,437
Bank of America Corp.....	2.208% Fixed	CPI	Maturity	USD 26,000,000	02/01/23	—	—	1,317,939	1,317,939
Bank of America Corp.....	1.598% Fixed	CPI	Maturity	USD 42,000,000	07/23/23	—	—	3,989,273	3,989,273
Bank of America Corp.....	1.310% Fixed	CPI	Maturity	USD 38,000,000	06/24/24	—	—	4,415,173	4,415,173
Citibank, N.A.....	3.590% Fixed	CPI	Maturity	USD 28,000,000	10/29/23	—	—	209,928	209,928
Citibank, N.A.....	3.546% Fixed	CPI	Maturity	USD 30,000,000	11/01/23	—	—	249,701	249,701
Citibank, N.A.....	3.361% Fixed	CPI	Maturity	USD 48,000,000	01/18/24	—	—	7,200	7,200
Citibank, N.A.....	3.255% Fixed	CPI	Maturity	USD 57,000,000	10/19/23	—	—	810,753	810,753
Citibank, N.A.....	2.965% Fixed	CPI	Maturity	USD 20,000,000	09/01/23	—	—	465,984	465,984
Citibank, N.A.....	2.539% Fixed	CPI	Maturity	USD 30,000,000	04/07/26	—	—	1,874,204	1,874,204
Citibank, N.A.....	2.255% Fixed	CPI	Maturity	USD 29,000,000	02/19/22	—	—	1,373,189	1,373,189
Citibank, N.A.....	2.196% Fixed	CPI	Maturity	USD 24,000,000	05/31/23	—	—	1,290,798	1,290,798
Citibank, N.A.....	2.182% Fixed	CPI	Maturity	USD 23,000,000	01/19/23	—	—	1,196,806	1,196,806
Citibank, N.A.....	2.041% Fixed	CPI	Maturity	USD 24,000,000	10/17/22	—	—	1,506,301	1,506,301
Citibank, N.A.....	1.998% Fixed	CPI	Maturity	USD 23,000,000	12/10/23	—	—	1,557,347	1,557,347

DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
Citibank, N.A.....	1.303% Fixed	CPI	Maturity	USD 25,000,000	06/22/25	—	—	\$ 3,283,269	\$ 3,283,269
Citibank, N.A.....	0.530% Fixed	CPI	Maturity	USD 35,000,000	03/11/22	—	—	2,617,356	2,617,356
Deutsche Bank AG.....	3.345% Fixed	CPI	Maturity	USD 30,000,000	11/01/24	—	—	219,519	219,519
Deutsche Bank AG.....	3.318% Fixed	CPI	Maturity	USD 25,000,000	11/29/25	—	—	20,597	20,597
Deutsche Bank AG.....	3.275% Fixed	CPI	Maturity	USD 43,000,000	11/08/24	—	—	399,166	399,166
Deutsche Bank AG.....	3.223% Fixed	CPI	Maturity	USD 20,000,000	12/01/25	—	—	92,591	92,591
Deutsche Bank AG.....	2.860% Fixed	CPI	Maturity	USD 30,000,000	09/24/23	—	—	690,457	690,457
Deutsche Bank AG.....	2.778% Fixed	CPI	Maturity	USD 36,000,000	05/07/26	—	—	1,736,683	1,736,683
Deutsche Bank AG.....	2.748% Fixed	CPI	Maturity	USD 25,000,000	05/17/26	—	—	1,231,513	1,231,513
Deutsche Bank AG.....	2.735% Fixed	CPI	Maturity	USD 31,000,000	05/27/26	—	—	1,518,975	1,518,975
Deutsche Bank AG.....	2.710% Fixed	CPI	Maturity	USD 27,000,000	05/25/26	—	—	1,367,166	1,367,166
Deutsche Bank AG.....	2.698% Fixed	CPI	Maturity	USD 32,000,000	06/08/26	—	—	1,569,277	1,569,277
Deutsche Bank AG.....	2.695% Fixed	CPI	Maturity	USD 32,000,000	09/24/25	—	—	915,513	915,513
Deutsche Bank AG.....	2.623% Fixed	CPI	Maturity	USD 40,000,000	07/14/26	—	—	1,847,577	1,847,577
Deutsche Bank AG.....	2.588% Fixed	CPI	Maturity	USD 40,000,000	06/24/26	—	—	2,071,963	2,071,963
Deutsche Bank AG.....	2.508% Fixed	CPI	Maturity	USD 40,000,000	04/12/26	—	—	2,558,246	2,558,246
Deutsche Bank AG.....	2.423% Fixed	CPI	Maturity	USD 45,000,000	03/08/26	—	—	3,125,757	3,125,757
Deutsche Bank AG.....	2.420% Fixed	CPI	Maturity	USD 20,000,000	03/05/26	—	—	1,390,415	1,390,415
Deutsche Bank AG.....	2.325% Fixed	CPI	Maturity	USD 42,000,000	03/02/26	—	—	3,129,250	3,129,250
Deutsche Bank AG.....	2.210% Fixed	CPI	Maturity	USD 45,000,000	02/17/22	—	—	2,127,965	2,127,965
Deutsche Bank AG.....	2.186% Fixed	CPI	Maturity	USD 28,000,000	01/15/23	—	—	1,696,002	1,696,002
Deutsche Bank AG.....	1.938% Fixed	CPI	Maturity	USD 25,000,000	09/08/22	—	—	1,661,420	1,661,420
Deutsche Bank AG.....	1.540% Fixed	CPI	Maturity	USD 20,000,000	07/15/25	—	—	2,480,108	2,480,108
Deutsche Bank AG.....	1.518% Fixed	CPI	Maturity	USD 34,000,000	07/20/24	—	—	3,823,126	3,823,126
Total Appreciation.....								\$82,046,987	\$82,046,987
Bank of America Corp.....	3.243% Fixed	CPI	Maturity	USD 26,000,000	01/14/25	—	—	(33,117)	(33,117)
Citibank, N.A.....	4.010% Fixed	CPI	Maturity	USD 35,000,000	11/18/23	—	—	(47,674)	(47,674)
Citibank, N.A.....	3.299% Fixed	CPI	Maturity	USD 21,000,000	02/01/24	—	—	(21,625)	(21,625)
Citibank, N.A.....	3.125% Fixed	CPI	Maturity	USD 42,000,000	01/31/25	—	—	(32,162)	(32,162)
Deutsche Bank AG.....	3.280% Fixed	CPI	Maturity	USD 20,000,000	01/05/25	—	—	(15,899)	(15,899)
Total (Depreciation).....								\$ (150,477)	\$ (150,477)
Total Appreciation (Depreciation).....								\$81,896,510	\$81,896,510

DFA SHORT-DURATION REAL RETURN PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 157,862,680	—	\$ 157,862,680
Austria.....	—	955,281	—	955,281
Belgium.....	—	394,209	—	394,209
Canada.....	—	262,754,482	—	262,754,482
Denmark.....	—	1,359,362	—	1,359,362
Finland.....	—	966,270	—	966,270
France.....	—	22,063,364	—	22,063,364
Germany.....	—	60,866,367	—	60,866,367
Ireland.....	—	12,461,156	—	12,461,156
Italy.....	—	14,702,154	—	14,702,154
Japan.....	—	99,379,732	—	99,379,732
Netherlands.....	—	23,889,945	—	23,889,945
New Zealand.....	—	19,654,554	—	19,654,554
Norway.....	—	53,202,606	—	53,202,606
Spain.....	—	11,454,100	—	11,454,100
Supranational Organization Obligations.....	—	168,427,494	—	168,427,494
Sweden.....	—	24,379,425	—	24,379,425
Switzerland.....	—	32,333,043	—	32,333,043
United Kingdom.....	—	59,274,850	—	59,274,850
United States.....	—	542,529,981	—	542,529,981
U.S. Treasury Obligations.....	—	268,578,436	—	268,578,436
Securities Lending Collateral.....	—	26,472,339	—	26,472,339
Forward Currency Contracts**.....	—	5,028,136	—	5,028,136
Swap Agreements**.....	—	81,896,510	—	81,896,510
TOTAL.....	—	\$1,950,886,476	—	\$1,950,886,476

** Valued at the unrealized appreciation/(depreciation) on the investment.

**DFA MUNICIPAL REAL RETURN PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2022

(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (100.0%)			CALIFORNIA — (Continued)		
ALABAMA — (0.7%)			Santa Clara County		
Alabama State (GO) Series A			Financing Authority (RB)		
5.000%, 08/01/23	2,200	\$2,337,677	Series A		
Water Works Board of the			5.000%, 05/01/25	540	\$ 606,268
City of Birmingham (RB)			Santa Clara County		
Series B			Financing Authority,		
□ 5.000%, 01/01/45			California Lease (RB)		
(Pre-refunded @			Series A		
\$100, 1/1/25).....	5,625	<u>6,244,828</u>	5.000%, 05/01/26	1,435	1,657,812
TOTAL ALABAMA.....		<u>8,582,505</u>	State of California (GO)		
ALASKA — (0.3%)			3.000%, 03/01/26	2,000	2,131,165
City of Anchorage (GO)			5.000%, 08/01/26	9,000	10,418,055
Series B			3.500%, 08/01/27	1,500	1,660,903
5.000%, 09/01/23	600	638,572	5.000%, 08/01/27	4,000	4,744,895
City of Anchorage (GO)			5.000%, 12/01/27	1,590	1,900,098
Series D			State of California (GO)		
5.000%, 09/01/23	2,585	<u>2,751,183</u>	Series B		
TOTAL ALASKA.....		<u>3,389,755</u>	5.000%, 09/01/25	3,140	3,547,076
ARIZONA — (0.4%)			5.000%, 09/01/26	1,000	1,160,069
Arizona State University (RB)			State of California		
Series A			5.000%, 10/01/29	1,000	<u>1,140,345</u>
□ 5.000%, 07/01/42			TOTAL CALIFORNIA.....		<u>45,602,847</u>
(Pre-refunded @			COLORADO — (1.1%)		
\$100, 7/1/22).....	4,000	4,075,668	City of Colorado Springs CO		
City of Tucson (GO) Series A			Utilities System Revenue		
5.000%, 07/01/22	500	509,522	(RB) Series A-1		
Maricopa County High School			5.000%, 11/15/26	3,000	3,515,294
District No. 210-Phoenix			City of Colorado Springs		
(GO)			Utilities System Revenue		
3.000%, 07/01/23	650	<u>670,245</u>	(RB) Series A		
TOTAL ARIZONA.....		<u>5,255,435</u>	5.000%, 11/15/23	1,650	1,771,668
CALIFORNIA — (3.7%)			City of Colorado Springs		
Los Angeles Unified School			Utilities System Revenue		
District			(RB) Series B		
5.000%, 07/01/25	4,920	5,545,885	5.000%, 11/15/25	550	627,014
5.000%, 07/01/23.....	6,935	7,343,603	Denver City & County School		
Palomar Community College			District No. 1 (GO) (ST AID		
District (GO)			WITHHLDG) Series B		
□ 5.000%, 05/01/31			5.000%, 12/01/24	900	997,697
(Pre-refunded @			El Paso County School		
\$100, 5/01/25).....	790	886,409	District No. 2 Harrison		
San Diego Unified School			(GO) (ST AID WITHHLDG)		
District (GO) Series N-2			5.000%, 12/01/23	1,825	1,959,658
5.000%, 07/01/23	2,700	2,860,264	5.000%, 12/01/26	335	393,520

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
COLORADO — (Continued)			DISTRICT OF COLUMBIA — (Continued)		
Garfield Pitkin & Eagle			District of Columbia (GO)		
Counties School District			Series E		
No. Re-1 Roaring Fork			5.000%, 06/01/26	1,875	\$ 2,172,862
(GO) (ST AID WITHHLDG)			Washington Metropolitan		
□ 5.000%, 12/15/29			Area Transit Authority (RB)		
(Pre-refunded @			Series A-1		
\$100, 12/15/25).....	520	\$ 594,714	5.000%, 07/01/27	4,535	<u>5,377,050</u>
Jefferson County School			TOTAL DISTRICT OF		
District R-1 (GO) (ST AID			COLUMBIA.....		<u>8,748,849</u>
WITHHLDG) Series 1			FLORIDA — (1.6%)		
5.250%, 12/15/24	1,000	1,117,528	Collier County Water-Sewer		
Weld County School District			District (RB)		
No. 6 Greeley (GO) (ST			5.000%, 07/01/25	345	389,755
AID WITHHLDG)			Florida Department of		
5.000%, 12/01/25	390	445,642	Environmental Protection		
Weld County School District			(RB) Series A		
No. RE-4 (GO) (ST AID			5.000%, 07/01/26	5,000	5,786,709
WITHHLDG)			Florida State (GO)		
4.000%, 12/01/23	2,425	<u>2,559,108</u>	5.000%, 07/01/24	500	546,996
TOTAL COLORADO.....		<u>13,981,843</u>	Florida State (GO) Series A		
CONNECTICUT — (0.6%)			5.000%, 06/01/23	700	739,177
City of Danbury (GO) Series			5.000%, 06/01/24	225	245,533
A			Florida State (GO) Series B		
4.000%, 07/15/25	1,200	1,314,563	5.000%, 06/01/23	650	686,379
City of Danbury (GO) Series			5.000%, 06/01/25	3,000	3,377,580
B			Miami-Dade County (GO)		
4.000%, 07/15/26	735	821,202	5.000%, 07/01/23	1,955	2,071,329
4.000%, 07/15/27	700	796,489	Miami-Dade County (GO)		
City of Middletown (GO)			Series A		
5.000%, 04/01/23	950	997,265	5.000%, 07/01/26	1,810	2,096,475
Town of South Windsor (GO)			Palm County Beach (RB)		
(BAN)			Series D		
1.500%, 02/11/22	1,500	1,500,464	□ 5.000%, 12/01/28		
Town of Windsor (GO)			(Pre-refunded @		
5.000%, 06/15/25	1,420	<u>1,602,065</u>	\$100, 12/1/25).....	1,600	1,827,627
TOTAL CONNECTICUT.....		<u>7,032,048</u>	□ 5.000%, 12/01/29		
DELAWARE — (0.5%)			(Pre-refunded @		
County of New Castle Series			\$100, 12/1/25).....	2,050	<u>2,341,647</u>
5.000%, 10/01/23	1,500	1,603,101	TOTAL FLORIDA.....		<u>20,109,207</u>
Delaware State (GO)			GEORGIA — (3.3%)		
5.000%, 03/01/22	1,000	1,003,850	Athens-Clarke County Unified		
New Castle County (GO)			Government (GO)		
5.000%, 10/01/23	2,275	2,431,370	5.000%, 12/01/23	2,500	2,685,412
New Castle County (GO)			City of Cartersville (GO) (ST		
Series B			AID WITHHLDG)		
5.000%, 07/15/22	1,450	<u>1,480,182</u>	5.000%, 10/01/25	1,250	1,419,644
TOTAL DELAWARE.....		<u>6,518,503</u>	Georgia State		
DISTRICT OF COLUMBIA — (0.7%)			5.000%, 02/01/25	2,500	2,788,775
District of Columbia			5.000%, 02/01/31	6,705	7,880,941
4.000%, 02/01/27	1,060	1,198,937	Georgia State (GO) Series A		
			5.000%, 07/01/25	5,000	5,648,619
			5.000%, 07/01/26	1,200	1,394,972
			5.000%, 07/01/27	8,000	9,545,262

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
GEORGIA — (Continued)			IOWA — (Continued)		
Georgia State (GO) Series			□ 5.000%, 08/01/28		
C-1			(Pre-refunded @		
5.000%, 07/01/24	3,200	\$ 3,503,993	\$100, 8/1/23).....	1,000	\$ 1,062,116
Georgia State Road &			TOTAL IOWA.....		<u>3,720,029</u>
Tollway Authority (RB)			KANSAS — (0.9%)		
(MUN GOVT GTD)			City of Lawrence (GO) Series		
5.000%, 10/01/23	1,580	1,688,328	I		
Gwinnett County Water &			4.500%, 05/01/22	5,000	5,050,066
Sewerage Authority (RB)			City of Merriam (GO)		
4.000%, 08/01/23	3,000	3,143,176	5.000%, 10/01/25	200	227,529
Henry County (GO)			City of Shawnee		
5.000%, 05/01/22	400	<u>404,618</u>	4.000%, 12/01/26	1,125	1,265,027
TOTAL GEORGIA.....		<u>40,103,740</u>	City of Wichita (GO) Series		
HAWAII — (2.3%)			828		
5.000%, 03/01/27.....	4,850	5,721,134	4.000%, 06/01/23	700	730,215
City & County of Honolulu			Johnson County (GO) Series		
(GO) Series B			B		
5.000%, 10/01/23	2,150	2,296,296	5.000%, 09/01/22	1,405	1,441,334
5.000%, 10/01/25	450	511,419	Johnson County Unified		
5.000%, 10/01/26	430	487,034	School District No. 229		
City & County of Honolulu			Blue Valley (GO) Series A		
(GO) Series C			5.000%, 10/01/26	1,500	<u>1,754,206</u>
5.000%, 10/01/25	2,000	2,272,973	TOTAL KANSAS.....		<u>10,468,377</u>
Hawaii State			KENTUCKY — (0.5%)		
5.000%, 10/01/27	3,505	3,969,892	Louisville & Jefferson County		
Hawaii State (GO) Series EF			Metropolitan Government		
5.000%, 11/01/22	300	310,209	(GO) Series A		
Hawaii State (GO) Series			5.000%, 12/01/22	1,500	1,555,423
EH-2017			5.000%, 12/01/25	3,800	<u>4,331,416</u>
5.000%, 08/01/23	970	1,030,703	TOTAL KENTUCKY.....		<u>5,886,839</u>
Hawaii State (GO) Series FH			LOUISIANA — (0.2%)		
5.000%, 10/01/23	2,050	2,190,552	Louisiana Local Government		
4.000%, 10/01/30	4,960	5,531,199	Environmental Facilities &		
Hawaii State (GO) Series FK			Community Dev. Auth (RB)		
5.000%, 05/01/23	1,800	1,895,777	□ 5.000%, 10/01/39		
Hawaii State (GO) (ETM)			(Pre-refunded @		
Series EH			\$100, 10/1/24).....	1,000	1,101,674
5.000%, 08/01/23	1,225	1,301,092	Louisiana State (GO) Series		
Hawaii State (GO) (ETM)			C		
Series EH-2017			5.000%, 07/15/22	250	255,192
5.000%, 08/01/23	305	323,945	5.000%, 08/01/23	1,100	<u>1,167,648</u>
Maui County (GO)			TOTAL LOUISIANA.....		<u>2,524,514</u>
5.000%, 03/01/25	750	<u>837,818</u>	MAINE — (0.1%)		
TOTAL HAWAII.....		<u>28,680,043</u>	Maine Governmental		
IOWA — (0.3%)			Facilities Authority (RB)		
City of Ankeny (GO) Series A			Series A		
5.000%, 06/01/22	1,320	1,340,286	□ 5.000%, 10/01/25		
Iowa Finance Authority (RB)			(Pre-refunded @		
□ 5.000%, 07/01/25			\$100, 10/1/23).....	1,000	1,068,045
(Pre-refunded @					
\$100, 7/1/23).....	1,245	1,317,627			

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MAINE — (Continued)			MARYLAND — (Continued)		
Maine State (GO) Series B			5.000%, 12/01/27	2,315	\$ 2,780,822
5.000%, 06/01/23	495	\$ 522,976	TOTAL MARYLAND.....		<u>100,807,616</u>
TOTAL MAINE.....		<u>1,591,021</u>	MASSACHUSETTS — (5.2%)		
MARYLAND — (8.2%)			City of Framingham (GO)		
Anne County Arundel (GO)			5.000%, 06/15/23	1,100	1,162,835
5.000%, 04/01/22	1,105	1,113,545	City of Quincy (GO)		
5.000%, 04/01/23	4,000	4,199,969	1.500%, 09/16/22	1,000	1,005,451
Baltimore County (GO) (BAN)			City of Springfield (GO) (ST		
4.000%, 03/23/22	15,000	15,081,322	AID WITHHLDG)		
Baltimore County (GO)			5.000%, 09/01/27	1,065	1,269,472
3.000%, 11/01/24	5,015	5,272,850	City of Worcester (GO) (BAN)		
City of Baltimore (GO) Series			2.000%, 02/01/22	10,000	10,000,000
B			Commonwealth of		
5.000%, 10/15/22	645	665,210	Massachusetts		
County of Prince George's			5.000%, 11/01/25	10,220	11,634,375
MD (GO) Series B			5.000%, 07/01/29	4,250	4,920,669
4.000%, 07/15/22	1,000	1,016,342	Commonwealth of		
Harford County (GO)			Massachusetts (GO)		
4.000%, 10/01/22	1,750	1,790,761	Series B		
Howard County (GO) Series			5.250%, 08/01/23	1,140	1,215,575
A			Commonwealth of		
5.000%, 08/15/22	800	819,622	Massachusetts (GO)		
5.000%, 02/15/28	3,000	3,627,970	Series C		
Howard County (GO) Series			5.000%, 04/01/23	4,000	4,199,969
D			5.000%, 08/01/24	1,360	1,491,150
5.000%, 02/15/24	4,000	4,325,624	Commonwealth of		
5.000%, 02/15/25	8,390	9,364,894	Massachusetts (GO)		
Maryland State (GO) Series			Series E		
5.000%, 03/15/27	5,645	6,680,564	5.000%, 11/01/27	1,000	1,197,114
Maryland State (GO) Series			Massachusetts School		
A			Building Authority (RB)		
5.000%, 08/01/26	2,500	2,910,529	(ETM) Series A		
5.000%, 03/15/28	7,000	8,481,285	5.000%, 11/15/25	3,240	3,696,820
Maryland State (GO) Series			Massachusetts Water		
B			Resources Authority (RB)		
4.000%, 08/01/23	1,785	1,871,011	(AGM) Series B		
5.000%, 08/01/26.....	6,500	7,567,376	5.250%, 08/01/28	9,000	11,109,983
Montgomery County (GO)			Town of East Bridgewater		
Series A			(GO)		
4.000%, 08/01/22	5,000	5,089,859	5.000%, 04/15/22	1,585	1,600,104
Montgomery County (GO)			Town of Lexington (GO)		
Series C			4.000%, 02/15/27	1,000	1,133,398
5.000%, 10/01/27	6,655	7,979,850	Town of Nantucket		
Montgomery County (GO)			5.000%, 10/01/23	1,775	1,896,697
Series D			Town of Sharon (GO)		
3.000%, 11/01/23	2,000	2,075,180	5.000%, 02/15/22	1,390	1,392,385
Washington Suburban			Town of Watertown (GO)		
Sanitary Commission (RB)			5.000%, 04/15/22	2,405	2,427,868
(CNTY GTD)			5.000%, 04/15/23	1,895	<u>1,992,570</u>
5.000%, 06/01/24	4,325	4,720,732	TOTAL MASSACHUSETTS...		<u>63,346,435</u>
3.000%, 06/01/26	2,080	2,230,032	MICHIGAN — (0.1%)		
Wicomico County (GO)			Michigan State (GO) Series A		
Series			5.000%, 05/01/25	1,500	<u>1,684,588</u>
5.000%, 12/01/25	1,000	1,142,267			

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †		<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
MINNESOTA — (3.7%)			MISSOURI — (Continued)		
City of Lakeville (GO) Series A			City of Kansas City Sanitary Sewer System Revenue (RB) Series B		
4.000%, 02/01/27	1,080	\$ 1,219,881	5.000%, 01/01/26	1,000	\$ 1,144,117
City of Minneapolis			Columbia School District (GO) Series B		
4.000%, 12/01/28	3,500	4,074,618	5.000%, 03/01/23	2,500	2,615,153
Hennepin County (GO) Series			North Kansas City School District No. 74 (GO) (ST AID DIR DEP)		
5.000%, 12/01/31	1,310	1,565,489	4.000%, 03/01/26	1,845	<u>2,046,777</u>
Hennepin County (GO) Series A			TOTAL MISSOURI.....		<u>10,328,107</u>
5.000%, 12/01/23	1,500	1,611,532	NEBRASKA — (1.0%)		
Lakeville Independent School District No. 194 (SD CRED PROG) Series B			Douglas County School District No. 17 (GO)		
4.000%, 02/01/26	1,115	1,235,277	4.000%, 12/15/26	3,000	3,390,985
Lakeville Independent School District No. 194 (GO) (SD CRED PROG) Series C			Lancaster County School District 001 (GO)		
5.000%, 02/01/25	3,745	4,174,056	5.000%, 01/15/27	2,580	3,032,333
5.000%, 02/01/26	1,730	1,983,901	Omaha School District (GO)		
Metropolitan Council (GO) Series C			5.000%, 12/15/25	1,345	1,537,474
5.000%, 03/01/24	6,250	6,762,381	5.000%, 12/15/26	3,975	<u>4,678,284</u>
Minneapolis Special School District No. 1 (GO) (SD CRED PROG) Series A			TOTAL NEBRASKA.....		<u>12,639,076</u>
5.000%, 02/01/24	480	517,492	NEVADA — (2.8%)		
Minnesota State			Clark County (GO) Series B		
4.000%, 08/01/26	1,000	1,120,131	5.000%, 11/01/24	8,665	9,580,691
Minnesota State (GO) Series A			Las Vegas Valley Water District (GO) Series		
5.000%, 08/01/25	7,000	7,925,082	5.000%, 06/01/27	6,115	7,222,548
5.000%, 08/01/28	6,000	7,334,802	Nevada State (GO) Series D		
Minnesota State (GO) Series B			5.000%, 04/01/25	11,625	13,018,971
2.000%, 08/01/22	1,300	1,310,200	Washoe County		
Ramsey County (GO) Series A			5.000%, 03/01/26	2,460	2,812,888
5.000%, 02/01/23	450	469,492	5.000%, 03/01/27	1,170	<u>1,372,606</u>
West State Paul-Mendota Heights-Eagan Independent School District No. 197 (GO) (SD CRED PROG) Series A			TOTAL NEVADA.....		<u>34,007,704</u>
5.000%, 02/01/24	3,250	<u>3,507,217</u>	NEW HAMPSHIRE — (0.2%)		
TOTAL MINNESOTA.....		<u>44,811,551</u>	City of Nashua (GO)		
MISSOURI — (0.8%)			4.000%, 07/15/24	2,000	<u>2,143,955</u>
City of Kansas City (GO) Series A			NEW JERSEY — (0.7%)		
3.000%, 02/01/22	2,495	2,495,000	City of Hoboken (GO)		
3.000%, 02/01/23	1,980	2,027,060	3.000%, 02/01/27	1,000	1,079,794
			Monmouth County (GO)		
			5.000%, 07/15/26	1,665	1,932,112
			New Jersey Institute of Technology (RB) Series A		
			5.000%, 07/01/42 (Pre-refunded @ \$100, 7/1/22).....	4,860	<u>4,951,937</u>
			TOTAL NEW JERSEY.....		<u>7,963,843</u>

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
NEW MEXICO — (0.5%)			NEW YORK — (Continued)		
New Mexico State (GO)			Riverhead Central School		
Series B			District (GO) (ST AID		
5.000%, 03/01/24	100	\$ 108,198	WITHHLDG)		
New Mexico State Severance			2.000%, 10/15/22	700	\$ 707,423
Tax Permanent Fund (RB)			TOTAL NEW YORK.....		<u>68,206,022</u>
Series D			NORTH CAROLINA — (2.5%)		
5.000%, 07/01/26	5,580	<u>6,463,166</u>	City of Charlotte Water &		
TOTAL NEW MEXICO.....		<u>6,571,364</u>	Sewer System Revenue		
NEW YORK — (5.6%)			(RB)		
5.000%, 08/01/26.....	4,150	4,794,070	5.000%, 07/01/23	1,000	1,060,088
City of New York (GO) Series			Forsyth County (GO) Series		
E			B		
5.000%, 08/01/26	3,825	4,418,630	4.000%, 03/01/23	1,490	1,543,609
City of New York (GO) Series			Gaston County (GO)		
J			5.000%, 02/01/26	2,500	2,867,963
5.000%, 08/01/22	650	664,776	Iredell County (GO) Series B		
New Rochelle City School			2.500%, 02/01/24	2,285	2,348,102
District (GO) (ST AID			Mecklenburg County (GO)		
WITHHLDG) Series A			Series A		
5.000%, 06/15/24	1,505	1,641,462	5.000%, 04/01/22	3,750	3,778,875
5.000%, 06/15/25	1,655	1,862,510	North Carolina Medical Care		
New York State Dormitory			Commission (RB) Series A		
Authority (RB) (ETM)			□ 5.000%, 06/01/42		
5.000%, 02/15/25	345	384,480	(Pre-refunded @		
New York State Dormitory			\$100, 6/1/22).....	985	1,000,005
Authority (RB)			North Carolina State (GO)		
5.000%, 02/15/25	155	172,469	Series A		
New York State Dormitory			5.000%, 06/01/27	2,000	2,380,338
Authority (RB) Series A			Town of Holly Springs (GO)		
□ 5.000%, 07/01/42			5.000%, 06/01/25	1,500	1,690,891
(Pre-refunded @			University of North Carolina		
\$100, 7/1/22).....	3,000	3,056,751	at Charlotte (RB)		
New York State Dormitory			□ 5.000%, 04/01/43		
Authority (RB) Series A-			(Pre-refunded @		
5.000%, 02/15/33	1,260	1,451,601	\$100, 4/1/24).....	1,500	1,627,849
New York State Dormitory			Wake County (GO)		
Authority (RB) Series B			5.000%, 09/01/24	4,000	4,404,902
5.000%, 02/15/22	2,500	2,504,298	Wake County (GO) Series C		
5.000%, 02/15/24	700	756,984	5.000%, 03/01/25	7,530	<u>8,423,855</u>
New York State Dormitory			TOTAL NORTH CAROLINA...		<u>31,126,477</u>
Authority (RB) Series C			OHIO — (3.9%)		
5.000%, 03/15/27	14,000	16,477,048	Buckeye Tobacco Settlement		
New York State Dormitory			Financing Authority,		
Authority (RB) Series D			Revenue Bonds (RB)		
5.000%, 03/15/25	2,670	2,978,293	Series A-3		
New York State Dormitory			□ 6.250%, 06/01/37		
Authority (RB) Series E			(Pre-refunded @		
5.000%, 03/15/26	6,755	7,743,737	\$100, 6/1/22).....	2,640	2,690,923
5.000%, 03/15/27	7,000	8,238,524			
5.000%, 03/15/29	2,000	2,448,500			
New York State Urban					
Development Corp. (RB)					
Series A					
5.000%, 03/15/26	6,890	7,904,466			

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
OHIO — (Continued)			OREGON — (Continued)		
Butler County Port Authority (RB)			Clackamas County (GO)		
□ 6.625%, 07/01/36 (Pre-refunded @ \$100, 7/1/23).....	1,255	\$ 1,355,511	3.000%, 06/01/22	470	\$ 474,121
City of Columbus (GO)			Clackamas County School District No. 12 North Clackamas (GO) (SCH BD GTY)		
Series 2017-1			□ 5.000%, 06/15/25 (Pre-refunded @ \$100, 6/15/24).....	430	469,888
4.000%, 04/01/27	4,205	4,756,762	Clean Water Services and Sewer Revenue (RB)		
City of Columbus (GO)			5.000%, 10/01/26	1,425	1,667,201
Series A			Multnomah County School District No. 1 Portland (GO) (SCH BD GTY)		
5.000%, 04/01/22	610	614,707	Series B		
4.000%, 08/15/25	3,500	3,835,848	5.000%, 06/15/23	1,605	1,697,817
City of Columbus (GO)			Oregon State		
Series A			5.000%, 05/01/26	2,095	2,420,290
4.000%, 04/01/24	4,000	4,254,648	Oregon State (GO)		
Ohio State (GO) Series			5.000%, 05/01/26	850	981,979
□ 5.000%, 11/01/26 (Pre-refunded @ \$100, 5/1/25).....	500	561,529	Oregon State (GO) Series A		
Ohio State (GO) Series A			5.000%, 05/01/26	3,555	4,106,984
5.000%, 09/15/25	1,950	2,212,570	Oregon State (GO) Series D		
5.000%, 09/01/26	5,845	6,794,721	5.000%, 06/01/22	540	548,281
5.000%, 09/01/28	2,500	3,047,588	Oregon State (GO) Series F		
Ohio State (GO) Series B			5.000%, 05/01/26	3,645	4,210,959
5.000%, 09/01/27	9,300	11,080,026	Oregon State (GO) Series G		
5.000%, 09/15/27	3,500	4,173,531	5.000%, 12/01/22	2,050	2,125,570
Ohio Water Development Authority (RB) Series A			Oregon State (GO) Series K		
5.000%, 06/01/22	700	710,805	5.000%, 11/01/25	3,920	4,465,594
Upper Arlington City School District (GO) Series A			Washington & Clackamas Counties School District No. 23J Tigard-Tualatin (GO) (SCH BD GTY)		
5.000%, 12/01/26	1,530	1,796,485	5.000%, 06/15/25	1,045	1,177,504
TOTAL OHIO.....		<u>47,885,654</u>	TOTAL OREGON.....		<u>30,966,988</u>
OKLAHOMA — (0.3%)			PENNSYLVANIA — (0.7%)		
City of Tulsa (GO)			Commonwealth of		
5.000%, 03/01/22	1,000	1,003,841	Pennsylvania (GO) Series		
Oklahoma City Water Utilities Trust (RB)			5.000%, 04/01/22	3,925	3,954,958
5.000%, 07/01/34	2,000	2,306,321	Lehigh County Authority (RB)		
TOTAL OKLAHOMA.....		<u>3,310,162</u>	4.000%, 11/01/25	1,710	1,884,197
OREGON — (2.5%)			Lower Merion School District (GO) (ST AID WITHHLDG)		
City of Portland			5.000%, 11/15/27	1,240	1,490,284
5.000%, 06/15/25	150	169,020	Northampton County General Purpose Authority (RB)		
City of Portland (GO)			Series A		
5.000%, 06/01/26	1,100	1,272,227	□ 5.000%, 11/01/32 (Pre-refunded @ \$100, 11/1/23).....	1,500	1,606,408
City of Portland Sewer System Revenue (RB)			TOTAL PENNSYLVANIA.....		<u>8,935,847</u>
Series A					
5.000%, 10/01/23	3,570	3,814,151			
City of Salem (GO)					
5.000%, 06/01/22	435	441,671			
5.000%, 06/01/23	875	923,731			

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †		<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
RHODE ISLAND — (0.4%)			SOUTH CAROLINA — (Continued)		
Rhode Island State (GO)			South Carolina State (GO)		
Series D			(ST AID WITHHLDG)		
5.000%, 08/01/22	3,230	\$ 3,303,259	Series A		
Rhode State Island (GO)			5.000%, 10/01/23	3,000	\$ 3,206,720
Series A			TOTAL SOUTH CAROLINA...		<u>48,861,745</u>
5.000%, 04/01/27	1,060	<u>1,253,514</u>			
TOTAL RHODE ISLAND.....		<u>4,556,773</u>	TENNESSEE — (5.1%)		
			City of Chattanooga (GO)		
SOUTH CAROLINA — (4.0%)			Series		
Aiken County Consolidated			5.000%, 10/01/26	1,245	1,457,224
School District (GO)			5.000%, 10/01/28	1,245	1,525,625
(SCSDE)			City of Knoxville TN		
5.000%, 04/01/25	1,500	1,679,867	Wastewater System		
Beaufort County (GO) (ST			Revenue		
AID WITHHLDG) Series A			5.000%, 04/01/29	4,000	4,931,766
4.000%, 03/01/22	640	641,944	City of Knoxville Wastewater		
Charleston County (GO)			System Revenue (RB)		
5.000%, 11/01/27	3,810	4,584,337	Series A		
Charleston County (GO)			4.000%, 04/01/22	2,000	2,012,060
(SCSDE) (BAN) Series B			City of Knoxville Water		
4.000%, 05/11/22	11,000	11,113,091	System Revenue (RB)		
Clemson University (RB)			Series LL		
Series B			5.000%, 03/01/22	1,225	1,229,696
5.000%, 05/01/25	750	839,742	5.000%, 03/01/23	1,265	1,324,111
Florence County (GO) (ST			City of Memphis (GO)		
AID WITHHLDG)			5.000%, 05/01/24	2,775	3,016,011
5.000%, 06/01/22	9,530	9,676,138	5.000%, 05/01/25	1,995	2,236,426
Grand Strand Water & Sewer			Hamilton County (GO)		
Authority (RB) Series A			5.000%, 12/01/29	5,105	6,387,270
5.000%, 06/01/24	2,000	2,182,027	Knox County (GO) Series		
5.000%, 06/01/25	290	326,398	5.000%, 06/01/26	125	144,743
Lexington & Richland School			Metropolitan Government of		
District No. 5 (GO)			Nashville & Davidson		
(SCSDE)			County (GO)		
5.000%, 03/01/24	2,750	2,975,447	5.000%, 01/01/26	5,000	5,712,341
Richland County (GO) (ST			Metropolitan Government of		
AID WITHHLDG) Series			Nashville & Davidson		
5.000%, 03/01/25	2,860	3,198,574	County (GO) Series C		
Richland County (GO) (ST			5.000%, 01/01/23	1,450	1,507,599
AID WITHHLDG) Series A			5.000%, 07/01/31		
4.000%, 03/01/22	620	621,878	(Pre-refunded @		
5.000%, 03/01/26	1,870	2,152,715	\$100, 7/1/25).....	3,035	3,420,002
Richland County School			Metropolitan Government of		
District No. 1 (GO)			Nashville & Davidson		
(SCSDE) Series C			County Water & Sewer		
5.000%, 03/01/23	1,745	1,826,541	Revenue (RB) Series A		
Richland County School			5.000%, 07/01/23	2,800	2,964,564
District No. 2 (GO)			Rutherford County (GO)		
(SCSDE) Series A			Series B		
5.000%, 03/01/25	2,380	2,658,675	5.000%, 04/01/23	4,085	4,288,238
South Carolina State (GO)			Shelby County (GO)		
5.000%, 04/01/25	1,050	1,177,651	5.000%, 04/01/25	5,000	5,599,558
			Tennessee State (GO) Series		
			A		
			5.000%, 11/01/25	1,500	1,712,331

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †		<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
TENNESSEE — (Continued)			TEXAS — (Continued)		
Washington County (GO)			5.000%, 02/15/25	2,000	\$2,228,580
Series A			City of Garland (GO) Series		
4.000%, 06/01/26	1,705	\$ 1,898,815	A		
Williamson County (GO)			5.000%, 02/15/24	400	432,055
Series			City of Houston (GO) Series		
5.000%, 04/01/27	2,370	2,805,269	A		
5.000%, 05/01/27	3,265	3,872,515	5.000%, 03/01/27	5,000	5,871,196
5.000%, 04/01/28	1,150	1,393,238	City of Lubbock (GO)		
5.000%, 04/01/29	2,615	<u>3,236,136</u>	5.000%, 02/15/23	4,000	4,178,942
TOTAL TENNESSEE.....		<u>62,675,538</u>	City of Midland (GO)		
TEXAS — (17.5%)			5.000%, 03/01/28	705	846,611
Alamo Heights Independent			City of San Antonio (GO)		
School District (GO)			5.000%, 08/01/28	4,630	5,605,620
(PSF-GTD) Series A			City of San Antonio Electric &		
5.000%, 02/01/24	1,255	1,353,546	Gas Systems Revenue		
Austin Independent School			(RB) (ETM)		
District (GO) (PSF-GTD)			5.000%, 02/01/24	8,690	9,368,767
5.000%, 08/01/25	500	565,526	City of San Antonio Electric &		
Brazosport Independent			Gas Systems Revenue		
School District (GO)			(RB)		
(PSF-GTD)			5.000%, 02/01/24	825	889,269
5.000%, 02/15/22	1,000	1,001,712	5.000%, 02/01/26	2,850	3,258,683
City of Amarillo (GO)			City of Waco (GO)		
4.000%, 02/15/22	800	801,087	5.000%, 02/01/26	2,065	2,352,461
5.000%, 08/15/25.....	3,795	4,299,977	City of Waco (GO) Series A		
City of Arlington (GO) Series			4.000%, 02/01/25	1,070	1,154,542
A			4.000%, 02/01/26	3,185	3,504,994
5.000%, 08/15/25	1,595	1,807,237	Clear Creek Independent		
City of Arlington Water &			School District (GO)		
Wastewater System			(PSF-GTD)		
Revenue (RB)			5.000%, 02/15/27	3,050	3,597,080
5.000%, 06/01/25	2,205	2,480,979	Collin County (GO)		
City of Austin (GO)			5.000%, 02/15/25	1,605	1,789,455
5.000%, 09/01/23	3,500	3,728,438	Conroe Independent School		
5.000%, 05/01/24	1,600	1,741,952	District (GO) (PSF-GTD)		
City of Carrollton (GO)			5.000%, 02/15/25	1,190	1,326,761
5.000%, 08/15/25	1,225	1,387,547	Conroe Independent School		
City of Dallas (GO)			District (GO) (PSF-GTD)		
5.000%, 02/15/22	1,000	1,001,719	Series A		
City of Dallas Waterworks &			5.000%, 02/15/26	8,710	9,976,903
Sewer System Revenue			County of Collin (GO)		
(RB) Series A			5.000%, 02/15/25	2,430	2,709,268
5.000%, 10/01/22	9,000	9,266,750	Eagle Mountain & Saginaw		
City of Dallas Waterworks &			Independent School District		
Sewer System Revenue			(GO) (PSF-GTD)		
(RB) Series C			5.000%, 08/15/25	1,000	1,131,576
5.000%, 10/01/23	2,375	2,537,425	5.000%, 08/15/26	560	650,495
City of Fort Worth (GO)			El Paso Independent School		
5.000%, 03/01/25	6,490	7,233,181	District (GO) (PSF-GTD)		
5.000%, 03/01/26	2,000	2,291,185	5.000%, 08/15/24	3,035	3,333,391
City of Frisco (GO)			5.000%, 08/15/25	1,000	1,130,834
5.000%, 02/15/27	3,315	3,904,299	Fort Bend Independent		
City of Frisco (GO) Series A			School District (GO)		
5.000%, 02/15/24	1,730	1,868,639	(PSF-GTD) Series A		
			4.000%, 08/15/22	325	331,198

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
TEXAS — (Continued)			TEXAS — (Continued)		
Fort Bend Independent School District (GO) (PSF-GTD) Series E 5.000%, 02/15/25	1,230	\$1,371,749	Permanent University Fund - University of Texas System (RB) Series B 5.250%, 07/01/28	2,610	\$ 3,210,325
Fort Worth Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/25	1,150	1,281,799	Pflugerville Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/25	1,765	1,970,650
Goose Creek Consolidated Independent School District (GO) (PSF-GTD) 5.000%, 02/15/27	3,000	3,528,501	Plano Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	2,225	2,404,248
Goose Creek Consolidated Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/28	2,000	2,287,514	Port Neches-Groves Independent School District (GO) (PSF-GTD) 5.000%, 02/15/26	1,170	1,341,672
Grapevine-Colleyville Independent School District (GO) (PSF-GTD) Series A 5.000%, 08/15/27	4,650	5,550,769	Round Rock Independent School District (GO) (PSF-GTD) Series A 5.000%, 08/01/25	7,310	8,270,672
Grapevine-Colleyville Independent School District (GO) Series B 5.000%, 08/15/26	2,450	2,845,916	San Marcos Consolidated Independent School District (GO) (PSF-GTD) Series A 3.250%, 08/01/28	5,445	6,027,364
Harris County (GO) 5.000%, 10/01/25	650	738,967	Tarrant Regional Water District (RB) Series A 4.000%, 09/01/26	5,805	6,507,592
Harris County Flood Control District (GO) Series A 5.000%, 10/01/25	490	555,934	Texas State (GO) 5.000%, 10/01/23	4,200	4,488,684
Hays Consolidated Independent School District (GO) (PSF-GTD) 5.000%, 02/15/23	1,250	1,306,186	5.000%, 10/01/26	1,730	2,015,495
Highland Park Independent School District (GO) 5.000%, 02/15/23	3,120	3,259,575	Texas State 5.000%, 10/01/26	200	233,005
Houston Independent School District (GO) (PSF-GTD) 5.000%, 02/15/22	2,000	2,003,439	Trinity River Authority Central Regional Wastewater System Revenue (RB) 5.000%, 08/01/27	1,000	1,187,969
5.000%, 02/15/27	1,000	1,174,037	University of Texas System (RB) Series J 5.000%, 08/15/25	12,500	14,116,871
Joshua Independent School District (GO) (PSF-GTD) 5.000%, 08/15/40 (Pre-refunded @ \$100, 8/15/24).....	2,000	2,197,408	5.000%, 08/15/26	3,850	4,468,466
North Texas Municipal Water District Water System Revenue (RB) Series A 4.000%, 09/01/25	4,930	5,408,057	Williamson County (GO) 4.000%, 02/15/26	8,000	8,873,319
Northside Independent School District (GO) (PSF-GTD) 5.000%, 08/15/23	1,995	2,122,652	TOTAL TEXAS.....		<u>213,688,715</u>
			UTAH — (1.8%)		
			City of American Fork (GO) 5.000%, 05/01/26	1,165	1,338,069
			Davis School District (GO) (SCH BD GTY) Series B 5.000%, 06/01/23	1,000	1,056,379
			Jordan Valley Water Conservancy District (RB) Series A 5.000%, 10/01/25	650	738,716

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
UTAH — (Continued)			VIRGINIA — (Continued)		
Murray City School District			Loudoun County Sanitation		
(GO) (SCH BD GTY)			Authority (RB)		
5.000%, 02/01/25	1,815	\$ 2,020,663	5.000%, 01/01/25	3,850	\$ 4,283,629
5.000%, 02/01/26	1,635	1,873,581	5.000%, 01/01/26	1,265	1,449,398
Nebo School District (GO)			Virginia Public Building		
(SCH BD GTY)			Authority (RB) Series C		
4.000%, 07/01/22	1,015	1,030,137	5.000%, 08/01/23	600	637,827
Ogden City School District			TOTAL VIRGINIA.....		<u>62,797,031</u>
5.000%, 06/15/26	2,520	2,912,986			
Tooele County School District			WASHINGTON — (6.5%)		
(GO) (SCH BD GTY)			Central Puget Sound		
Series			Regional Transit Authority		
5.000%, 06/01/22	650	659,989	Sales & Rental Car Taxes		
5.000%, 07/01/25.....	7,650	8,645,136	Revenue		
Utah State (GO) Series			□ 5.000%, 11/01/36	410	466,418
5.000%, 07/01/27	1,000	<u>1,189,699</u>	City of Seattle (GO) Series A		
TOTAL UTAH.....		<u>21,465,355</u>	5.000%, 12/01/22	3,955	4,099,107
			City of Seattle Municipal Light		
VIRGINIA — (5.1%)			& Power Revenue (RB)		
5.000%, 08/15/27.....	7,820	9,353,289	Series A		
Arlington County (GO) Series			5.000%, 07/01/25	9,290	10,465,149
B			City of Seattle Municipal Light		
5.000%, 08/15/22	4,830	4,948,468	& Power Revenue (RB)		
City of Lynchburg (GO)			Series B		
5.000%, 02/01/26	1,930	2,211,627	5.000%, 04/01/24	3,000	3,251,654
City of Manassas (GO) (ST			City of Seattle Water System		
AID WITHHLDG)			Revenue (RB)		
5.000%, 01/01/25	2,440	2,711,841	5.000%, 08/01/25	3,770	4,259,908
City of Newport News Water			5.000%, 08/01/26	5,725	6,651,485
Revenue (RB)			City of Spokane (GO)		
5.000%, 07/15/22	2,905	2,965,602	5.000%, 12/01/25	1,165	1,328,860
City of Virginia Beach (GO)			Energy Northwest (RB)		
(ST AID WITHHLDG)			5.000%, 07/01/23	2,000	2,119,883
Series A			King County (GO) Series A		
5.000%, 09/01/25	3,845	4,365,169	4.000%, 01/01/25	1,500	1,625,123
City of Virginia Beach (GO)			5.000%, 12/01/25	1,830	2,091,088
(ST AID WITHHLDG)			King County (GO) Series B		
Series B			5.000%, 06/01/26	1,340	1,550,417
5.000%, 07/15/24	2,315	2,538,153	5.000%, 06/01/27	2,450	2,908,965
5.000%, 09/15/24	3,000	3,306,968	King County School District		
Fairfax County (GO) (ST AID			No. 405 Bellevue (GO)		
WITHHLDG) Series			(SCH BD GTY)		
4.000%, 10/01/27	3,750	4,277,966	5.000%, 12/01/24	2,265	2,512,211
Fairfax County (GO) (ST AID			King County School District		
WITHHLDG) Series A			No. 405 Bellevue (GO)		
4.000%, 10/01/22.....	4,000	4,091,816	(SCH BD GTY) Series B		
5.000%, 10/01/26	5,535	6,456,606	5.000%, 12/01/23	2,175	2,336,721
Fairfax County Water			King County School District		
Authority (RB)			No. 414 Lake Washington		
5.000%, 04/01/24	1,525	1,655,667	(GO) (SCH BD GTY)		
5.000%, 04/01/25	1,455	1,630,920	5.000%, 12/01/22	925	959,098
Loudoun County (GO) (ST			North Thurston Public		
AID WITHHLDG) Series B			Schools (GO) (SCH BD		
5.000%, 12/01/23	5,500	5,912,085	GTY)		
			5.000%, 12/01/22	2,080	2,156,321

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
WASHINGTON — (Continued)			WISCONSIN — (Continued)		
Snohomish County School District No. 201 Snohomish (GO) (SCH BD GTY) 4.000%, 12/01/26	155	\$ 174,680	City of Oshkosh (GO) Series B 3.000%, 12/01/23	650	\$ 673,336
Spokane County (GO) 5.000%, 12/01/27	1,000	1,201,219	City of Waukesha (GO) Series B 2.000%, 10/01/22	450	454,464
State of Washington 5.000%, 02/01/34	2,435	2,764,820	Germantown School District (GO) Series A 5.000%, 04/01/27	2,200	2,605,255
Washington State (GO) Series 2017-A 5.000%, 08/01/26	1,480	1,718,807	Janesville School District (GO) (ETM) 3.000%, 03/01/24	225	233,533
Washington State (GO) Series B 5.000%, 07/01/25	940	1,059,916	Janesville School District (GO) 3.000%, 03/01/24	1,020	1,061,082
Washington State (GO) Series D 5.000%, 07/01/25	5,830	6,573,737	Wisconsin State (GO) Series 1 5.000%, 11/01/24	4,025	4,445,731
Washington State (GO) Series R-2018C 5.000%, 08/01/27	4,800	5,716,241	Wisconsin State (GO) Series 2 5.000%, 05/01/25		
Whatcom County School District No. 501 Bellingham (GO) (SCH BD GTY) 5.000%, 12/01/22	3,950	4,094,262	(Pre-refunded @ \$100, 5/1/22).....	3,500	3,540,140
TOTAL WASHINGTON.....		<u>79,803,522</u>	Wisconsin State (GO) Series A 5.000%, 05/01/22	1,950	1,972,511
WEST VIRGINIA — (0.1%)			5.000%, 05/01/25	8,750	9,814,843
West Virginia State (GO) Series A 5.000%, 12/01/24	495	548,733	TOTAL WISCONSIN.....		<u>43,623,715</u>
WISCONSIN — (3.6%)			TOTAL MUNICIPAL BONDS Cost (\$1,221,746,121).....		<u>1,224,952,071</u>
City of Milwaukee (GO) Series N2 4.000%, 03/01/24	6,500	6,882,778	TOTAL INVESTMENTS — (100.0%) (Cost \$1,221,746,121)^^....		<u>\$1,224,952,071</u>
City of Milwaukee (GO) Series N4 5.000%, 04/01/28	9,990	11,940,042			

As of January 31, 2022, DFA Municipal Real Return Portfolio had entered into the following outstanding Inflation Swaps:

<u>Counterparty</u>	<u>Payments made by Fund</u>	<u>Payments received by Fund</u>	<u>Payment Frequency</u>	<u>Notional Amount</u>	<u>Expiration Date</u>	<u>Upfront Premiums Paid</u>	<u>Upfront Premiums Received</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>	
Bank of America Corp.....	3.232%	Fixed	CPI	Maturity	USD 17,000,000	12/01/25	—	—	\$ 71,617	\$ 71,617
Bank of America Corp.....	3.063%	Fixed	CPI	Maturity	USD 9,000,000	11/08/26	—	—	65,420	65,420
Bank of America Corp.....	3.015%	Fixed	CPI	Maturity	USD 14,000,000	01/11/26	—	—	38,088	38,088
Bank of America Corp.....	2.966%	Fixed	CPI	Maturity	USD 31,000,000	12/13/26	—	—	247,486	247,486

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)	
Bank of America Corp.....	2.956%	Fixed	CPI	Maturity	USD 17,000,000	01/14/27	—	—	\$ 11,628	\$ 11,628
Bank of America Corp.....	2.955%	Fixed	CPI	Maturity	USD 8,000,000	11/02/28	—	—	30,869	30,869
Bank of America Corp.....	2.920%	Fixed	CPI	Maturity	USD 19,000,000	12/30/26	—	—	108,065	108,065
Bank of America Corp.....	2.909%	Fixed	CPI	Maturity	USD 23,000,000	12/03/26	—	—	315,800	315,800
Bank of America Corp.....	2.874%	Fixed	CPI	Maturity	USD 18,000,000	10/14/26	—	—	316,174	316,174
Bank of America Corp.....	2.860%	Fixed	CPI	Maturity	USD 9,000,000	12/17/26	—	—	111,572	111,572
Bank of America Corp.....	2.850%	Fixed	CPI	Maturity	USD 10,000,000	05/03/23	—	—	460,418	460,418
Bank of America Corp.....	2.837%	Fixed	CPI	Maturity	USD 8,000,000	09/21/24	—	—	194,338	194,338
Bank of America Corp.....	2.826%	Fixed	CPI	Maturity	USD 13,000,000	01/25/27	—	—	69,452	69,452
Bank of America Corp.....	2.817%	Fixed	CPI	Maturity	USD 10,000,000	05/19/26	—	—	452,854	452,854
Bank of America Corp.....	2.746%	Fixed	CPI	Maturity	USD 12,000,000	08/13/26	—	—	397,081	397,081
Bank of America Corp.....	2.736%	Fixed	CPI	Maturity	USD 12,000,000	07/29/26	—	—	449,351	449,351
Bank of America Corp.....	2.717%	Fixed	CPI	Maturity	USD 8,000,000	05/25/26	—	—	401,948	401,948
Bank of America Corp.....	2.679%	Fixed	CPI	Maturity	USD 13,000,000	07/19/26	—	—	551,359	551,359
Bank of America Corp.....	2.627%	Fixed	CPI	Maturity	USD 10,000,000	04/14/24	—	—	551,842	551,842
Bank of America Corp.....	2.555%	Fixed	CPI	Maturity	USD 9,000,000	03/25/23	—	—	479,541	479,541
Bank of America Corp.....	2.554%	Fixed	CPI	Maturity	USD 10,000,000	06/10/29	—	—	565,008	565,008
Bank of America Corp.....	2.545%	Fixed	CPI	Maturity	USD 8,000,000	07/01/28	—	—	426,476	426,476
Bank of America Corp.....	2.515%	Fixed	CPI	Maturity	USD 12,000,000	03/12/23	—	—	648,337	648,337
Bank of America Corp.....	2.498%	Fixed	CPI	Maturity	USD 10,000,000	06/24/29	—	—	585,990	585,990
Bank of America Corp.....	2.489%	Fixed	CPI	Maturity	USD 9,000,000	06/16/31	—	—	553,997	553,997
Bank of America Corp.....	2.489%	Fixed	CPI	Maturity	USD 17,000,000	06/30/31	—	—	999,373	999,373
Bank of America Corp.....	2.373%	Fixed	CPI	Maturity	USD 18,000,000	07/13/26	—	—	1,036,451	1,036,451
Bank of America Corp.....	2.349%	Fixed	CPI	Maturity	USD 14,000,000	08/13/27	—	—	858,340	858,340
Bank of America Corp.....	2.349%	Fixed	CPI	Maturity	USD 14,000,000	09/20/26	—	—	836,238	836,238
Bank of America Corp.....	2.243%	Fixed	CPI	Maturity	USD 15,000,000	11/01/27	—	—	1,120,958	1,120,958
Bank of America Corp.....	2.199%	Fixed	CPI	Maturity	USD 16,000,000	02/14/24	—	—	987,132	987,132
Bank of America Corp.....	2.195%	Fixed	CPI	Maturity	USD 15,000,000	01/09/24	—	—	914,443	914,443
Bank of America Corp.....	2.192%	Fixed	CPI	Maturity	USD 14,000,000	03/29/25	—	—	946,052	946,052
Bank of America Corp.....	2.186%	Fixed	CPI	Maturity	USD 20,000,000	11/20/25	—	—	1,427,781	1,427,781
Bank of America Corp.....	2.177%	Fixed	CPI	Maturity	USD 11,000,000	09/20/27	—	—	989,237	989,237

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)	
Bank of America Corp.....	2.149%	Fixed	CPI	Maturity	USD 14,000,000	08/10/27	—	—	\$ 1,273,383	\$ 1,273,383
Bank of America Corp.....	2.064%	Fixed	CPI	Maturity	USD 13,000,000	10/24/24	—	—	1,064,240	1,064,240
Bank of America Corp.....	2.029%	Fixed	CPI	Maturity	USD 15,000,000	05/24/25	—	—	1,305,884	1,305,884
Bank of America Corp.....	2.004%	Fixed	CPI	Maturity	USD 14,000,000	06/13/25	—	—	1,260,681	1,260,681
Bank of America Corp.....	1.971%	Fixed	CPI	Maturity	USD 25,000,000	02/21/25	—	—	2,089,091	2,089,091
Bank of America Corp.....	1.902%	Fixed	CPI	Maturity	USD 25,000,000	07/14/22	—	—	1,574,788	1,574,788
Bank of America Corp.....	1.873%	Fixed	CPI	Maturity	USD 12,000,000	12/16/22	—	—	794,854	794,854
Bank of America Corp.....	1.743%	Fixed	CPI	Maturity	USD 24,000,000	08/14/22	—	—	1,795,297	1,795,297
Bank of America Corp.....	1.723%	Fixed	CPI	Maturity	USD 8,000,000	08/18/22	—	—	597,835	597,835
Bank of America Corp.....	1.715%	Fixed	CPI	Maturity	USD 11,000,000	09/28/23	—	—	1,070,705	1,070,705
Bank of America Corp.....	1.706%	Fixed	CPI	Maturity	USD 11,000,000	06/14/22	—	—	878,678	878,678
Bank of America Corp.....	1.680%	Fixed	CPI	Maturity	USD 23,000,000	08/07/22	—	—	1,765,023	1,765,023
Bank of America Corp.....	1.619%	Fixed	CPI	Maturity	USD 12,000,000	10/14/22	—	—	988,601	988,601
Bank of America Corp.....	1.033%	Fixed	CPI	Maturity	USD 11,000,000	06/09/23	—	—	1,114,621	1,114,621
Citibank, N.A.....	2.855%	Fixed	CPI	Maturity	USD 10,000,000	09/09/24	—	—	250,985	250,985
Citibank, N.A.....	2.805%	Fixed	CPI	Maturity	USD 20,000,000	08/23/23	—	—	574,394	574,394
Citibank, N.A.....	2.582%	Fixed	CPI	Maturity	USD 7,000,000	03/29/23	—	—	366,889	366,889
Citibank, N.A.....	2.367%	Fixed	CPI	Maturity	USD 10,000,000	05/04/28	—	—	618,635	618,635
Citibank, N.A.....	2.270%	Fixed	CPI	Maturity	USD 10,000,000	02/22/23	—	—	589,181	589,181
Citibank, N.A.....	2.235%	Fixed	CPI	Maturity	USD 11,000,000	02/01/23	—	—	659,914	659,914
Citibank, N.A.....	2.171%	Fixed	CPI	Maturity	USD 11,000,000	04/07/24	—	—	687,316	687,316
Citibank, N.A.....	2.148%	Fixed	CPI	Maturity	USD 19,000,000	01/04/24	—	—	1,218,489	1,218,489
Citibank, N.A.....	2.141%	Fixed	CPI	Maturity	USD 17,000,000	04/16/28	—	—	1,573,233	1,573,233
Citibank, N.A.....	2.114%	Fixed	CPI	Maturity	USD 14,000,000	12/19/23	—	—	943,277	943,277
Citibank, N.A.....	2.113%	Fixed	CPI	Maturity	USD 27,000,000	12/21/24	—	—	2,008,538	2,008,538
Citibank, N.A.....	2.112%	Fixed	CPI	Maturity	USD 11,000,000	05/02/24	—	—	745,526	745,526
Citibank, N.A.....	2.103%	Fixed	CPI	Maturity	USD 11,000,000	11/21/26	—	—	979,940	979,940
Citibank, N.A.....	2.100%	Fixed	CPI	Maturity	USD 18,000,000	12/11/25	—	—	1,477,008	1,477,008
Citibank, N.A.....	2.088%	Fixed	CPI	Maturity	USD 23,000,000	12/29/22	—	—	1,310,977	1,310,977
Citibank, N.A.....	2.030%	Fixed	CPI	Maturity	USD 20,000,000	01/05/23	—	—	1,270,087	1,270,087
Citibank, N.A.....	2.005%	Fixed	CPI	Maturity	USD 12,000,000	11/09/25	—	—	1,144,283	1,144,283
Citibank, N.A.....	1.995%	Fixed	CPI	Maturity	USD 19,000,000	01/04/23	—	—	827,608	827,608
Citibank, N.A.....	1.986%	Fixed	CPI	Maturity	USD 20,000,000	07/24/23	—	—	1,471,698	1,471,698
Citibank, N.A.....	1.838%	Fixed	CPI	Maturity	USD 10,000,000	12/11/22	—	—	668,495	668,495
Citibank, N.A.....	1.789%	Fixed	CPI	Maturity	USD 21,000,000	03/31/24	—	—	2,124,784	2,124,784
Citibank, N.A.....	1.752%	Fixed	CPI	Maturity	USD 17,000,000	05/20/23	—	—	1,625,399	1,625,399
Citibank, N.A.....	1.698%	Fixed	CPI	Maturity	USD 22,000,000	06/02/22	—	—	1,800,512	1,800,512
Citibank, N.A.....	1.678%	Fixed	CPI	Maturity	USD 15,000,000	06/17/23	—	—	1,165,902	1,165,902
Citibank, N.A.....	1.675%	Fixed	CPI	Maturity	USD 20,000,000	09/03/24	—	—	1,859,697	1,859,697
Citibank, N.A.....	1.625%	Fixed	CPI	Maturity	USD 11,000,000	11/13/22	—	—	778,614	778,614
Citibank, N.A.....	1.558%	Fixed	CPI	Maturity	USD 7,000,000	07/17/25	—	—	863,035	863,035
Citibank, N.A.....	1.535%	Fixed	CPI	Maturity	USD 28,000,000	08/03/22	—	—	2,238,943	2,238,943
Citibank, N.A.....	1.253%	Fixed	CPI	Maturity	USD 12,000,000	02/11/22	—	—	1,154,868	1,154,868
Citibank, N.A.....	0.680%	Fixed	CPI	Maturity	USD 25,000,000	05/22/23	—	—	2,665,535	2,665,535
Citibank, N.A.....	0.485%	Fixed	CPI	Maturity	USD 11,000,000	05/28/22	—	—	938,901	938,901
Total Appreciation.....								\$72,397,060	\$72,397,060	
Bank of America Corp.....	3.272%	Fixed	CPI	Maturity	USD 15,000,000	11/15/26	—	—	(60,813)	(60,813)

DFA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
Bank of America Corp.....	3.150%	Fixed	CPI	Maturity	USD 20,000,000	11/23/27	—	—	\$ (92,305) \$ (92,305)
Bank of America Corp.....	2.975%	Fixed	CPI	Maturity	USD 8,000,000	10/25/29	—	—	(22,020) (22,020)
Bank of America Corp.....	2.929%	Fixed	CPI	Maturity	USD 23,000,000	02/02/27	—	—	(32,011) (32,011)
Total (Depreciation).....								\$ (207,149)	\$ (207,149)
Total Appreciation (Depreciation).....								\$72,189,911	\$72,189,911

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Municipal Bonds.....	—	\$1,224,952,071	—	\$1,224,952,071
Swap Agreements**.....	—	72,189,911	—	72,189,911
TOTAL.....	—	\$1,297,141,982	—	\$1,297,141,982

** Valued at the unrealized appreciation/(depreciation) on the investment.

DFA MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (100.0%)					
ALABAMA — (0.4%)					
Alabama State (GO) Series A					
5.000%, 08/01/23	300	\$ 318,774			
Water Works Board of the City of Birmingham (RB) Series A					
□ 5.000%, 01/01/34 (Pre-refunded @ \$100, 1/1/25).....	1,000	1,110,192			
Water Works Board of the City of Birmingham (RB) Series B					
□ 5.000%, 01/01/33 (Pre-refunded @ \$100, 1/1/27).....	1,415	<u>1,657,742</u>			
TOTAL ALABAMA.....		<u>3,086,708</u>			
ALASKA — (0.1%)					
City of Anchorage (GO) Series A					
3.000%, 09/01/22	765	<u>776,018</u>			
ARIZONA — (0.9%)					
City of Tucson (GO) Series A					
5.000%, 07/01/23	2,000	2,119,006			
Maricopa County Unified School District No. 69 Paradise Valley (GO)					
5.000%, 07/01/25	435	490,805			
Maricopa County Unified School District No. 80 Chandler (GO) Series B					
5.000%, 07/01/24	1,400	1,533,350			
Maricopa County Union High School District No. 210-Phoenix (GO) Series E					
5.000%, 07/01/25	2,000	<u>2,258,729</u>			
TOTAL ARIZONA.....		<u>6,401,890</u>			
ARKANSAS — (0.2%)					
Arkansas State (GO)					
5.000%, 04/01/22	1,110	<u>1,118,510</u>			
CALIFORNIA — (2.3%)					
Los Angeles Unified School District					
5.000%, 07/01/25	1,500	1,690,819			
Southern California Public Power Authority (RB)					
5.000%, 07/01/23	140	148,228			
CALIFORNIA — (Continued)					
State of California (GO)					
3.000%, 03/01/26	1,000	\$ 1,065,582			
3.500%, 08/01/27	5,000	5,536,346			
5.000%, 08/01/27	270	320,280			
5.000%, 10/01/27	2,000	2,381,307			
State of California (GO) Series B					
5.000%, 09/01/26	2,195	2,546,351			
State of California 5.000%, 10/01/29	3,045	<u>3,472,350</u>			
TOTAL CALIFORNIA.....					<u>17,161,263</u>
COLORADO — (2.2%)					
Board of Water Commissioners City & County of Denver (RB) Series A					
5.000%, 12/15/25	1,515	1,734,895			
Boulder Valley School District No. Re-2 Boulder (GO) (ST AID WITHHLDG) Series B					
4.000%, 12/01/24	1,000	1,081,341			
City of Colorado Springs Utilities System Revenue (RB) Series A					
5.000%, 11/15/23	1,170	1,256,274			
City of Colorado Springs Utilities System Revenue (RB) Series B					
5.000%, 11/15/26	500	585,882			
Colorado Health Facilities Authority, Revenue Bonds (RB)					
□ 5.000%, 06/01/45 (Pre-refunded @ \$100, 6/1/25).....	1,800	2,026,548			
Denver City & County School District No. 1 (GO) (ST AID WITHHLDG)					
5.000%, 12/01/25	4,150	4,738,732			
Denver City & County School District No. 1 (GO) (ST AID WITHHLDG) Series B					
5.000%, 12/01/24	550	609,704			
El Paso County School District No. 2 Harrison (GO) (ST AID WITHHLDG)					
5.000%, 12/01/26	165	193,823			

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
COLORADO — (Continued)			DISTRICT OF COLUMBIA — (Continued)		
Weld County School District			5.000%, 07/01/27	1,000	\$ 1,185,678
No. 6 Greeley (GO) (ST			TOTAL DISTRICT OF		
AID WITHHLDG)			COLUMBIA.....		
5.000%, 12/01/25	310	\$ 354,228			<u>4,744,767</u>
Weld County School District			FLORIDA — (3.3%)		
No. RE-4 (GO) (ST AID			City of Lakeland FL		
WITHHLDG)			Department of Electric		
4.000%, 12/01/22	1,140	1,172,592	Utilities, Revenue Bonds		
5.000%, 12/01/24	2,280	<u>2,525,475</u>	(RB)		
TOTAL COLORADO.....		<u>16,279,494</u>	5.000%, 10/01/25	1,000	1,136,101
			Collier County Water-Sewer		
CONNECTICUT — (0.8%)			District (RB)		
City of Danbury (GO) Series			5.000%, 07/01/25	655	739,969
B			Flagler County (GO) (BAM)		
4.000%, 07/15/26	265	296,080	5.000%, 07/01/22	465	473,856
4.000%, 07/15/27	300	341,352	Florida State (GO)		
City of Waterbury (GO)			5.000%, 07/01/25	1,000	1,128,288
Series B			5.000%, 07/01/24	1,900	2,078,584
4.000%, 09/01/23	500	523,749	Florida State (GO) Series A		
Town of Greenwich (GO)			5.000%, 06/01/24	350	381,940
Series A			Florida State (GO) Series B		
5.000%, 01/15/25	2,925	3,255,652	5.000%, 06/01/24	2,000	2,182,512
Town of South Windsor (GO)			5.000%, 06/01/25	1,000	1,125,860
Series B			Florida State (GO) Series C		
4.000%, 12/15/25	1,345	<u>1,488,929</u>	5.000%, 06/01/23	1,015	1,071,807
TOTAL CONNECTICUT.....		<u>5,905,762</u>	Florida State		
			5.000%, 06/01/29	2,000	2,469,652
DELAWARE — (0.4%)			Miami-Dade County (GO)		
Delaware State (GO) Series			Series A		
B			5.000%, 07/01/26	1,500	1,738,109
5.000%, 07/01/24	780	854,098	Orange County Water Utility		
Kent County (GO)			System Revenue (RB)		
4.000%, 09/01/24	415	446,135	5.000%, 10/01/25	3,250	3,691,075
New Castle County (GO)			Orlando Utilities Commission		
5.000%, 10/01/23	1,600	<u>1,709,975</u>	(RB) Series C		
TOTAL DELAWARE.....		<u>3,010,208</u>	5.250%, 10/01/22	1,000	1,031,702
			Palm Beach County (RB)		
DISTRICT OF COLUMBIA — (0.6%)			5.000%, 11/01/23	810	867,167
District of Columbia (GO)			School District of Broward		
Series			County (GO)		
5.000%, 06/01/25	320	360,387	5.000%, 07/01/25	3,855	<u>4,350,933</u>
District of Columbia (GO)			TOTAL FLORIDA.....		
Series B			<u>24,467,555</u>		
5.000%, 06/01/25	810	912,230	GEORGIA — (2.9%)		
District of Columbia (RB)			Athens-Clarke County Unified		
Series C			Government (GO)		
5.000%, 05/01/23	1,400	1,475,395	5.000%, 12/01/25	1,000	1,141,863
Washington Metropolitan			Georgia State		
Area Transit Authority (RB)			5.000%, 02/01/25	2,500	2,788,775
Series B			Georgia State (GO) Series A		
5.000%, 07/01/25	720	811,077	5.000%, 07/01/26	1,200	1,394,972
			Georgia State (GO) Series E		
			5.000%, 12/01/26	2,000	2,351,426
			Georgia State (GO) Series F		
			5.000%, 07/01/26	1,450	1,685,591

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
GEORGIA — (Continued)			IOWA — (0.5%)		
Georgia State Road & Tollway Authority (RB) (MUN GOVT GTD) 5.000%, 10/01/23	4,590	\$ 4,904,699	City of Ankeny (GO) Series A 5.000%, 06/01/25	490	\$ 552,358
Gwinnett County Water & Sewerage Authority (RB) 4.000%, 08/01/25	1,500	1,648,028	City of Davenport (GO) Series C 4.000%, 06/01/24	1,410	1,503,925
Henry County (GO) 5.000%, 05/01/23	1,000	1,052,694	Waukee Community School District (GO) Series B 5.000%, 06/01/24	1,290	<u>1,407,720</u>
Private Colleges & Universities Authority (RB) Series B 5.000%, 09/01/25	1,080	1,220,419	TOTAL IOWA.....		<u>3,464,003</u>
State of Georgia (GO) Series A 5.000%, 07/01/26	3,000	<u>3,487,430</u>	KANSAS — (1.1%)		
TOTAL GEORGIA.....		<u>21,675,897</u>	City of Leawood (GO) Series A 4.000%, 09/01/25	1,035	1,138,805
HAWAII — (2.7%)			4.000%, 09/01/26	1,135	1,272,910
City & County of Honolulu (GO) Series B 5.000%, 10/01/23	150	160,207	City of Merriam (GO) 5.000%, 10/01/25	800	910,116
5.000%, 10/01/25	725	823,953	City of Overland Park (GO) Series A 5.000%, 09/01/28	1,330	1,621,317
City & County of Honolulu (GO) Series D 5.000%, 07/01/24	1,005	1,099,967	City of Wichita (GO) Series 811 5.000%, 06/01/22	550	558,471
5.000%, 07/01/25	1,000	1,128,288	Johnson County (GO) Series B 5.000%, 09/01/22	650	666,809
Hawaii State 5.000%, 10/01/27	3,220	3,647,091	Johnson County Unified School District No. 229 Blue Valley (GO) Series A 5.000%, 10/01/26	225	263,131
Hawaii State (GO) Series EO 5.000%, 08/01/22	1,000	1,023,138	Johnson County Unified School District No. 229 Blue Valley (GO) Series B 5.000%, 10/01/23	750	801,421
Hawaii State (GO) Series FB 5.000%, 04/01/24	2,975	3,227,899	Kansas State Department of Transportation (RB) Series A 5.000%, 09/01/26	1,000	<u>1,162,968</u>
Hawaii State (GO) Series FE 5.000%, 10/01/24	1,005	1,108,300	TOTAL KANSAS.....		<u>8,395,948</u>
5.000%, 10/01/25	2,790	3,170,797	KENTUCKY — (1.1%)		
Hawaii State (GO) Series FH 4.000%, 10/01/30	4,000	4,460,644	Louisville & Jefferson County (RB) 5.000%, 12/01/35	2,200	2,233,141
Maui County (GO) 5.000%, 03/01/26	200	<u>229,978</u>	Louisville & Jefferson County Metropolitan Sewer District (RB) Series C 5.000%, 05/15/23	1,850	1,951,173
TOTAL HAWAII.....		<u>20,080,262</u>	Louisville Water Co. (RB) 5.000%, 11/15/29	3,000	<u>3,747,732</u>
ILLINOIS — (0.4%)			TOTAL KENTUCKY.....		<u>7,932,046</u>
Cook County Community Consolidated School District No. 34 Glenview (GO) 5.000%, 12/01/25	2,000	2,280,499			
Kane Cook & DuPage etc Counties Community College District No. 509 (GO) Series B 4.000%, 12/15/25	600	<u>662,287</u>			
TOTAL ILLINOIS.....		<u>2,942,786</u>			

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
LOUISIANA — (0.1%)			MARYLAND — (Continued)		
Louisiana State (GO) Series C			Prince County George's (GO) Series A		
5.000%, 08/01/23	500	\$ 530,749	5.000%, 07/15/24	770	\$ 843,830
MAINE — (0.2%)			4.000%, 09/01/24	2,500	2,687,559
Maine State (GO) Series B			5.000%, 07/15/29	3,500	4,363,114
5.000%, 06/01/23	1,000	1,056,517	Queen County Anne's (GO)		
4.000%, 06/01/26	500	557,732	5.000%, 07/15/25	1,235	1,395,920
TOTAL MAINE.....		<u>1,614,249</u>	Washington Suburban		
MARYLAND — (8.4%)			Sanitary Commission (RB) (CNTY GTD)		
Anne County Arundel (GO)			5.000%, 06/01/24	655	714,932
5.000%, 10/01/24	1,520	1,677,081	Wicomico County (GO) Series		
Anne County Arundel (GO) Series B			5.000%, 12/01/25	905	1,033,752
5.000%, 10/01/23	1,490	1,592,157	5.000%, 12/01/26	2,065	2,424,668
Baltimore County (GO)			TOTAL MARYLAND.....		<u>62,489,618</u>
5.000%, 08/01/22	600	613,700	MASSACHUSETTS — (2.6%)		
5.000%, 03/01/26.....	6,905	7,945,951	City of Beverly (GO)		
5.000%, 03/01/28	1,335	1,616,099	5.000%, 03/15/25	500	559,202
Charles County (GO)			City of Lowell (GO) (ST AID WITHHLDG)		
5.000%, 10/01/25	2,945	3,349,226	4.000%, 09/01/23	250	262,319
City of Baltimore (GO) Series B			City of Quincy (GO)		
5.000%, 10/15/27	2,025	2,426,616	5.000%, 01/15/25	405	450,157
County of Anne Arundel (GO)			City of Springfield (GO) (ST AID WITHHLDG) Series C		
5.000%, 10/01/25	650	739,218	4.000%, 08/01/23	285	298,471
Harford County (GO)			City of Worcester (GO)		
5.000%, 10/01/25	2,750	3,127,461	5.000%, 02/15/26	1,910	2,187,817
Howard County (GO) Series			Commonwealth of		
5.000%, 08/15/24	2,720	2,988,860	Massachusetts (GO) Series A		
Howard County (GO) Series D			5.000%, 07/01/26	1,250	1,447,842
5.000%, 02/15/24	1,300	1,405,828	5.000%, 09/01/28	2,000	2,436,669
Maryland State			Commonwealth of		
5.000%, 08/01/27	1,000	1,194,392	Massachusetts (GO) Series B		
Maryland State (GO) Series			5.000%, 08/01/22	1,165	1,191,482
5.000%, 03/15/27	1,500	1,775,172	Commonwealth of		
Maryland State (GO) Series 1			Massachusetts (GO) Series C		
5.000%, 06/01/23	3,000	3,170,376	5.000%, 04/01/22	1,275	1,284,967
Maryland State (GO) Series A			Commonwealth of		
5.000%, 08/01/25	2,000	2,263,573	Massachusetts (GO) Series F		
5.000%, 08/01/27	3,500	4,180,373	5.000%, 05/01/25	1,600	1,795,259
Maryland State (GO) Series B			Commonwealth of		
4.000%, 08/01/23	850	890,957	Massachusetts (GO) (AGM) Series B		
5.000%, 08/01/24	1,000	1,097,995	5.250%, 09/01/24	400	442,274
5.000%, 08/01/27	500	597,196	Town of East Bridgewater (GO)		
Montgomery County (GO) Series A			5.000%, 04/15/26	1,655	1,905,918
4.000%, 08/01/23	1,000	1,048,339			
5.000%, 11/01/24	2,000	2,212,503			
Montgomery County (GO) Series D					
3.000%, 11/01/23	3,000	3,112,770			

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MASSACHUSETTS — (Continued)			MINNESOTA — (Continued)		
Town of Milford (GO)			South State Paul Special		
5.000%, 12/01/25	1,000	\$ 1,140,249	School District No. 6 (GO)		
Town of Nantucket			(SD CRED PROG) Series		
5.000%, 10/01/26	1,500	1,756,435	A		
Town of Watertown (GO)			5.000%, 02/01/29	1,905	\$ 2,330,736
5.000%, 04/15/26	2,045	<u>2,364,130</u>	TOTAL MINNESOTA.....		<u>26,929,174</u>
TOTAL MASSACHUSETTS...		<u>19,523,191</u>			
MICHIGAN — (0.3%)			MISSOURI — (1.8%)		
Michigan State (GO) Series A			Columbia School District		
5.000%, 12/01/24	1,275	1,413,781	(GO) Series B		
Michigan State (GO) Series B			5.000%, 03/01/25	1,725	1,921,422
4.000%, 11/01/25	1,000	<u>1,103,031</u>	Metropolitan Saint Louis		
TOTAL MICHIGAN.....		<u>2,516,812</u>	Sewer District (RB) Series		
			B		
MINNESOTA — (3.6%)			□ 5.000%, 05/01/26		
City of Minneapolis (GO)			(Pre-refunded @		
3.000%, 12/01/23	2,000	2,078,112	\$100, 5/1/25).....	1,540	1,729,511
City of Saint Paul (GO)			Saint Louis County (GO)		
Series A			5.000%, 02/01/23	2,545	2,655,497
5.000%, 03/01/25	2,020	2,257,827	5.000%, 02/01/25	1,270	1,415,102
Hennepin County (GO)			Saint Louis County		
Series A			Reorganized School		
5.000%, 12/01/26	1,250	1,468,999	District No R-6 (GO)		
Metropolitan Council (GO)			5.000%, 02/01/26	5,000	<u>5,731,711</u>
Series B			TOTAL MISSOURI.....		<u>13,453,243</u>
5.000%, 03/01/24	1,295	1,401,165			
Minneapolis Special School			NEBRASKA — (0.7%)		
District No. 1 (GO) (SD			Omaha School District (GO)		
CRED PROG) Series			5.000%, 12/15/25	4,000	4,572,414
5.000%, 02/01/27	4,735	5,551,530	Papillion-La Vista School		
Minnesota State			District No. 27 (GO) Series		
4.000%, 08/01/26	550	616,072	B		
Minnesota State (GO) Series			4.000%, 12/01/25	600	<u>660,116</u>
A			TOTAL NEBRASKA.....		<u>5,232,530</u>
5.000%, 10/01/27	2,000	2,399,360			
Minnesota State (GO) Series			NEVADA — (0.4%)		
A-			Las Vegas Valley Water		
5.000%, 09/01/29	1,375	1,719,715	District (GO) Series C		
Minnesota State (GO) Series			5.000%, 06/01/24	405	441,860
D			Nevada State (GO) Series C		
5.000%, 08/01/24	1,800	1,976,392	5.000%, 11/01/24	450	497,555
Minnesota State (GO) Series			Nevada State (GO) Series		
E			D1		
5.000%, 08/01/22	760	777,276	5.000%, 03/01/22	250	250,958
4.000%, 10/01/22	3,000	3,069,876	Washoe County NV (GO)		
Ramsey County (GO) Series			5.000%, 07/01/24	1,265	<u>1,380,724</u>
A			TOTAL NEVADA.....		<u>2,571,097</u>
5.000%, 02/01/25	1,150	1,282,114			
			NEW HAMPSHIRE — (0.1%)		
			City of Nashua (GO)		
			4.000%, 07/15/24	770	<u>825,423</u>

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NEW JERSEY — (1.1%)			NEW YORK — (Continued)		
City of Hoboken (GO)			New York State Dormitory		
3.000%, 02/01/23	2,000	\$2,046,122	Authority (RB) Series B		
3.000%, 02/01/25	910	959,088	5.000%, 02/15/22	800	\$ 801,375
Monmouth County (GO)			5.000%, 02/15/24	300	324,422
5.000%, 07/15/26	1,200	1,392,513	New York State Dormitory		
Montville Township (GO)			Authority (RB) Series E		
3.000%, 10/01/25	500	531,937	5.000%, 03/15/29	5,000	6,121,250
Princeton (GO)			New York State Urban		
3.000%, 09/15/24	1,515	1,591,514	Development Corp. (RB)		
2.000%, 12/15/25	1,815	<u>1,866,708</u>	Series A		
TOTAL NEW JERSEY.....		<u>8,387,882</u>	5.000%, 03/15/25	500	557,570
			North Shore Central School		
NEW MEXICO — (0.8%)			District (GO) (ST AID		
City of Albuquerque (GO)			WITHHLDG)		
Series B			2.000%, 12/15/23	315	320,771
5.000%, 07/01/26	200	232,215	Riverhead Central School		
New Mexico State Severance			District (GO) (ST AID		
Tax Permanent Fund (RB)			WITHHLDG)		
Series A			2.000%, 10/15/22	540	545,727
5.000%, 07/01/27	4,000	4,751,895	Triborough Bridge & Tunnel		
Santa Fe County (GO)			Authority (RB) Series C-1		
5.000%, 07/01/22	710	<u>723,521</u>	4.000%, 11/15/27	1,500	<u>1,709,711</u>
TOTAL NEW MEXICO.....		<u>5,707,631</u>	TOTAL NEW YORK.....		<u>28,915,309</u>
NEW YORK — (3.9%)			NORTH CAROLINA — (2.9%)		
City of New York (GO) Series			City of Charlotte (GO) Series		
A			A		
5.000%, 08/01/24.....	3,100	3,397,331	5.000%, 06/01/29	2,000	2,490,004
5.000%, 08/01/25	1,700	1,911,577	City of Greensboro (GO)		
City of New York (GO) Series			Series B		
C			5.000%, 04/01/26	1,010	1,166,781
5.000%, 08/01/22	500	511,366	Mecklenburg County (GO)		
City of New York (GO) Series			Series A		
E			5.000%, 12/01/24	825	916,022
5.000%, 08/01/22	1,000	1,022,732	New Hanover County (GO)		
City of New York (GO) Series			5.000%, 02/01/23	1,550	1,617,138
H			North Carolina State (GO)		
5.000%, 08/01/22	2,010	2,055,691	5.000%, 06/01/25	2,000	2,253,821
Kingston City School District			North Carolina State (GO)		
(GO) (ST AID WITHHLDG)			Series A		
3.000%, 06/01/26	1,530	1,639,023	5.000%, 06/01/24	2,200	2,401,831
New York State Dormitory			5.000%, 06/01/25	655	738,126
Authority (RB) (ETM)			North Carolina State (GO)		
5.000%, 02/15/22	5	5,008	Series B		
5.000%, 02/15/25	350	390,053	5.000%, 06/01/25	3,455	3,893,475
New York State Dormitory			North Carolina State (GO)		
Authority (RB)			Series C		
5.000%, 02/15/22	1,995	1,998,430	4.000%, 05/01/22	1,530	1,543,964
5.000%, 02/15/25	150	166,906	North Carolina State (GO)		
New York State Dormitory			Series D		
Authority (RB) Series A			4.000%, 06/01/23	350	365,203
5.000%, 03/15/23	600	628,951	Wake County (GO)		
5.000%, 03/15/28	4,000	4,807,415	5.000%, 04/01/25	4,000	<u>4,486,288</u>
			TOTAL NORTH CAROLINA...		<u>21,872,653</u>

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
NORTH DAKOTA — (0.2%)			OREGON — (Continued)		
City of West Fargo (GO)			Clackamas County School		
Series A			District No. 7J Lake		
5.000%, 05/01/24	1,150	\$ 1,247,198	Oswego (GO) (SCH BD		
			GTY)		
OHIO — (3.5%)			5.000%, 06/01/24	400	\$ 436,599
City of Columbus (GO)			Jackson County (GO)		
Series 3			4.000%, 06/01/23	40	41,694
5.000%, 02/15/27	1,250	1,471,542	Lane County School District		
City of Columbus (GO)			No. 4J Eugene (GO) (SCH		
Series A			BD GTY)		
3.000%, 07/01/22	835	844,003	3.000%, 06/15/25	940	997,238
5.000%, 02/15/23	4,000	4,179,794	5.000%, 06/15/28	2,500	3,039,074
5.000%, 04/01/29	2,000	2,467,409	Multnomah County School		
City of Columbus (GO)			District No. 7 Reynolds		
Series B			(GO) (SCH BD GTY)		
5.000%, 02/15/23	475	496,351	Series A		
City of Columbus (GO)			5.000%, 06/15/25	1,000	1,126,798
Series A			Oregon State (GO)		
4.000%, 04/01/24	1,500	1,595,493	5.000%, 05/01/25	700	785,903
Cuyahoga County (RB)			Oregon State (GO) Series A		
□ 5.000%, 12/01/35			5.000%, 05/01/26	1,000	1,155,270
(Pre-refunded @			Oregon State Department of		
\$100, 12/1/24).....	3,545	3,930,866	Transportation (RB) Series		
Ohio State (GO) Series A			A		
5.000%, 09/15/22	2,250	2,312,867	□ 5.000%, 11/15/30		
5.000%, 02/01/24	2,820	3,044,938	(Pre-refunded @		
5.000%, 09/01/26	1,500	1,743,727	\$100, 11/15/24).....	1,150	1,273,559
Ohio State (GO) Series B			Salem ORE (GO)		
5.000%, 06/15/22	450	457,664	5.000%, 06/01/25	1,280	1,442,894
5.000%, 09/15/23	1,000	1,066,803	Tri-County Metropolitan		
5.000%, 09/01/24	2,000	2,200,295	Transportation District of		
Ohio State (GO) Series W			Oregon (RB) Series B		
4.000%, 05/01/24	215	229,310	□ 5.000%, 09/01/26		
4.000%, 05/01/25	215	234,622	(Pre-refunded @		
TOTAL OHIO.....		<u>26,275,684</u>	\$100, 9/1/25).....	150	170,123
OKLAHOMA — (1.2%)			Washington & Multnomah		
City of Oklahoma City (GO)			Counties School District		
4.000%, 03/01/23	1,680	1,740,260	No. 48J Beaverton (GO)		
4.000%, 03/01/25	1,255	1,364,055	(SCH BD GTY)		
City of Tulsa (GO)			□ 5.000%, 06/15/26		
5.000%, 03/01/24	200	216,396	(Pre-refunded @		
5.000%, 03/01/26	2,750	3,155,102	\$100, 6/15/24).....	650	710,296
Oklahoma City Water Utilities			Washington County (GO)		
Trust (RB)			5.000%, 03/01/24	3,000	3,248,535
5.000%, 07/01/34	1,885	2,173,707	Water Environment Services		
TOTAL OKLAHOMA.....		<u>8,649,520</u>	Sewer Revenue (RB)		
OREGON — (2.5%)			5.000%, 06/01/29	2,010	2,497,716
City of McMinnville (GO)			TOTAL OREGON.....		<u>18,628,390</u>
5.000%, 02/01/22	290	290,000	PENNSYLVANIA — (0.9%)		
City of Salem (GO)			Berks County (GO)		
5.000%, 06/01/26	1,220	1,412,691	5.000%, 11/15/22	445	460,585

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
PENNSYLVANIA — (Continued)			SOUTH CAROLINA — (Continued)		
Chartiers Valley School District (GO) (ST AID WITHHLDG) Series			South Carolina State (GO) (ST AID WITHHLDG) Series B		
□ 5.000%, 10/15/40 (Pre-refunded @ \$100, 4/15/25).....	1,900	\$2,124,843	5.000%, 04/01/26	1,210	\$ 1,396,760
Commonwealth of Pennsylvania (GO) Series REF			Spartanburg County (GO) (ST AID WITHHLDG) Series A		
5.000%, 07/01/22	1,025	1,044,303	3.000%, 04/01/25	1,715	1,814,350
Montgomery County (GO) Series A			3.000%, 04/01/26	1,500	1,607,479
5.000%, 01/01/26	2,745	3,144,001	State of South Carolina (GO) Series C		
Pennsylvania State University (RB) Series E			5.000%, 04/01/25	1,090	1,222,513
5.000%, 03/01/24	55	59,533	York County (GO) (ST AID WITHHLDG)		
5.000%, 03/01/25	130	145,222	5.000%, 04/01/24	4,195	4,556,328
TOTAL PENNSYLVANIA.....		<u>6,978,487</u>	TOTAL SOUTH CAROLINA...		<u>33,511,616</u>
RHODE ISLAND — (0.3%) Rhode State Island (GO) Series B			TENNESSEE — (5.1%) Blount County (GO) Series B		
5.000%, 08/01/29	2,000	<u>2,371,286</u>	5.000%, 06/01/22	2,635	2,674,961
SOUTH CAROLINA — (4.5%) Beaufort County School District (GO) (SCSDE) Series A			City of Knoxville Electric System Revenue (RB) Series LL		
5.000%, 03/01/26	2,280	2,621,752	5.000%, 07/01/24	4,050	4,430,666
Clemson University (RB) Series B			5.000%, 07/01/25	1,775	2,002,711
5.000%, 05/01/25	750	839,742	City of Knoxville TN Wastewater System Revenue		
Florence School District One (GO) (SCSDE)			5.000%, 04/01/29	3,000	3,698,825
5.000%, 03/01/22	2,000	2,007,650	City of Knoxville Wastewater System Revenue (RB) Series B		
Grand Strand Water & Sewer Authority (RB) Series A			4.000%, 04/01/22	310	311,869
5.000%, 06/01/26	1,205	1,395,322	City of Memphis (GO)		
Lexington County School District No. 1 (GO) (SCSDE) Series C			5.000%, 05/01/26	1,000	1,153,027
4.000%, 02/01/23	3,985	4,116,842	City of Memphis (GO) Series A		
Richland County (GO) (ST AID WITHHLDG) Series			5.000%, 04/01/25	2,530	2,829,182
5.000%, 03/01/25.....	6,535	7,308,630	County of Sumner (GO)		
Richland County School District No. 2 (GO) (SCSDE)			5.000%, 06/01/26	1,500	1,736,915
5.000%, 03/01/28	3,000	3,616,138	Hamilton County (GO) Series B		
Richland County School District No. 2 (GO) (SCSDE) Series A			5.000%, 03/01/22	1,735	1,741,708
5.000%, 03/01/27	855	1,008,110	Knox County (GO) Series C		
			5.000%, 06/01/25	1,000	1,125,510
			Metropolitan Government of Nashville & Davidson County (GO)		
			5.000%, 07/01/22	650	662,379
			Metropolitan Government of Nashville & Davidson County (GO) Series A		
			5.000%, 07/01/25	2,325	2,619,104

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
TENNESSEE — (Continued)			TEXAS — (Continued)		
Metropolitan Government of Nashville & Davidson County Water & Sewer Revenue (RB) Series A			City of Arlington (GO) Series A		
5.000%, 07/01/27	275	\$ 325,904	5.000%, 08/15/23	2,090	\$2,223,067
Sumner County (GO)			City of Arlington Water & Wastewater System Revenue (RB)		
5.000%, 12/01/22	640	663,429	5.000%, 06/01/26	1,025	1,184,547
Tennessee State (GO) Series B			City of Austin (GO)		
5.000%, 08/01/25	1,000	1,133,259	5.000%, 09/01/23	500	532,634
Williamson County (GO)			5.000%, 11/01/23	1,895	2,029,771
5.000%, 04/01/29	3,620	4,479,851	5.000%, 09/01/26	2,500	2,917,117
Williamson County (GO) Series			5.000%, 09/01/27	2,255	2,697,310
5.000%, 04/01/26	1,015	1,169,875	City of Brownsville Utilities System Revenue (RB)		
5.000%, 04/01/28	1,325	1,605,253	Series A		
5.000%, 05/01/28	2,700	3,277,119	□ 5.000%, 09/01/28 (Pre-refunded @ \$100, 9/1/23)	2,000	2,126,942
TOTAL TENNESSEE		<u>37,641,547</u>	City of Celina (GO)		
TEXAS — (17.3%)			4.125%, 09/01/25	1,415	1,559,435
Alvin Independent School District (GO) (PSF-GTD)			4.125%, 09/01/26	2,520	2,825,833
5.000%, 02/15/23	140	146,278	City of Dallas Waterworks & Sewer System Revenue (RB) Series C		
Alvin Independent School District (GO) (PSF-GTD) Series A			5.000%, 10/01/24	120	132,168
5.000%, 02/15/25	1,500	1,674,296	5.000%, 10/01/25	500	566,318
Austin Community College District (GO)			City of Denton (GO)		
□ 5.000%, 08/01/30 (Pre-refunded @ \$100, 8/1/25)	165	186,381	3.000%, 02/15/23	3,475	3,554,076
Austin Independent School District (GO) (PSF-GTD)			City of Fort Worth (GO)		
5.000%, 08/01/24	250	274,629	5.000%, 03/01/28	2,000	2,285,190
Bexar County (GO)			City of Fort Worth Water & Sewer System Revenue (RB) Series A		
4.000%, 06/15/26	650	723,855	5.000%, 02/15/24	3,310	3,576,656
5.000%, 06/15/26	1,625	1,878,413	5.000%, 02/15/25	4,380	4,886,157
Bexar County (GO) Series B			City of Frisco (GO)		
□ 5.000%, 06/15/25 (Pre-refunded @ \$100, 6/15/23)	1,500	1,586,394	4.000%, 02/15/25	2,550	2,765,582
Brazosport Independent School District (GO) (PSF-GTD)			5.000%, 02/15/28	3,495	4,213,095
5.000%, 02/15/25	2,000	2,228,580	City of Garland (GO) Series A		
Bridgeport Independent School District (GO) (PSF-GTD)			5.000%, 02/15/24	200	216,028
5.000%, 08/15/24	1,600	1,756,884	City of Houston (GO) Series A		
City of Amarillo (GO)			5.000%, 03/01/26	1,000	1,145,164
2.000%, 02/15/24	725	738,348	City of Lubbock (GO) Series A		
2.000%, 02/15/25	725	742,283	5.000%, 02/15/25	770	857,026
4.000%, 02/15/26	1,685	1,864,030	City of Midland (GO)		
			5.000%, 03/01/28	1,200	1,441,040
			City of Pearland (GO)		
			5.000%, 03/01/25	500	556,452
			City of San Antonio (GO)		
			5.000%, 02/01/23	1,655	1,726,855

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
TEXAS — (Continued)			TEXAS — (Continued)		
City of San Antonio Electric & Gas Systems Revenue (RB) 5.000%, 02/01/22	3,360	\$3,360,000	Highland Park Independent School District (GO) 5.000%, 02/15/23	2,000	\$2,089,471
Conroe Independent School District (GO) (PSF-GTD) 5.000%, 02/15/26	2,000	2,290,908	Houston Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	2,000	2,157,323
Corpus Christi Independent School District (GO) (PSF-GTD) 4.000%, 08/15/23	160	167,750	Houston Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/26	1,750	2,002,316
4.000%, 08/15/24	140	150,015	Houston Independent School District 5.000%, 02/15/25	1,515	1,685,746
County of Collin (GO) 5.000%, 02/15/25	1,010	1,126,075	Katy Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/26	1,765	2,019,479
Dallas Independent School District (GO) (PSF-GTD) 5.000%, 02/15/23	3,000	3,132,289	Leander Independent School District (GO) (PSF-GTD) Series C 5.000%, 08/15/24	700	768,637
Dallas Independent School District (GO) (PSF-GTD) Series A 5.000%, 08/15/24	3,250	3,567,811	Mansfield Independent School District (GO) (PSF-GTD) □ 5.000%, 02/15/28 (Pre-refunded @ \$100, 2/15/25).....	885	987,345
Eanes Independent School District (GO) (PSF-GTD) Series A 5.000%, 08/01/25	1,505	1,703,339	McAllen Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/22	2,725	2,729,685
El Paso Independent School District (GO) (PSF-GTD) 5.000%, 08/15/24	500	549,158	North Texas Municipal Water District Water System Revenue (RB) 5.000%, 09/01/23	125	133,077
Fort Bend Independent School District (GO) (PSF-GTD) Series C 5.000%, 02/15/24	1,275	1,377,984	Northwest Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/24	1,000	1,078,661
Fort Worth Independent School District (GO) (PSF-GTD) 5.000%, 02/15/26	445	510,105	Port Authority of Houston of Harris County Texas (GO) Series A-2 5.000%, 10/01/23	70	74,739
Goose Creek Consolidated Independent School District (GO) (PSF-GTD) 5.000%, 02/15/23	215	224,595	Port Neches-Groves Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24	1,000	1,080,772
Grapevine-Colleyville Independent School District (GO) (PSF-GTD) Series A 5.000%, 08/15/28	1,000	1,217,205	Tarrant Regional Water District (RB) Series A 4.000%, 09/01/29	5,730	6,725,838
Grapevine-Colleyville Independent School District (GO) Series B 5.000%, 08/15/27	2,570	3,058,777	Texas State (GO) 5.000%, 10/01/23	375	400,775
Harris County (GO) 5.000%, 10/01/26	400	466,602	5.000%, 08/01/26	1,420	1,647,103
Harris County (GO) Series A 5.000%, 10/01/23	1,565	1,672,299			
Harris County Flood Control District (GO) Series A 5.000%, 10/01/26	550	641,307			

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
TEXAS — (Continued)			UTAH — (Continued)		
□ 4.000%, 10/01/33 (Pre-refunded @ \$100, 4/1/24).....	1,500	\$ 1,594,162	Utah Transit Authority (RB) Series A-SUB		
Texas State (GO) Series A			□ 5.000%, 06/15/35 (Pre-refunded @ \$100, 6/15/25).....	700	\$ 787,875
5.000%, 04/01/25	2,185	2,444,109			
5.000%, 10/01/25	2,465	2,797,639	TOTAL UTAH.....		<u>16,738,365</u>
Texas Transportation Commission State Highway Fund (RB) Series A			VERMONT — (0.1%) Vermont State (GO) Series B		
5.000%, 04/01/23	500	524,996	5.000%, 08/15/23	1,000	<u>1,064,781</u>
University of Texas System (RB) Series C			VIRGINIA — (5.1%) Arlington County (GO)		
5.000%, 08/15/24	1,000	1,098,317	5.000%, 06/15/22	3,000	3,051,433
University of Texas System (RB) Series J			Chesterfield County (GO) (ST AID WITHHLDG)		
5.000%, 08/15/25	3,000	3,388,049	5.000%, 01/01/23	2,905	3,021,761
Wichita Falls Independent School District (GO) (PSF-GTD)			City of Alexandria (GO) (ST AID WITHHLDG) Series D		
4.000%, 02/01/25	105	113,748	5.000%, 07/01/26	2,235	2,598,135
Williamson County (GO)			City of Hampton (GO) (ST AID WITHHLDG) Series B		
4.000%, 02/15/26	4,000	4,436,660	5.000%, 09/01/22	475	487,510
Ysleta Independent School District (GO) (PSF-GTD)			City of Manassas (GO) (ST AID WITHHLDG)		
□ 5.000%, 08/15/41 (Pre-refunded @ \$100, 8/15/25).....	1,200	<u>1,359,416</u>	5.000%, 01/01/26	2,485	2,844,157
TOTAL TEXAS.....		<u>128,373,116</u>	City of Newport News Water Revenue (RB)		
UTAH — (2.3%)			5.000%, 07/15/24	950	1,041,818
Canyons School District (GO) (SCH BD GTY) Series A			City of Richmond (GO) (ST AID WITHHLDG) Series B		
5.000%, 06/15/25	1,615	1,821,495	5.000%, 07/15/22	1,065	1,087,119
Davis School District (GO) (SCH BD GTY) Series B			City of Suffolk (GO) (ST AID WITHHLDG)		
5.000%, 06/01/23	2,445	2,582,848	5.000%, 02/01/23	1,575	1,643,543
Granite School District Board of Education (GO) (SCH BD GTY)			Commonwealth of Virginia (GO) Series A		
5.000%, 06/01/25	2,500	2,813,775	5.000%, 06/01/25	1,430	1,608,980
Provo School District (GO) (SCH BD GTY)			Fairfax County (GO) (ST AID WITHHLDG) Series		
5.000%, 06/15/25	2,000	2,253,596	4.000%, 10/01/27	750	855,593
Salt Lake County (GO) Series B			Fairfax County Water Authority (RB)		
5.000%, 12/15/24	1,600	1,778,216	5.000%, 04/01/26	1,290	1,488,539
Utah State (GO)			Henrico County (GO) (ST AID WITHHLDG)		
5.000%, 07/01/22.....	1,845	1,880,292	5.000%, 08/01/27	3,000	3,581,420
5.000%, 07/01/24	2,000	2,190,499	Henrico County (GO) (ST AID WITHHLDG) Series A		
Utah State (GO) Series B			5.000%, 08/01/25	1,545	1,749,179
5.000%, 07/01/24	575	629,769	Loudoun County (GO) (ST AID WITHHLDG) Series A		
			5.000%, 12/01/22	1,225	1,270,471

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
VIRGINIA — (Continued)			WASHINGTON — (Continued)		
Loudoun County (GO) (ST			King County School District		
AID WITHHLDG) Series B			No. 411 Issaquah (GO)		
5.000%, 12/01/24	2,000	\$ 2,214,737	(SCH BD GTY)		
5.000%, 12/01/25	1,800	2,051,724	5.000%, 12/01/23	1,440	\$ 1,547,071
Loudoun County (GO) Series			King County School District		
B			No. 414 Lake Washington		
5.000%, 12/01/26	2,270	2,658,397	(GO) (SCH BD GTY)		
Loudoun County Sanitation			5.000%, 12/01/22	2,000	2,073,726
Authority (RB)			4.000%, 12/01/25	1,370	1,514,300
5.000%, 01/01/26	2,165	2,480,589	King County Sewer Revenue		
Virginia College Building			(RB) Series B		
Authority (RB) (ST AID			5.000%, 07/01/25	1,305	1,472,416
WITHHLDG) Series A			5.000%, 07/01/28	1,500	1,733,222
□ 5.000%, 09/01/25			Snohomish County Public		
(Pre-refunded @			Utility District No. 1 (RB)		
\$100, 9/1/24).....	1,985	<u>2,183,793</u>	Series A		
TOTAL VIRGINIA.....		<u>37,918,898</u>	5.000%, 12/01/23	595	638,676
			Snohomish County School		
WASHINGTON — (7.1%)			District No. 6 Mukilteo		
Auburn School District No.			(GO) (SCH BD GTY)		
408 of King & Pierce			5.000%, 12/01/25	2,000	2,283,726
Counties (GO) (SCH BD			Spokane County (GO)		
GTY)			5.000%, 12/01/28	1,200	1,470,363
5.000%, 12/01/25	960	1,096,189	State of Washington		
Chelan County Public Utility			5.000%, 02/01/34	2,435	2,764,820
District No. 1 (RB) Series A			Washington State (GO)		
5.000%, 07/01/24	200	218,296	Series		
5.000%, 07/01/25	100	112,292	5.000%, 02/01/28	1,000	1,172,446
City of Bellevue (GO) Series			Washington State (GO)		
A			Series 2017-A		
4.000%, 12/01/25	210	231,953	5.000%, 08/01/26	1,675	1,945,272
City of Seattle (GO) Series A			Washington State (GO)		
5.000%, 12/01/25	2,000	2,283,726	Series B		
5.000%, 05/01/26	3,165	3,655,008	5.000%, 07/01/24	800	874,791
5.000%, 12/01/26	1,500	1,759,722	5.000%, 07/01/25	475	535,596
City of Seattle Water System			Washington State (GO)		
Revenue (RB)			Series C		
5.000%, 08/01/26	5,740	6,668,913	5.000%, 02/01/23	500	521,452
Clark County School District			5.000%, 02/01/25	1,000	1,113,627
No. 37 Vancouver (GO)			Washington State (GO)		
(SCH BD GTY)			Series D		
4.000%, 12/01/26	1,940	2,186,316	5.000%, 06/01/24	2,225	2,426,425
County of King (GO) Series A			5.000%, 06/01/25	1,260	1,417,262
4.000%, 01/01/26	500	552,804	Washington State (GO)		
King County (GO) Series E			Series R-2018C		
5.000%, 12/01/25	1,275	1,456,906	5.000%, 08/01/25	2,500	2,825,791
King County School District			Washington State (GO)		
No. 210 Federal Way (GO)			Series R-2018D		
(SCH BD GTY)			5.000%, 08/01/25	1,365	<u>1,542,882</u>
5.000%, 12/01/25	1,000	1,141,863	TOTAL WASHINGTON.....		<u>52,405,644</u>
King County School District					
No. 405 Bellevue (GO)			WEST VIRGINIA — (0.1%)		
(SCH BD GTY) Series B			West Virginia State (GO)		
5.000%, 12/01/26	995	1,167,792	Series A		
			5.000%, 12/01/23	500	<u>536,892</u>

DFA MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
WISCONSIN — (3.0%)			WISCONSIN — (Continued)		
City of Madison (GO) Series			Wisconsin State (GO) Series		
A			1		
4.000%, 10/01/26	1,000	\$1,119,481	5.000%, 05/01/26	2,745	\$ 3,169,984
Germantown School District			5.000%, 05/01/29	1,250	1,542,858
(GO) Series A			Wisconsin State (GO) Series		
5.000%, 04/01/27	1,000	1,184,207	3		
Janesville School District			5.000%, 11/01/22	1,875	1,937,658
(GO) (ETM)			Wisconsin State (GO) Series		
3.000%, 03/01/24	355	368,462	A		
Janesville School District			5.000%, 05/01/25	970	1,088,045
(GO)			Wisconsin State (GO) Series		
3.000%, 03/01/24	1,645	1,711,256	B		
Madison Metropolitan School			5.000%, 05/01/25	2,000	2,243,393
District (GO) Series A			5.000%, 05/01/27	3,000	3,556,532
2.000%, 03/01/25	1,300	1,332,866	TOTAL WISCONSIN.....		<u>22,477,390</u>
Milwaukee County			TOTAL MUNICIPAL BONDS		
Metropolitan Sewer District			Cost (\$748,846,907).....		<u>742,831,492</u>
(GO) Series A			TOTAL INVESTMENTS — (100.0%)		
5.000%, 10/01/25	2,635	2,995,659	(Cost \$748,846,907)^.....		<u>\$742,831,492</u>
Waukesha WIS (GO) Series					
C					
5.000%, 10/01/25	200	226,989			

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Municipal Bonds.....	—	\$742,831,492	—	\$742,831,492
TOTAL.....	—	\$742,831,492	—	\$742,831,492

WORLD CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	18,824,048	\$ 650,747,337
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	20,454,282	319,700,430
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	5,479,367	<u>136,600,615</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$742,031,869).....		<u>\$1,107,048,382</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 0.025% (Cost \$279,985).....	279,985	<u>279,985</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$742,311,854)^.....		<u>\$1,107,328,367</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies.....	\$1,107,048,382	—	—	\$1,107,048,382
Temporary Cash Investments.....	279,985	—	—	279,985
TOTAL.....	<u>\$1,107,328,367</u>	<u>—</u>	<u>—</u>	<u>\$1,107,328,367</u>

DFA LTIP PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount± (000)</u>	<u>Value†</u>
U.S. TREASURY OBLIGATIONS — (100.0%)		
U.S. Treasury Inflation Indexed Bonds		
1.000%, 02/15/48.....	33,116	\$ 43,032,324
1.000%, 02/15/49.....	89,621	117,559,038
0.250%, 02/15/50.....	106,408	117,994,814
0.125%, 02/15/51.....	109,410	<u>118,032,329</u>
TOTAL U.S. TREASURY OBLIGATIONS		
Cost (\$367,050,853).....		<u>396,618,505</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$367,050,853)^^.....		<u>\$396,618,505</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
U.S. Treasury Obligations.....	—	\$396,618,505	—	\$396,618,505
TOTAL.....	—	\$396,618,505	—	\$396,618,505

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (97.7%)		
COMMUNICATION SERVICES — (7.9%)		
	22,187	\$ 1,752,995
*	7,127	19,286,161
*	6,872	18,650,402
*	16,481	237,656
*	5,887	250,963
*	3,624	31,094
*	1,929	98,881
	261,218	6,661,059
	3,463	137,412
*	7,476	18,092
*	2,726	8,178
#*	1,100	68,871
*	7,857	14,693
*	2,533	66,846
	699	1,079,766
*	7,733	246,683
*	8,924	139,036
*	5,556	3,296,597
#*	6,666	100,657
	4,641	295,214
	157,949	7,895,871
*	10,011	30,333
*	11,459	82,390
*	633	6,488
*	107	34,667
	4,771	33,588
*	18,567	99,890
#*	12,310	343,572
*	24,858	679,866
*	22,673	711,932
*	8,530	202,076
	10,633	1,410,574
	4,905	29,724
#*	1,632	23,387
*	9,868	202,294
*	63,171	19,788,947
#*	3,691	5,906
	24,305	987,026
	17,676	657,194
*	1,300	9,542
*	11,700	56,862
	14,857	309,768
*	1,613	10,468
*	2,600	97,578
*	12,939	260,721
*	8,607	148,471
*	40,404	1,435,958
*	17,980	645,122
	7,363	373,672
	312	15,506
*	1,083	39,638
#*	1,324	193,767
*	7,951	1,180,008

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Liberty Latin America Ltd., Class A	9,637	\$ 105,429
* Liberty Latin America Ltd., Class C	28,102	303,783
#* Liberty Media Corp.-Liberty Braves, Class A	363	10,182
* Liberty Media Corp.-Liberty Braves, Class C	4,147	111,969
#* Liberty Media Corp.-Liberty Formula One, Class A	2,870	157,276
#* Liberty Media Corp.-Liberty Formula One, Class C	20,664	1,244,593
* Liberty Media Corp.-Liberty SiriusXM, Class A	5,298	245,033
* Liberty Media Corp.-Liberty SiriusXM, Class C	11,550	537,422
* Lions Gate Entertainment Corp., Class A	9,595	150,450
* Lions Gate Entertainment Corp., Class B	18,363	267,733
* Live Nation Entertainment, Inc.	8,075	884,293
* Loyalty Ventures, Inc.	742	21,748
Lumen Technologies, Inc.	105,723	1,306,736
#* Madison Square Garden Entertainment Corp.	2,700	191,241
* Marchex, Inc., Class B	3,200	7,456
#* Marcus Corp.	1,500	25,275
* Match Group, Inc.	9,505	1,071,213
* National CineMedia, Inc.	3,742	9,879
* Netflix, Inc.	6,342	2,708,922
New York Times Co., Class A	12,471	499,214
News Corp., Class A	31,649	703,874
News Corp., Class B	17,089	380,059
Nexstar Media Group, Inc., Class A	6,119	1,011,960
Omnicom Group, Inc.	20,734	1,562,514
* Ooma, Inc.	2,349	42,376
* Pinterest, Inc., Class A	4,902	144,903
* QuinStreet, Inc.	6,390	102,815
* Reading International, Inc., Class A	4,944	22,001
* Roku, Inc.	2,607	427,678
Scholastic Corp.	5,012	205,592
* Sciplay Corp., Class A	1,500	18,750
Shenandoah Telecommunications Co.	9,059	206,273
# Sinclair Broadcast Group, Inc., Class A	4,222	116,021
# Sirius XM Holdings, Inc.	48,463	308,225
* Snap, Inc., Class A	5,599	182,191
Spok Holdings, Inc.	2,587	25,560
* Spotify Technology SA	648	127,176
* Take-Two Interactive Software, Inc.	5,673	926,628
* TechTarget, Inc.	3,207	265,989
TEGNA, Inc.	34,128	660,718
Telephone & Data Systems, Inc.	17,703	350,519
#* Telesat Corp.	2,140	48,471
#* Thryv Holdings, Inc.	1,256	40,732
* T-Mobile U.S., Inc.	22,150	2,395,965
* Townsquare Media, Inc., Class A	1,300	17,134
* Travelzoo	2,000	18,740
#* TripAdvisor, Inc.	9,219	250,296
* TrueCar, Inc.	5,050	17,372
* Twitter, Inc.	27,135	1,017,834
* U.S. Cellular Corp.	6,507	199,244
Verizon Communications, Inc.	233,467	12,427,448
# ViacomCBS, Inc., Class A	1,096	40,092
ViacomCBS, Inc., Class B	38,481	1,287,189
* Walt Disney Co.	29,932	4,279,378
# Warner Music Group Corp., Class A	3,624	154,020
* WideOpenWest, Inc.	980	18,238
# World Wrestling Entertainment, Inc., Class A	5,446	271,973
* Yelp, Inc.	9,440	326,058
* Zedge, Inc., Class B	300	2,268

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Ziff Davis, Inc.....	7,345	\$ 771,666
* Zynga, Inc., Class A.....	85,388	774,469
TOTAL COMMUNICATION SERVICES.....		<u>132,454,318</u>
CONSUMER DISCRETIONARY — (13.4%)		
* 1-800-Flowers.com, Inc., Class A.....	5,186	88,318
#* 2U, Inc.....	6,939	111,995
Aaron's Co., Inc.....	4,332	91,708
* Abercrombie & Fitch Co., Class A.....	10,546	411,294
Acushnet Holdings Corp.....	10,245	478,442
* Adient PLC.....	12,647	530,795
* Adtalem Global Education, Inc.....	9,323	274,283
Advance Auto Parts, Inc.....	4,334	1,003,364
* Amazon.com, Inc.....	15,737	47,076,763
* American Axle & Manufacturing Holdings, Inc.....	8,637	70,305
# American Eagle Outfitters, Inc.....	27,268	622,528
* American Outdoor Brands, Inc.....	1,000	16,580
* American Public Education, Inc.....	1,104	23,615
* America's Car-Mart, Inc.....	1,100	104,412
* Aptiv PLC.....	7,875	1,075,568
Aramark.....	21,930	751,980
#* Ark Restaurants Corp.....	120	1,925
* Arko Corp.....	5,886	48,383
* Asbury Automotive Group, Inc.....	3,077	495,305
Autoliv, Inc.....	13,399	1,327,037
* AutoNation, Inc.....	9,748	1,062,532
* AutoZone, Inc.....	754	1,497,708
* Barnes & Noble Education, Inc.....	189	1,138
Bassett Furniture Industries, Inc.....	1,200	22,272
Bath & Body Works, Inc.....	5,861	328,626
* BBQ Holdings, Inc.....	1,022	14,870
* Beazer Homes USA, Inc.....	4,142	75,550
#* Bed Bath & Beyond, Inc.....	10,472	170,065
Best Buy Co., Inc.....	24,808	2,462,938
Big Lots, Inc.....	6,301	264,075
#* Bloomin' Brands, Inc.....	11,019	224,016
* Bluegreen Vacations Holding Corp.....	1,907	57,153
* Booking Holdings, Inc.....	152	373,332
* Boot Barn Holdings, Inc.....	4,393	404,024
BorgWarner, Inc.....	28,072	1,230,957
* Bright Horizons Family Solutions, Inc.....	3,733	479,355
#* Brinker International, Inc.....	3,652	121,283
Brunswick Corp.....	11,366	1,031,919
Buckle, Inc.....	7,967	299,878
Build-A-Bear Workshop, Inc.....	1,000	17,840
#* Burlington Stores, Inc.....	3,022	716,002
Caleres, Inc.....	5,590	134,048
# Camping World Holdings, Inc., Class A.....	4,673	155,144
* Capri Holdings Ltd.....	15,709	943,640
* CarMax, Inc.....	11,290	1,255,109
#* Carnival Corp.....	42,492	841,767
#* CarParts.com, Inc.....	3,375	31,050
Carriage Services, Inc.....	2,352	118,353
Carrols Restaurant Group, Inc.....	7,099	17,535
Carter's, Inc.....	6,367	592,895
#* Carvana Co.....	274	44,404
* Cato Corp., Class A.....	3,700	61,124
* Cavco Industries, Inc.....	1,219	328,447
Century Communities, Inc.....	5,591	368,167

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Charles & Colvard Ltd.....	4,976	\$ 11,992
* Cheesecake Factory, Inc.....	6,689	238,664
#* Chegg, Inc.....	4,035	106,806
#* Chewy, Inc., Class A.....	3,547	168,873
* Chico's FAS, Inc.....	23,800	112,098
* Children's Place, Inc.....	1,931	136,618
* Chipotle Mexican Grill, Inc.....	364	540,751
Choice Hotels International, Inc.....	3,662	525,131
#* Citi Trends, Inc.....	1,812	88,281
Columbia Sportswear Co.....	7,163	665,228
#* Conn's, Inc.....	4,758	115,477
* Container Store Group, Inc.....	6,390	65,178
>†† Contra Zagg, Inc.....	4,298	387
Cracker Barrel Old Country Store, Inc.....	3,493	416,156
* Crocs, Inc.....	8,413	863,342
Crown Crafts, Inc.....	1,422	9,783
Culp, Inc.....	1,771	16,028
Dana, Inc.....	22,857	495,083
Darden Restaurants, Inc.....	11,210	1,567,943
* Dave & Buster's Entertainment, Inc.....	6,388	228,627
* Deckers Outdoor Corp.....	3,548	1,136,176
Del Taco Restaurants, Inc.....	5,595	69,770
* Delta Apparel, Inc.....	600	18,120
#* Denny's Corp.....	5,995	92,923
* Designer Brands, Inc., Class A.....	4,792	63,111
# Dick's Sporting Goods, Inc.....	10,157	1,172,118
Dillard's, Inc., Class A.....	2,850	723,102
Dine Brands Global, Inc.....	865	58,690
* Dixie Group, Inc.....	9,307	38,903
Dollar General Corp.....	10,572	2,204,051
* Dollar Tree, Inc.....	15,811	2,074,719
Domino's Pizza, Inc.....	1,298	590,136
* Dorman Products, Inc.....	4,567	427,608
DR Horton, Inc.....	30,165	2,691,321
eBay, Inc.....	31,387	1,885,417
Educational Development Corp.....	308	2,236
* El Pollo Loco Holdings, Inc.....	4,262	56,855
#* Envela Corp.....	5,655	22,450
Escalade, Inc.....	1,450	20,735
Ethan Allen Interiors, Inc.....	4,083	102,932
* Etsy, Inc.....	7,486	1,175,901
* Expedia Group, Inc.....	1,890	346,418
#* Fiesta Restaurant Group, Inc.....	1,467	13,892
* Five Below, Inc.....	6,176	1,012,864
# Flexsteel Industries, Inc.....	1,153	28,721
* Floor & Decor Holdings, Inc., Class A.....	12,043	1,309,315
Foot Locker, Inc.....	15,240	680,923
Ford Motor Co.....	138,704	2,815,691
* Fossil Group, Inc.....	7,394	81,999
* Fox Factory Holding Corp.....	3,452	459,358
# Franchise Group, Inc.....	1,525	76,357
* frontdoor, Inc.....	7,821	283,902
* Funko, Inc., Class A.....	3,500	60,480
Gap, Inc.....	32,806	592,804
Garmin Ltd.....	9,066	1,127,992
* General Motors Co.....	55,601	2,931,841
* Genesco, Inc.....	3,112	200,195
Gentex Corp.....	32,760	1,028,664
* Gentherm, Inc.....	4,760	415,976

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	9,038	\$ 1,204,133
* Genuine Parts Co.....	6,928	188,234
* G-III Apparel Group Ltd.....	4,704	19,992
#* Good Times Restaurants, Inc.....	36,159	749,576
* Goodyear Tire & Rubber Co.....	8,423	74,628
* GoPro, Inc., Class A.....	687	408,847
* Graham Holdings Co., Class B.....	6,048	506,097
* Grand Canyon Education, Inc.....	5,861	138,788
* Green Brick Partners, Inc.....	3,118	529,468
# Group 1 Automotive, Inc.....	11,916	274,306
# Guess?, Inc.....	20,928	478,414
# H&R Block, Inc.....	1,000	13,860
# Hamilton Beach Brands Holding Co., Class A.....	48,867	786,759
# Hanesbrands, Inc.....	22,887	791,204
# Harley-Davidson, Inc.....	10,785	997,397
# Hasbro, Inc.....	3,679	108,604
# Haverty Furniture Cos., Inc.....	3,202	670,275
* Helen of Troy Ltd.....	2,831	174,531
* Hibbett, Inc.....	5,148	251,531
* Hilton Grand Vacations, Inc.....	10,164	1,474,898
* Hilton Worldwide Holdings, Inc.....	36,334	13,333,851
# Home Depot, Inc.....	1,478	32,575
# Hooker Furnishings Corp.....	17,974	323,712
* Houghton Mifflin Harcourt Co.....	4,105	376,059
* Hyatt Hotels Corp., Class A.....	5,195	28,261
* iMedia Brands, Inc.....	4,932	546,416
#* Installed Building Products, Inc.....	3,767	246,814
# iRobot Corp.....	1,903	173,268
# Jack in the Box, Inc.....	1,557	9,653
# Jerash Holdings US, Inc.....	1,404	126,669
# Johnson Outdoors, Inc., Class A.....	13,011	549,715
# KB Home.....	20,192	1,205,664
# Kohl's Corp.....	5,264	259,463
* Kontoor Brands, Inc.....	1,000	21,020
* Lakeland Industries, Inc.....	4,280	78,452
* Lands' End, Inc.....	16,416	207,662
* Laureate Education, Inc., Class A.....	7,281	267,286
# La-Z-Boy, Inc.....	1,319	21,421
# Lazydays Holdings, Inc.....	3,843	473,342
# LCI Industries.....	8,005	1,339,397
* Lear Corp.....	1,336	33,079
* Legacy Housing Corp.....	18,744	746,948
# Leggett & Platt, Inc.....	18,892	1,815,710
# Lennar Corp., Class A.....	1,637	132,155
# Lennar Corp., Class B.....	11,019	241,647
* Levi Strauss & Co., Class A.....	3,499	435,661
* LGI Homes, Inc.....	3,105	48,128
* Lifetime Brands, Inc.....	3,900	26,715
* Lincoln Educational Services Corp.....	3,459	65,825
* Liquidity Services, Inc.....	3,529	1,030,927
* Lithia Motors, Inc.....	401	9,780
* Live Ventures, Inc.....	14,452	793,270
* LKQ Corp.....	2,267	32,735
* LL Flooring Holdings, Inc.....	1,664	89,606
# Lovesac Co.....	9,156	2,173,177
* Lowe's Cos., Inc.....	5,186	1,730,879
* Lululemon Athletica, Inc.....	696	36,881
* M/I Homes, Inc.....	39,729	1,017,062
* Macy's, Inc.....	3,128	205,384
* Malibu Boats, Inc., Class A.....		

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Marine Products Corp.....	5,029	\$ 61,656
* MarineMax, Inc.....	3,867	181,981
* Marriott International, Inc., Class A.....	9,156	1,475,215
Marriott Vacations Worldwide Corp.....	4,685	760,750
* MasterCraft Boat Holdings, Inc.....	2,329	59,226
* Mattel, Inc.....	38,461	804,604
McDonald's Corp.....	9,488	2,461,662
MDC Holdings, Inc.....	11,761	596,165
>†† Media General, Inc.....	13,638	1,687
* Meritage Homes Corp.....	5,126	523,006
* Modine Manufacturing Co.....	5,909	54,067
* Mohawk Industries, Inc.....	6,832	1,078,568
Monro, Inc.....	5,228	259,988
* Motorcar Parts of America, Inc.....	2,723	45,011
Movado Group, Inc.....	2,400	88,968
Murphy USA, Inc.....	4,942	971,894
Nathan's Famous, Inc.....	600	32,328
#* National Vision Holdings, Inc.....	9,847	402,545
* Nautilus, Inc.....	2,810	14,331
#* Nephros, Inc.....	900	4,149
* NIKE, Inc., Class B.....	46,732	6,919,607
* Noodles & Co.....	2,751	23,136
#* Nordstrom, Inc.....	12,181	274,073
* Norwegian Cruise Line Holdings Ltd.....	22,901	477,028
* Nova Lifestyle, Inc.....	7,592	12,299
* NVR, Inc.....	340	1,811,255
* ODP Corp.....	8,195	362,465
#* Ollie's Bargain Outlet Holdings, Inc.....	7,765	372,254
* OneSpaWorld Holdings Ltd.....	1,038	10,712
* O'Reilly Automotive, Inc.....	1,363	888,335
Oxford Industries, Inc.....	2,746	226,243
Papa John's International, Inc.....	2,782	343,438
#* Party City Holdco, Inc.....	6,428	30,404
# Patrick Industries, Inc.....	3,766	242,530
#* Peloton Interactive, Inc., Class A.....	3,135	85,680
* Penske Automotive Group, Inc.....	7,686	781,128
* Perdoceo Education Corp.....	8,848	97,505
# PetMed Express, Inc.....	3,666	94,693
* Planet Fitness, Inc., Class A.....	5,527	489,913
* Playa Hotels & Resorts NV.....	11,615	88,622
Polaris, Inc.....	7,671	863,678
Pool Corp.....	2,678	1,275,398
PulteGroup, Inc.....	22,907	1,206,970
#* Purple Innovation, Inc.....	4,327	36,001
PVH Corp.....	7,338	697,183
* QuantumScape Corp.....	20,111	335,653
* Quotient Technology, Inc.....	10,037	71,363
Qurate Retail, Inc., Class A.....	39,480	277,544
Ralph Lauren Corp.....	3,683	408,224
* Red Robin Gourmet Burgers, Inc.....	900	13,275
Rent-A-Center, Inc.....	8,566	361,057
* Revolve Group, Inc.....	4,150	204,678
#* RH.....	2,078	837,060
Rocky Brands, Inc.....	402	17,198
Ross Stores, Inc.....	30,829	3,013,535
* Royal Caribbean Cruises Ltd.....	11,636	905,397
* Sally Beauty Holdings, Inc.....	14,491	248,810
* SeaWorld Entertainment, Inc.....	7,087	422,243
Service Corp. International.....	23,706	1,463,134

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
CONSUMER DISCRETIONARY — (Continued)			
#*	Shake Shack, Inc., Class A.....	2,351	\$ 155,331
	Shoe Carnival, Inc.....	4,460	152,354
	Shutterstock, Inc.....	4,844	469,723
	Signet Jewelers Ltd.....	8,025	691,193
*	Six Flags Entertainment Corp.....	1,678	66,264
*	Skechers USA, Inc., Class A.....	14,128	593,376
*	Skyline Champion Corp.....	7,662	515,959
#*	Sleep Number Corp.....	1,758	125,697
	Sonic Automotive, Inc., Class A.....	4,084	208,325
#*	Sonos, Inc.....	13,705	345,640
*	Sportsman's Warehouse Holdings, Inc.....	2,963	32,474
	Standard Motor Products, Inc.....	3,872	185,353
	Starbucks Corp.....	13,795	1,356,324
	Steven Madden Ltd.....	10,477	431,024
#*	Stitch Fix, Inc., Class A.....	1,767	29,032
*	Stoneridge, Inc.....	5,645	106,521
	Strategic Education, Inc.....	3,173	189,301
*	Strattec Security Corp.....	200	7,578
*	Stride, Inc.....	7,870	276,001
	Superior Group of Cos., Inc.....	1,686	34,445
*	Sypris Solutions, Inc.....	4,022	8,124
	Tapestry, Inc.....	35,562	1,349,578
	Target Corp.....	22,201	4,893,766
*	Taylor Morrison Home Corp.....	19,866	609,688
	Tempur Sealy International, Inc.....	20,657	822,355
*	Tenneco, Inc., Class A.....	4,660	48,930
*	Terminix Global Holdings, Inc.....	14,400	621,216
*	Tesla, Inc.....	5,130	4,805,374
	Texas Roadhouse, Inc.....	7,177	612,844
	Thor Industries, Inc.....	7,247	685,494
	Tilly's, Inc., Class A.....	1,998	26,334
	TJX Cos., Inc.....	49,123	3,535,382
	Toll Brothers, Inc.....	12,854	758,000
*	TopBuild Corp.....	4,648	1,081,357
	Tractor Supply Co.....	10,607	2,315,614
	Travel & Leisure Co.....	8,926	506,997
*	TravelCenters of America, Inc.....	1,298	59,163
*	Tri Pointe Homes, Inc.....	18,514	440,818
#*	Tupperware Brands Corp.....	1,750	26,985
*	Ulta Beauty, Inc.....	5,435	1,976,927
*	Under Armour, Inc., Class A.....	16,599	312,559
*	Under Armour, Inc., Class C.....	22,263	355,985
*	Unifi, Inc.....	2,302	43,761
*	Universal Electronics, Inc.....	2,569	91,174
*	Universal Technical Institute, Inc.....	1,356	9,845
*	Urban Outfitters, Inc.....	15,915	457,079
	Vail Resorts, Inc.....	2,744	760,362
*	Veoneer, Inc.....	9,833	346,220
*	Vera Bradley, Inc.....	4,815	39,435
	VF Corp.....	20,415	1,331,262
#*	Victoria's Secret & Co.....	1,953	109,036
*	Visteon Corp.....	3,676	373,151
*	VOXX International Corp.....	2,097	23,172
#*	Wayfair, Inc., Class A.....	2,522	393,230
	Wendy's Co.....	29,829	686,962
	Weyco Group, Inc.....	1,047	24,500
#	Whirlpool Corp.....	7,004	1,472,171
#	Williams-Sonoma, Inc.....	8,717	1,399,427
	Wingstop, Inc.....	3,132	479,979

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Winmark Corp.....	400	\$ 86,168
Winnebago Industries, Inc.....	5,225	337,117
Wolverine World Wide, Inc.....	11,074	293,350
#* WW International, Inc.....	1,243	15,662
Wyndham Hotels & Resorts, Inc.....	5,094	427,641
* XPEL, Inc.....	1,503	93,727
* YETI Holdings, Inc.....	8,499	557,364
Yum! Brands, Inc.....	9,474	1,185,861
#* Zumiez, Inc.....	4,107	184,610
TOTAL CONSUMER DISCRETIONARY.....		<u>224,161,932</u>
CONSUMER STAPLES — (5.5%)		
Albertsons Cos., Inc., Class A.....	7,605	214,081
Andersons, Inc.....	5,770	219,837
Archer-Daniels-Midland Co.....	28,219	2,116,425
B&G Foods, Inc.....	10,036	312,120
* BellRing Brands, Inc., Class A.....	3,659	89,133
* BJ's Wholesale Club Holdings, Inc.....	14,696	903,363
Bunge Ltd.....	19,243	1,902,363
Calavo Growers, Inc.....	1,853	76,733
Cal-Maine Foods, Inc.....	6,197	241,683
Campbell Soup Co.....	40,129	1,770,491
Casey's General Stores, Inc.....	5,089	955,765
#* Celsius Holdings, Inc.....	1,035	49,401
#* Central Garden & Pet Co.....	1,889	87,631
* Central Garden & Pet Co., Class A.....	8,180	354,439
* Chefs' Warehouse, Inc.....	5,711	170,416
Clorox Co.....	6,684	1,121,976
Coca-Cola Co.....	122,781	7,490,869
Coca-Cola Consolidated, Inc.....	1,254	718,542
* Coffee Holding Co., Inc.....	2,117	9,315
Colgate-Palmolive Co.....	27,245	2,246,350
Conagra Brands, Inc.....	27,532	957,012
Costco Wholesale Corp.....	16,158	8,161,891
* Coty, Inc., Class A.....	62,020	525,930
* Cyanotech Corp.....	5,506	15,527
* Darling Ingredients, Inc.....	17,145	1,093,337
* Edgewell Personal Care Co.....	6,362	291,380
* elf Beauty, Inc.....	7,804	230,686
Energizer Holdings, Inc.....	9,095	342,063
Estee Lauder Cos., Inc., Class A.....	6,770	2,110,818
* Farmer Bros Co.....	792	5,061
Flowers Foods, Inc.....	27,084	761,873
Fresh Del Monte Produce, Inc.....	7,160	199,263
#* Freshpet, Inc.....	2,113	196,572
General Mills, Inc.....	36,398	2,499,815
#* Grocery Outlet Holding Corp.....	10,828	274,815
* Hain Celestial Group, Inc.....	13,180	481,465
* Herbalife Nutrition Ltd.....	9,000	382,590
# Hormel Foods Corp.....	23,828	1,131,115
* Hostess Brands, Inc.....	20,902	428,909
Ingles Markets, Inc., Class A.....	2,804	215,712
Ingredion, Inc.....	8,897	842,546
Inter Parfums, Inc.....	4,043	400,136
J M Smucker Co.....	7,664	1,077,405
J&J Snack Foods Corp.....	2,427	368,152
John B. Sanfilippo & Son, Inc.....	1,772	140,165
Kellogg Co.....	31,888	2,008,944
Keurig Dr Pepper, Inc.....	14,353	544,696

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
Kimberly-Clark Corp.....	11,762	\$ 1,619,039
Kraft Heinz Co.....	25,598	916,408
Kroger Co.....	73,736	3,214,152
Lamb Weston Holdings, Inc.....	12,729	817,329
Lancaster Colony Corp.....	3,757	596,499
* Landec Corp.....	3,686	39,624
* Lifevantage Corp.....	1,400	9,002
#* Lifeway Foods, Inc.....	2,012	10,221
Limoneira Co.....	1,403	20,849
McCormick & Co., Inc.....	12,410	1,244,847
McCormick & Co., Inc.....	180	17,960
Medifast, Inc.....	1,536	305,219
* Monster Beverage Corp.....	6,095	528,558
National Beverage Corp.....	9,265	413,868
* Natural Alternatives International, Inc.....	920	12,047
Natural Grocers by Vitamin Cottage, Inc.....	2,161	31,551
Nature's Sunshine Products, Inc.....	1,300	22,932
Nu Skin Enterprises, Inc., Class A.....	9,181	442,432
# Ocean Bio-Chem, Inc.....	1,697	15,137
Oil-Dri Corp. of America.....	877	29,836
PepsiCo, Inc.....	62,829	10,902,088
* Pilgrim's Pride Corp.....	17,841	499,013
* Post Holdings, Inc.....	9,291	983,174
PriceSmart, Inc.....	4,237	302,564
# Reynolds Consumer Products, Inc.....	8,010	242,463
#* Rite Aid Corp.....	2,900	30,769
#* S&W Seed Co.....	2,800	6,496
Sanderson Farms, Inc.....	2,916	536,544
Seaboard Corp.....	109	416,379
* Seneca Foods Corp., Class A.....	1,000	46,750
*» Seneca Foods Corp., Class B.....	301	14,115
* Simply Good Foods Co.....	13,307	468,806
SpartanNash Co.....	4,806	118,083
Spectrum Brands Holdings, Inc.....	5,271	471,122
* Sprouts Farmers Market, Inc.....	18,120	491,777
#* Summer Infant, Inc.....	1,391	13,381
Sysco Corp.....	34,936	2,730,248
# Tootsie Roll Industries, Inc.....	3,519	119,470
* TreeHouse Foods, Inc.....	9,400	364,062
Tyson Foods, Inc., Class A.....	22,012	2,000,671
* U.S. Foods Holding Corp.....	25,461	897,755
* United Natural Foods, Inc.....	9,090	352,510
United-Guardian, Inc.....	3,800	71,820
* USANA Health Sciences, Inc.....	3,684	352,117
Village Super Market, Inc., Class A.....	770	17,595
Walgreens Boots Alliance, Inc.....	39,466	1,963,828
Walmart, Inc.....	64,626	9,035,361
# WD-40 Co.....	1,271	282,492
Weis Markets, Inc.....	4,404	265,297
TOTAL CONSUMER STAPLES.....		91,043,071
ENERGY — (1.8%)		
Adams Resources & Energy, Inc.....	99	2,969
* Alto Ingredients, Inc.....	10,500	54,390
Altus Midstream Co., Class A.....	330	20,800
Archrock, Inc.....	34,374	290,117
* Ardmore Shipping Corp.....	4,312	14,747
* Aspen Aerogels, Inc.....	2,657	78,913
Baker Hughes Co.....	39,167	1,074,742

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
	2,277	\$ 49,274
*	400	13,140
	5,509	266,966
*	1,247	54,182
*	32,410	725,984
	10,094	1,129,519
#*	31,215	189,475
	7,242	193,144
	12,089	236,098
*	13,903	215,775
#	30,018	146,488
*	2,624	105,852
	8,692	103,348
*	4,462	112,844
*	2,454	126,872
*	3,814	52,099
	59,536	473,907
*	14,303	79,382
	67,212	545,089
	4,751	27,318
#*	11,912	186,542
*	731	3,991
*	900	7,875
*	6,080	185,683
*	11,379	44,947
	44,347	1,363,227
*	21,367	75,426
	13,850	397,495
#	21,390	752,072
	5,977	87,204
	101,947	1,769,800
#*	22,659	274,174
	33,181	2,380,737
*	1,500	15,345
*	554	57,345
*	200	2,154
*	500	19,955
*	5,878	20,867
*	29,571	178,017
#	15,905	24,653
	51,357	843,282
	14,554	548,249
#*	13,744	179,084
#*	9,683	60,712
	26,668	1,618,214
*	7,143	12,357
*	7,179	101,224
	18,100	180,276
*	10,747	170,232
	20,069	1,701,651
#	8,160	19,421
	7,726	1,691,144
*	15,107	158,775
#*	5,724	230,448
*	885	85,341
*	12,300	72,693
*	11,030	126,845
	63,237	2,470,670
*	10,598	70,689

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* SilverBow Resources, Inc.....	1,600	\$ 37,264
Targa Resources Corp.....	30,556	1,805,248
* Technip Energies NV, ADR.....	4,397	66,966
* TechnipFMC PLC.....	51,251	332,619
* Teekay Tankers Ltd., Class A.....	1,612	17,200
#* Tellurian, Inc.....	13,290	33,358
* TETRA Technologies, Inc.....	9,232	27,050
Texas Pacific Land Corp.....	322	346,150
* Tidewater, Inc.....	3,503	49,708
* Transocean Ltd.....	17,734	55,862
* U.S. Silica Holdings, Inc.....	10,515	100,418
#* Uranium Energy Corp.....	25,462	66,456
Valero Energy Corp.....	18,887	1,567,054
* Weatherford International PLC.....	4,369	131,070
* Whiting Petroleum Corp.....	3,010	223,492
World Fuel Services Corp.....	9,771	275,640
TOTAL ENERGY.....		<u>29,707,805</u>
FINANCIALS — (16.2%)		
1st Source Corp.....	4,346	216,778
ACNB Corp.....	303	9,814
Affiliated Managers Group, Inc.....	4,945	723,008
Aflac, Inc.....	32,940	2,069,291
Alerus Financial Corp.....	869	24,623
* Alleghany Corp.....	1,105	733,720
Allegiance Bancshares, Inc.....	2,498	109,987
Allstate Corp.....	24,949	3,010,596
Ally Financial, Inc.....	30,917	1,475,359
A-Mark Precious Metals, Inc.....	1,195	73,971
* Ambac Financial Group, Inc.....	2,654	37,607
Amerant Bancorp, Inc.....	2,594	88,196
American Equity Investment Life Holding Co.....	15,947	656,060
American Express Co.....	32,460	5,836,957
American Financial Group, Inc.....	9,656	1,257,984
American International Group, Inc.....	22,295	1,287,536
American National Bankshares, Inc.....	1,300	49,140
American National Group, Inc.....	3,670	692,859
Ameriprise Financial, Inc.....	7,495	2,280,803
Ameris Bancorp.....	11,297	557,055
AMERISAFE, Inc.....	2,385	125,260
AmeriServ Financial, Inc.....	300	1,287
Ames National Corp.....	500	12,165
Aon PLC, Class A.....	9,927	2,744,220
Apollo Global Management, Inc.....	30,362	2,125,340
* Arch Capital Group Ltd.....	21,896	1,014,223
Ares Management Corp., Class A.....	4,818	384,091
Argo Group International Holdings Ltd.....	5,421	307,804
Arrow Financial Corp.....	2,434	86,115
Arthur J Gallagher & Co.....	9,965	1,573,872
Artisan Partners Asset Management, Inc., Class A.....	9,113	393,773
* AssetMark Financial Holdings, Inc.....	4,542	108,963
Associated Banc-Corp.....	24,485	585,191
Assurant, Inc.....	5,558	847,651
Assured Guaranty Ltd.....	12,032	641,185
* Atlantic Capital Bancshares, Inc.....	4,182	125,962
Atlantic Union Bankshares Corp.....	12,908	525,614
#* Atlanticus Holdings Corp.....	1,700	109,327
Axis Capital Holdings Ltd.....	14,024	799,088
* Axos Financial, Inc.....	10,344	532,716

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	11,134	\$ 215,109
	5,329	399,409
*	11,054	329,630
	191,203	8,822,106
	6,432	553,602
	2,687	100,198
	21,407	1,268,579
	8,767	321,311
	613	18,598
#	502	10,090
	20,654	967,640
#	1,736	41,924
	2,924	31,521
	15,112	630,926
	700	23,681
	5,895	366,138
	1,390	42,451
*	742	15,434
	1,443	24,531
	5,404	159,904
	49,135	207,350
	4,454	3,665,375
	10,240	1,351,373
	7,615	780,918
*	3,552	63,190
*	13,022	709,048
	5,920	127,754
	14,704	251,438
	14,333	949,991
#*	3,306	100,899
	1,865	51,194
	5,176	134,576
	500	25,585
	18,328	571,284
	1,106	99,031
	3,149	156,379
*	14,199	424,124
	758	19,587
	2,300	63,618
	16,998	2,494,117
	25,612	285,062
	2,712	58,172
	13,592	613,815
	6,529	773,882
	4,682	137,791
	4,075	118,583
	1,231	27,574
#	840	17,069
	23,887	2,094,890
	400	18,332
	11,212	2,211,903
	8,325	980,935
	68,225	4,442,812
	1,891	47,502
	816	11,783
	23,501	1,209,596
	160	2,886
*	3,580	17,005
	2,529	202,851

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	1,487	\$ 35,852
	6,383	1,464,898
	5,282	242,497
	2,238	59,777
*	600	29,052
	633	13,723
	400	6,080
	6,215	519,139
	838	14,120
	13,319	463,102
*	16,862	356,969
	12,656	1,174,224
	13,428	925,323
	8,896	635,352
	300	11,880
	2,916	128,858
	700	9,758
	5,084	162,739
*	4,008	47,495
	4,405	139,550
	2,549	19,398
	3,450	26,117
*	2,294	1,237,751
*	901	13,929
	6,459	910,784
#	8,089	115,915
*	5,789	337,499
	23,736	522,904
	832	155,376
	8,479	296,426
	26,434	3,059,735
	3,167	45,446
*	7,548	280,937
	758	17,282
	5,217	312,863
	16,498	1,424,437
#*	2,510	54,844
#*	5,045	14,832
	785	17,937
	6,414	250,787
#*	4,540	292,830
*	6,877	277,006
*	2,148	569,392
	1,259	53,747
	4,245	210,297
	46,862	1,576,438
	2,425	77,746
#	3,370	620,417
*	449	15,477
	1,600	28,240
	16,067	733,298
	622	26,485
	5,709	712,597
	3,244	919,350
*	8,301	49,557
	2,019	851,796
	978	30,895
	4,026	70,254
	7,432	330,873

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	1,582	\$ 192,688
	15,549	514,827
#*	1,723	5,031
	30,329	1,527,065
	41,404	1,847,861
	2,921	94,173
	15,228	1,134,638
	37,338	543,268
	5,859	257,269
	1,481	47,599
	2,421	87,325
	916	13,419
	8,680	241,998
	989	33,310
	1,659	1,292,494
	19,240	318,614
	3,590	112,044
	2,429	51,349
	16,417	413,873
	13,383	628,867
	2,421	108,679
	1,800	29,898
	5,470	143,041
	1,579	32,559
	21,301	603,883
	57,027	975,732
	1,237	62,172
#	7,386	271,436
	9,852	418,020
	2,167	89,172
	17,484	363,143
	673	15,143
	1,283	28,598
	3,590	78,657
	7,990	1,386,984
	516	13,591
	1,038	11,314
	1,505	29,995
*	1,204	39,371
	5,521	384,814
	9,515	430,554
	5,263	124,259
	48,815	630,687
	1,605	14,236
	385	12,898
#	25,298	808,777
	850	28,237
	29,630	531,858
*	872	17,614
	1,254	28,228
*	52,978	206,614
#	5,088	201,485
	15,074	782,793
	200	2,408
	1,700	44,234
	8,850	905,355
	13,652	4,842,091
#	1,595	157,235
	2,505	148,647

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	9,431	\$ 291,229
*	8,879	281,553
#	600	22,668
	4,627	77,178
#*	1,395	10,100
	1,320	46,913
	600	19,560
*	4,846	20,644
	1,912	172,960
	13,378	705,288
	3,343	89,860
	5,119	706,217
	7,463	105,975
	24,985	1,795,672
	864	22,032
	1,046	19,466
	1,645	111,646
	5,901	307,029
#	1,107	11,485
	8,432	105,063
	5,691	138,064
*	7,005	11,838
#	12,037	397,582
	155	60,114
*	237	5,747
	1,154	44,833
	25,808	608,036
	261	5,403
	4,364	212,745
	3,038	94,573
	21,458	359,421
	6,832	259,684
	6,336	135,147
	5,386	572,424
	77,225	1,163,008
	2,048	116,634
	7,768	655,231
	4,359	106,708
	7,108	539,639
	2,320	158,201
	9,776	1,238,228
	10,585	444,888
	41,052	930,238
	501	9,629
	44,334	723,531
	166	33,198
	8,719	246,922
	18,606	686,561
	24,349	892,147
	108,104	16,064,254
	16,555	214,222
	9,402	563,932
	27	204
	54,787	1,372,962
	707	3,832
	1,819	364,382
	21,933	1,560,752
	170	2,509
	7,976	150,986

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
# Lakeland Financial Corp.....	3,857	\$ 308,290
Landmark Bancorp, Inc.....	630	17,955
Lazard Ltd., Class A.....	16,157	705,091
LCNB Corp.....	700	14,035
* LendingClub Corp.....	11,178	209,699
* LendingTree, Inc.....	569	69,327
Level One Bancorp, Inc.....	664	26,308
Lincoln National Corp.....	14,881	1,041,372
Live Oak Bancshares, Inc.....	5,676	334,089
Loews Corp.....	14,070	839,416
LPL Financial Holdings, Inc.....	10,927	1,882,941
Luther Burbank Corp.....	5,459	70,039
M&T Bank Corp.....	7,004	1,186,338
Macatawa Bank Corp.....	4,300	38,872
#* Maiden Holdings Ltd.....	26,100	72,819
* MainStreet Bancshares, Inc.....	550	13,800
Manning & Napier, Inc.....	1,400	11,466
* Markel Corp.....	744	917,159
MarketAxess Holdings, Inc.....	3,220	1,109,226
Marsh & McLennan Cos., Inc.....	21,418	3,290,662
* MBIA, Inc.....	16,049	219,390
Mercantile Bank Corp.....	2,926	112,563
Merchants Bancorp.....	3,993	116,396
Mercury General Corp.....	9,344	510,743
Meridian Corp.....	1,100	38,775
Meta Financial Group, Inc.....	5,963	354,560
MetLife, Inc.....	18,817	1,261,868
* Metropolitan Bank Holding Corp.....	506	50,600
MGIC Investment Corp.....	47,115	715,206
Mid Penn Bancorp, Inc.....	405	12,089
Middlefield Banc Corp.....	507	12,967
Midland States Bancorp, Inc.....	3,115	89,930
MidWestOne Financial Group, Inc.....	1,517	48,438
Moelis & Co., Class A.....	7,600	429,172
Moody's Corp.....	6,232	2,137,576
Morgan Stanley.....	50,042	5,131,307
Morningstar, Inc.....	4,664	1,340,480
* Mr Cooper Group, Inc.....	14,074	565,071
MSCI, Inc.....	1,501	804,716
MVB Financial Corp.....	1,500	60,030
Nasdaq, Inc.....	8,708	1,560,561
National Bank Holdings Corp., Class A.....	5,328	241,891
National Bankshares, Inc.....	518	18,617
National Western Life Group, Inc., Class A.....	548	117,201
Navient Corp.....	26,284	458,130
NBT Bancorp, Inc.....	7,509	290,448
Nelnet, Inc., Class A.....	4,287	379,528
New York Community Bancorp, Inc.....	59,603	694,971
* NI Holdings, Inc.....	1,752	33,814
* Nicholas Financial, Inc.....	801	8,611
* Nicolet Bankshares, Inc.....	1,540	143,359
* NMI Holdings, Inc., Class A.....	9,763	241,537
Northeast Bank.....	772	28,193
Northern Trust Corp.....	14,815	1,728,022
Northfield Bancorp, Inc.....	8,607	135,646
Northrim BanCorp, Inc.....	900	39,546
Northwest Bancshares, Inc.....	19,009	268,217
# Oak Valley Bancorp.....	1,680	30,307
OceanFirst Financial Corp.....	7,939	180,215

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Ocwen Financial Corp.....	1,900	\$ 69,692
OFG Bancorp.....	9,654	267,126
Old National Bancorp.....	24,597	450,863
Old Republic International Corp.....	33,486	858,246
Old Second Bancorp, Inc.....	4,090	54,929
OneMain Holdings, Inc.....	18,532	957,363
OP Bancorp.....	1,874	26,761
* Open Lending Corp., Class A.....	6,308	119,789
* Oportun Financial Corp.....	649	11,688
Oppenheimer Holdings, Inc., Class A.....	2,756	116,827
* OptimumBank Holdings, Inc.....	2,800	11,228
Origin Bancorp, Inc.....	3,105	132,646
Orrstown Financial Services, Inc.....	909	22,498
Pacific Premier Bancorp, Inc.....	15,229	582,509
PacWest Bancorp.....	17,440	809,739
#* Palomar Holdings, Inc.....	2,104	110,986
# Park National Corp.....	2,477	335,534
Parke Bancorp, Inc.....	1,446	35,022
Pathfinder Bancorp, Inc.....	1	17
# PCB Bancorp.....	783	17,610
PCSB Financial Corp.....	2,196	41,021
Peapack-Gladstone Financial Corp.....	2,762	101,752
Penns Woods Bancorp, Inc.....	1,243	30,429
Peoples Bancorp of North Carolina, Inc.....	800	22,800
Peoples Bancorp, Inc.....	3,634	120,467
Peoples Financial Services Corp.....	400	20,292
People's United Financial, Inc.....	40,298	780,975
Pinnacle Financial Partners, Inc.....	7,549	730,064
Piper Sandler Cos.....	2,600	400,972
PJT Partners, Inc., Class A.....	2,345	162,555
# Plumas Bancorp.....	618	23,156
PNC Financial Services Group, Inc.....	10,863	2,237,669
Ponce Financial Group, Inc.....	1,535	16,468
Popular, Inc.....	8,710	776,671
* PRA Group, Inc.....	7,470	347,355
Preferred Bank.....	2,495	194,760
Premier Financial Corp.....	6,036	180,175
Primerica, Inc.....	6,170	952,278
Primis Financial Corp.....	3,254	48,354
# Principal Financial Group, Inc.....	14,464	1,056,740
ProAssurance Corp.....	7,670	183,773
* PROG Holdings, Inc.....	10,680	425,171
Progressive Corp.....	17,466	1,897,856
Prosperity Bancshares, Inc.....	9,903	725,395
Provident Bancorp, Inc.....	1,022	18,478
Provident Financial Holdings, Inc.....	1,300	21,879
Provident Financial Services, Inc.....	12,942	312,808
Prudential Bancorp, Inc.....	845	11,830
Prudential Financial, Inc.....	16,569	1,848,603
Pzena Investment Management, Inc., Class A.....	1,300	13,182
QCR Holdings, Inc.....	1,925	109,802
Radian Group, Inc.....	23,625	528,964
# Randolph Bancorp, Inc.....	228	5,672
Raymond James Financial, Inc.....	15,425	1,633,045
RBB Bancorp.....	2,116	57,111
Red River Bancshares, Inc.....	800	41,576
Regional Management Corp.....	1,515	76,901
Regions Financial Corp.....	56,094	1,286,796
Reinsurance Group of America, Inc.....	5,707	655,335

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	4,050	\$ 636,538
#	9,006	331,241
	3,438	168,531
#*	1,200	5,160
*	1,100	11,858
	807	12,993
	100	755
	5,489	575,137
	8,105	3,365,358
	5,166	159,164
	2,330	191,829
	509	28,270
	6,720	317,923
	1,000	19,283
	7,469	272,618
*	3,119	29,100
	18,472	1,082,644
	9,923	782,925
	7,036	597,145
	2,094	41,336
	1,944	51,574
	3,292	1,002,842
	800	13,440
	17,426	498,384
*	8,019	67,921
	46,992	861,833
	641	17,185
	600	26,238
	760	21,987
	10,138	855,749
*	700	41,020
	1,213	67,079
	5,693	238,537
	1,299	36,164
	7,246	374,618
	19,560	1,848,420
	27,426	721,030
*	3,844	22,872
	3,962	283,006
	11,171	836,708
	2,400	142,992
*	3,467	227,470
	1,249	34,872
	441	7,118
*	3,364	1,964,240
#*	730	13,688
	54,136	2,305,652
	16,274	809,794
	10,334	1,595,880
	1,300	32,162
*	7,060	442,662
	16,325	283,728
	500	13,890
	5,339	66,150
	2,533	201,525
	12,538	393,442
	2,872	243,459
	21,460	3,566,223
	5,202	226,131

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* TriState Capital Holdings, Inc.....	4,350	\$ 137,417
* Triumph Bancorp, Inc.....	3,989	348,958
Truist Financial Corp.....	33,883	2,128,530
#* Trupanion, Inc.....	643	61,246
TrustCo Bank Corp. NY.....	2,732	92,615
Trustmark Corp.....	10,221	333,000
U.S. Bancorp.....	51,980	3,024,716
UMB Financial Corp.....	7,738	761,806
Umpqua Holdings Corp.....	36,936	749,062
Union Bankshares, Inc.....	320	9,936
United Bancorp, Inc.....	685	11,782
United Bancshares, Inc.....	436	13,259
United Bankshares, Inc.....	20,661	729,953
United Community Banks, Inc.....	13,785	487,851
United Fire Group, Inc.....	3,989	99,486
United Security Bancshares.....	402	3,292
Unity Bancorp, Inc.....	471	14,008
Universal Insurance Holdings, Inc.....	4,600	79,304
Univest Financial Corp.....	4,401	132,602
Unum Group.....	32,096	814,596
Valley National Bancorp.....	62,469	869,568
# Value Line, Inc.....	213	12,563
Veritex Holdings, Inc.....	5,016	201,392
# Victory Capital Holdings, Inc., Class A.....	1,915	62,563
Virtu Financial, Inc., Class A.....	15,467	478,394
Virtus Investment Partners, Inc.....	1,153	301,717
# Voya Financial, Inc.....	12,990	882,800
Walker & Dunlop, Inc.....	5,376	711,836
Washington Federal, Inc.....	11,219	392,889
Washington Trust Bancorp, Inc.....	2,152	122,836
Waterstone Financial, Inc.....	4,026	82,211
# Webster Financial Corp.....	13,731	780,058
Wells Fargo & Co.....	103,782	5,583,472
WesBanco, Inc.....	10,190	361,643
West BanCorp, Inc.....	1,799	53,106
Westamerica BanCorp.....	3,633	211,005
Western Alliance Bancorp.....	10,591	1,050,521
Western New England Bancorp, Inc.....	3,241	29,428
Westwood Holdings Group, Inc.....	850	16,235
White Mountains Insurance Group Ltd.....	520	541,299
Willis Towers Watson PLC.....	7,536	1,763,123
Wintrust Financial Corp.....	8,704	853,601
# WisdomTree Investments, Inc.....	11,022	61,833
#* World Acceptance Corp.....	1,607	303,691
WR Berkley Corp.....	12,492	1,055,574
WSFS Financial Corp.....	11,262	589,904
Zions Bancorp NA.....	17,858	1,211,130
TOTAL FINANCIALS.....		271,097,702
HEALTH CARE — (6.4%)		
* ABIOMED, Inc.....	1,255	371,317
* Acadia Healthcare Co., Inc.....	13,377	704,299
* ACADIA Pharmaceuticals, Inc.....	4,829	108,604
#* Accuray, Inc.....	19,974	72,905
>†† Achillion Pharmaceuticals, Inc.....	21,184	30,717
* Adaptive Biotechnologies Corp.....	5,688	99,199
* Addus HomeCare Corp.....	1,934	154,391
* Adicet Bio, Inc.....	1,454	18,349
* Aeglea BioTherapeutics, Inc.....	1,863	8,011

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Agios Pharmaceuticals, Inc.....	2,328	\$ 71,912
* Akebia Therapeutics, Inc.....	23,601	46,966
#* Akero Therapeutics, Inc.....	3,050	53,436
#* Albireo Pharma, Inc.....	2,691	76,667
* Alector, Inc.....	942	14,940
* AlerisLife, Inc.....	3,137	9,223
* Align Technology, Inc.....	772	382,109
* Alkermes PLC.....	19,063	486,106
* Allscripts Healthcare Solutions, Inc.....	23,232	469,751
* Alnylam Pharmaceuticals, Inc.....	868	119,437
* Amedisys, Inc.....	3,881	524,323
* American Shared Hospital Services.....	2,300	5,014
* AmerisourceBergen Corp.....	10,819	1,473,548
* AMN Healthcare Services, Inc.....	7,401	750,017
* AnaptysBio, Inc.....	3,897	124,587
* AngioDynamics, Inc.....	5,619	121,539
* Anika Therapeutics, Inc.....	2,097	66,685
* Anthem, Inc.....	7,087	3,125,296
#* Apollo Medical Holdings, Inc.....	3,170	163,192
* Applied Therapeutics, Inc.....	1,139	3,508
* Apyx Medical Corp.....	1,247	14,341
#* Arcus Biosciences, Inc.....	5,146	158,497
#* Arcutis Biotherapeutics, Inc.....	2,200	33,242
* Arena Pharmaceuticals, Inc.....	4,804	441,872
#* Armata Pharmaceuticals, Inc.....	1,600	7,792
* Artivion, Inc.....	4,483	79,797
#* Atara Biotherapeutics, Inc.....	5,937	91,192
* AtriCure, Inc.....	3,311	217,334
# Atrion Corp.....	237	143,482
* aTyr Pharma, Inc.....	4,588	26,106
* Avanos Medical, Inc.....	8,252	249,706
* Avantor, Inc.....	52,526	1,960,796
* Avid Bioservices, Inc.....	4,868	91,859
#* Avidity Biosciences, Inc.....	595	9,889
* AxoGen, Inc.....	7,453	64,916
#* Axonics, Inc.....	2,999	142,243
* Baxter International, Inc.....	24,896	2,127,114
* BioDelivery Sciences International, Inc.....	10,105	36,984
#* Biohaven Pharmaceutical Holding Co. Ltd.....	1,527	202,892
* BioMarin Pharmaceutical, Inc.....	8,192	726,057
* Blueprint Medicines Corp.....	4,923	379,563
* Boston Scientific Corp.....	23,418	1,004,632
* Brookdale Senior Living, Inc.....	8,255	43,669
* Bruker Corp.....	17,862	1,189,609
* Cabaletta Bio, Inc.....	1,800	5,436
* Cara Therapeutics, Inc.....	4,660	53,963
* Cardinal Health, Inc.....	33,022	1,702,945
* Cardiovascular Systems, Inc.....	4,741	83,299
* CareDx, Inc.....	2,304	96,307
* Castle Biosciences, Inc.....	2,673	115,607
#* Castlight Health, Inc., Class B.....	22,300	45,492
* Catalyst Biosciences, Inc.....	2,824	1,638
* Catalyst Pharmaceuticals, Inc.....	11,568	66,632
* Celldex Therapeutics, Inc.....	1,859	57,648
* Cerner Corp.....	19,373	1,766,818
* Change Healthcare, Inc.....	16,516	325,035
* Chemed Corp.....	1,762	826,219
#* ChemoCentryx, Inc.....	1,263	33,962
#* Chimerix, Inc.....	12,300	70,233

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Chinook Therapeutics, Inc.....	3,300	\$ 42,570
Cigna Corp.....	12,230	2,818,526
* Codexis, Inc.....	3,003	61,561
* Collegium Pharmaceutical, Inc.....	5,115	91,303
* Computer Programs & Systems, Inc.....	2,070	58,622
CONMED Corp.....	4,057	558,162
* CorVel Corp.....	2,976	524,133
* Covetrus, Inc.....	15,725	284,151
* Crinetics Pharmaceuticals, Inc.....	3,887	73,425
* Cross Country Healthcare, Inc.....	7,273	156,442
#* Cue Biopharma, Inc.....	5,843	43,180
* Cumberland Pharmaceuticals, Inc.....	1,600	5,376
#* Cutera, Inc.....	1,041	37,903
CVS Health Corp.....	46,822	4,987,011
#* Cymabay Therapeutics, Inc.....	3,800	11,324
* DaVita, Inc.....	13,787	1,494,097
#* Deciphera Pharmaceuticals, Inc.....	1,165	9,821
#* Denali Therapeutics, Inc.....	6,561	224,517
DENTSPLY SIRONA, Inc.....	16,671	890,565
* DexCom, Inc.....	788	339,218
* Edwards Lifesciences Corp.....	8,083	882,664
#* Eiger BioPharmaceuticals, Inc.....	3,000	12,960
* Elanco Animal Health, Inc.....	33,973	884,657
» Elanco Animal Health, Inc.....	2,379	0
* Electromed, Inc.....	2,532	32,789
* Emergent BioSolutions, Inc.....	6,778	317,210
* Enanta Pharmaceuticals, Inc.....	1,946	115,631
Encompass Health Corp.....	13,306	825,504
Ensign Group, Inc.....	8,218	619,884
* Envista Holdings Corp.....	17,238	745,371
#* Evolent Health, Inc., Class A.....	12,175	288,669
#* Exact Sciences Corp.....	9,253	706,559
* Exelixis, Inc.....	40,615	735,131
#* Fate Therapeutics, Inc.....	2,133	88,541
* FONAR Corp.....	1,170	18,170
#* Fulcrum Therapeutics, Inc.....	1,689	20,538
* Glaukos Corp.....	1,767	94,075
#* Global Blood Therapeutics, Inc.....	4,548	131,210
* Globus Medical, Inc., Class A.....	6,798	453,631
* Great Elm Group, Inc.....	351	653
#* Gritstone bio, Inc.....	4,765	26,017
#* Guardant Health, Inc.....	2,938	204,338
* Haemonetics Corp.....	4,424	213,900
#* Halozyme Therapeutics, Inc.....	12,347	427,330
* Hanger, Inc.....	5,411	98,101
* Harmony Biosciences Holdings, Inc.....	1,368	49,056
* Harrow Health, Inc.....	3,630	27,225
* Health Catalyst, Inc.....	500	14,925
* HealthEquity, Inc.....	8,965	479,090
* HealthStream, Inc.....	4,637	112,911
* Henry Schein, Inc.....	12,214	919,714
#* Heron Therapeutics, Inc.....	1,861	16,209
#* Heska Corp.....	644	88,602
* Hologic, Inc.....	23,392	1,643,054
* Horizon Therapeutics PLC.....	11,862	1,107,080
Humana, Inc.....	3,755	1,473,837
* ICU Medical, Inc.....	2,996	639,227
#* Ideaya Biosciences, Inc.....	1,500	24,855
* IDEXX Laboratories, Inc.....	3,153	1,599,517

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* ImmuCell Corp.....	1,406	\$ 11,459
* Inari Medical, Inc.....	500	36,780
* Incyte Corp.....	7,236	537,852
* InfuSystem Holdings, Inc.....	1,421	21,457
* Innoviva, Inc.....	12,963	207,797
* Inogen, Inc.....	2,871	85,355
#* Inotiv, Inc.....	474	15,163
#* Insmed, Inc.....	7,800	176,904
* Insulet Corp.....	490	121,520
* Integer Holdings Corp.....	5,238	410,712
* Integra LifeSciences Holdings Corp.....	8,435	546,082
#* Intellia Therapeutics, Inc.....	4,713	445,708
#* Intra-Cellular Therapies, Inc.....	6,750	320,557
* IntriCon Corp.....	600	8,778
* Intuitive Surgical, Inc.....	3,924	1,115,122
#* Ionis Pharmaceuticals, Inc.....	6,007	191,023
#* Iovance Biotherapeutics, Inc.....	8,032	133,733
* IQVIA Holdings, Inc.....	4,865	1,191,438
* iRadimed Corp.....	1,040	41,413
* iRhythm Technologies, Inc.....	1,474	183,999
* IVERIC bio, Inc.....	5,889	82,093
* Jazz Pharmaceuticals PLC.....	6,394	888,191
* Joint Corp.....	2,000	108,080
* KalVista Pharmaceuticals, Inc.....	1,219	15,384
* Karuna Therapeutics, Inc.....	2,715	301,528
* Kezar Life Sciences, Inc.....	1,800	23,724
#* Kodiak Sciences, Inc.....	2,554	149,920
* Krystal Biotech, Inc.....	3,235	190,865
#* Kura Oncology, Inc.....	4,804	67,688
* Kymera Therapeutics, Inc.....	2,241	94,122
* Laboratory Corp. of America Holdings.....	8,897	2,414,290
* Lantheus Holdings, Inc.....	9,983	253,668
* LeMaitre Vascular, Inc.....	1,973	83,478
* LENSAR, Inc.....	1,586	9,453
* Lexicon Pharmaceuticals, Inc.....	2,300	7,291
* LHC Group, Inc.....	3,495	433,729
* Ligand Pharmaceuticals, Inc.....	2,579	321,421
* LivaNova PLC.....	7,169	538,464
* MacroGenics, Inc.....	6,582	81,288
#* Madrigal Pharmaceuticals, Inc.....	2,690	154,890
* Magenta Therapeutics, Inc.....	3,047	9,964
* Masimo Corp.....	2,187	480,856
* McKesson Corp.....	5,690	1,460,737
* Medpace Holdings, Inc.....	3,037	538,946
* Medtronic PLC.....	33,159	3,431,625
* Meridian Bioscience, Inc.....	7,966	166,091
* Merit Medical Systems, Inc.....	7,916	438,942
#* Mersana Therapeutics, Inc.....	2,705	12,903
* Mesa Laboratories, Inc.....	128	36,394
* Mettler-Toledo International, Inc.....	1,357	1,998,427
* Mirati Therapeutics, Inc.....	1,958	233,589
* ModivCare, Inc.....	2,214	256,669
#* Molecular Templates, Inc.....	2,700	8,316
* Molina Healthcare, Inc.....	4,670	1,356,542
* Morphic Holding, Inc.....	2,228	94,534
#* Mustang Bio, Inc.....	6,000	7,080
* Myriad Genetics, Inc.....	11,062	290,820
#* Natera, Inc.....	1,879	132,751
* National HealthCare Corp.....	2,673	174,814

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
	2,585	\$ 107,536
*	3,317	76,424
*	22,397	249,055
*	11,250	410,287
*	9,155	206,354
*	6,930	547,609
#*	1,100	5,082
*	1,434	94,214
*	7,770	150,039
#*	944	64,806
*	1,300	24,206
*	6,860	356,789
*	3,092	464,233
*	1,079	26,964
#*	73,784	230,944
#*	1,147	51,535
*	19,327	451,672
#*	4,389	38,843
*	2,262	7,080
*	2,578	78,371
#*	1,483	70,131
*	10,446	439,672
*	3,856	242,041
	11,256	322,935
#*»††	20,904	71,701
*	4,190	69,638
#*	1,029	232,564
#*	7,117	145,471
#*	629	10,567
	2,218	42,807
	16,422	627,649
*	8,493	479,430
»††	4,762	1,810
*	1,493	60,466
#*	3,345	97,975
*	5,425	184,884
	2,234	15,995
	11,361	1,533,962
*	5,636	582,537
*	24,164	574,620
*	5,706	146,929
*	700	15,134
*	2,792	553,765
*	5,009	99,328
	8,238	1,883,207
#*	2,859	21,185
*	7,414	18,980
*	5,094	84,764
#	10,626	425,146
*	3,870	20,317
#*	800	14,248
*	2,164	61,349
*	6,638	892,877
*	959	11,489
	22,703	527,391
*	3,897	26,305
#*	2,200	43,340
#*	904	24,399
#*	3,400	22,134

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Spero Therapeutics, Inc.....	3,057	\$ 36,287
#* SpringWorks Therapeutics, Inc.....	2,700	150,336
* STAAR Surgical Co.....	1,031	74,974
#* Stereotaxis, Inc.....	4,538	25,004
STERIS PLC.....	5,739	1,287,832
» Strongbridge LLC.....	6,381	893
Stryker Corp.....	5,010	1,242,730
* Supernus Pharmaceuticals, Inc.....	5,071	156,440
* Surmodics, Inc.....	898	41,021
* Sutro Biopharma, Inc.....	553	5,906
* Syndax Pharmaceuticals, Inc.....	2,100	34,314
* Syneos Health, Inc.....	6,944	628,849
#* Tactile Systems Technology, Inc.....	752	11,859
* Tandem Diabetes Care, Inc.....	1,734	204,803
* Teladoc Health, Inc.....	6,566	503,678
Teleflex, Inc.....	1,724	534,768
#* Tivity Health, Inc.....	5,433	138,216
#* TransMedics Group, Inc.....	2,292	36,374
* Traverre Therapeutics, Inc.....	4,493	123,557
#* Tricida, Inc.....	5,144	52,212
* Triple-S Management Corp.....	2,937	105,703
#* Twist Bioscience Corp.....	827	49,140
U.S. Physical Therapy, Inc.....	1,390	134,510
* United Therapeutics Corp.....	4,730	954,845
Utah Medical Products, Inc.....	296	27,845
* Vanda Pharmaceuticals, Inc.....	3,750	56,850
#* Vapotherm, Inc.....	1,586	25,646
#* Varex Imaging Corp.....	5,401	140,966
* Veeva Systems, Inc., Class A.....	1,167	276,042
* Venus Concept, Inc.....	11,500	18,170
* Verastem, Inc.....	22,863	34,980
#* Vericel Corp.....	2,712	96,493
* ViewRay, Inc.....	4,871	21,189
* Vir Biotechnology, Inc.....	5,713	196,127
* Vocera Communications, Inc.....	561	44,325
* Waters Corp.....	3,247	1,039,430
#* WaVe Life Sciences Ltd.....	2,952	6,465
West Pharmaceutical Services, Inc.....	2,890	1,136,406
* Xencor, Inc.....	6,719	230,932
* Xenon Pharmaceuticals, Inc.....	1,199	32,517
#* Y-mAbs Therapeutics, Inc.....	2,415	23,884
Zimmer Biomet Holdings, Inc.....	9,586	1,179,270
Zoetis, Inc.....	20,031	4,001,993
#* Zogenix, Inc.....	5,473	142,353
TOTAL HEALTH CARE.....		<u>105,961,346</u>
INDUSTRIALS — (13.4%)		
3M Co.....	25,583	4,247,290
AAON, Inc.....	7,747	497,745
* AAR Corp.....	5,387	216,934
* ABM Industries, Inc.....	11,937	497,654
* Acacia Research Corp.....	10,966	49,347
ACCO Brands Corp.....	18,062	147,025
Acme United Corp.....	700	23,100
Acuity Brands, Inc.....	3,901	747,159
ADT, Inc.....	34,467	261,605
# Advanced Drainage Systems, Inc.....	7,612	860,841
AECOM.....	12,691	877,329
AGCO Corp.....	9,879	1,157,819

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	17,658	\$ 702,965
	601	13,643
*	9,198	246,966
	1,943	273,672
*	12,629	691,311
	4,589	384,145
*	2,402	429,141
	8,571	1,051,919
	2,437	87,366
	15,572	591,580
	10,745	518,769
	1,395	849,485
#*	4,516	228,555
#*	24,435	402,444
#*	80	656
*	2,938	176,074
	11,753	1,607,458
	17,385	1,328,562
*	24,692	550,632
	3,734	166,723
	5,339	523,115
	25,800	84,882
	4,841	428,138
	8,034	374,866
	2,682	99,636
*	683	1,325
	5,925	586,694
*	3,212	11,242
*	5,295	608,237
	4,397	278,286
*	3,705	44,571
*	835	9,845
*	6,451	695,289
*	4,683	376,185
*	9,956	1,754,048
*	3,568	117,851
	3,732	177,569
	8,640	390,269
	1,545	98,880
*	11,328	621,567
	894	12,167
*	4,546	70,508
*	800	57,312
	6,896	484,237
	16,183	1,241,722
	6,607	343,035
*	10,140	134,558
	5,913	412,609
#*	2,383	4,218
*	23,266	1,581,855
*	2,544	629,538
	16,712	1,193,237
	5,314	1,187,360
	36,138	1,723,060
*	6,723	510,814
	22,558	4,546,790
*	8,891	343,459
*	4,856	30,641
	16,399	1,716,155

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Chart Industries, Inc.....	3,067	\$ 373,775
* Cimpres PLC.....	3,000	201,660
Cintas Corp.....	3,703	1,449,836
* CIRCOR International, Inc.....	2,370	65,815
* Civeo Corp.....	743	16,027
#* Clarivate PLC.....	23,199	381,856
* Clean Harbors, Inc.....	8,883	822,122
* Colfax Corp.....	14,652	602,490
Columbus McKinnon Corp.....	4,597	198,958
Comfort Systems USA, Inc.....	5,828	523,238
* Commercial Vehicle Group, Inc.....	4,608	35,666
CompX International, Inc.....	811	18,304
#* Concrete Pumping Holdings, Inc.....	2,727	22,389
* Construction Partners, Inc., Class A.....	4,406	115,613
#* Copa Holdings SA, Class A.....	3,300	275,814
* Copart, Inc.....	14,052	1,816,221
* Cornerstone Building Brands, Inc.....	16,073	237,077
* CoStar Group, Inc.....	13,362	937,478
* Covenant Logistics Group, Inc.....	2,890	62,771
CRA International, Inc.....	1,211	103,008
Crane Co.....	7,858	813,382
CSW Industrials, Inc.....	2,635	292,485
CSX Corp.....	106,116	3,631,290
Cummins, Inc.....	9,418	2,080,248
Curtiss-Wright Corp.....	5,799	770,049
* Daseke, Inc.....	2,900	32,422
Deere & Co.....	13,655	5,139,742
* Delta Air Lines, Inc.....	55,819	2,215,456
Deluxe Corp.....	5,480	164,948
* DLH Holdings Corp.....	1,100	20,636
Donaldson Co., Inc.....	14,835	825,716
Douglas Dynamics, Inc.....	4,778	174,540
Dover Corp.....	9,564	1,625,019
* DXP Enterprises, Inc.....	1,836	52,418
* Dycom Industries, Inc.....	4,836	407,626
Eastern Co.....	312	7,447
Eaton Corp. PLC.....	12,151	1,925,083
EMCOR Group, Inc.....	5,425	646,714
Emerson Electric Co.....	24,550	2,257,372
Encore Wire Corp.....	3,557	400,838
* Energy Recovery, Inc.....	4,025	78,810
Enerpac Tool Group Corp.....	8,520	152,082
EnerSys.....	6,282	470,710
Ennis, Inc.....	3,943	74,641
EnPro Industries, Inc.....	3,788	397,816
Equifax, Inc.....	7,740	1,855,742
ESCO Technologies, Inc.....	4,269	340,581
Espey Manufacturing & Electronics Corp.....	200	2,610
#* EVI Industries, Inc.....	463	10,237
* Evoqua Water Technologies Corp.....	16,854	682,587
Expeditors International of Washington, Inc.....	14,533	1,663,738
Exponent, Inc.....	4,415	419,337
Fastenal Co.....	50,910	2,885,579
Federal Signal Corp.....	8,906	347,512
FedEx Corp.....	11,175	2,747,485
Flowserve Corp.....	17,133	558,878
#* Fluor Corp.....	17,180	361,467
* Forrester Research, Inc.....	2,047	112,626
Fortive Corp.....	15,154	1,068,963

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	8,937	\$ 841,597
	3,871	411,487
*	1,696	79,390
	6,549	568,453
#*	4,598	670,434
#*	8,636	10,277
#*	2,605	11,045
*	20,441	316,222
	5,801	605,914
*	1,048	11,717
*	3,099	875,096
*	4,567	250,272
#	5,216	182,351
*	6,537	334,564
	4,380	175,682
	19,315	1,401,496
	22,454	235,318
	739	9,119
	8,076	290,574
*	8,897	121,800
#	5,318	214,634
	7,377	165,171
*	12,803	1,039,732
	6,393	266,141
*	12,092	189,844
*	5,433	92,904
	4,905	89,222
	12,593	188,391
#	1,998	272,507
	2,689	294,983
	2,552	111,701
	4,776	365,985
	4,935	791,821
*	3,611	103,311
*	11,394	594,425
*	4,357	8,845
	9,788	454,946
#	1,219	22,552
	6,631	278,104
	16,184	3,309,304
	22,815	709,318
*	5,939	449,701
	6,699	1,254,656
*	12,780	47,669
	876	28,216
*	5,037	222,232
*	812	7,405
	1,412	63,385
*	11,811	542,479
	2,339	220,778
	3,028	652,352
*	2,130	105,009
	1,661	193,988
#»	1,200	0
	10,951	2,561,658
	22,336	1,255,507
*	400	2,724
	4,225	454,314
	2,607	98,623

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Interface, Inc.....	7,820	\$ 103,693
ITT, Inc.....	9,145	840,608
Jacobs Engineering Group, Inc.....	5,660	736,819
JB Hunt Transport Services, Inc.....	9,817	1,890,165
* JELD-WEN Holding, Inc.....	15,474	365,186
* JetBlue Airways Corp.....	52,132	762,691
John Bean Technologies Corp.....	5,117	690,795
Johnson Controls International PLC.....	12,222	888,173
Kadant, Inc.....	1,782	372,402
Kaman Corp.....	3,967	158,561
* KAR Auction Services, Inc.....	18,085	257,169
KBR, Inc.....	11,824	513,162
Kelly Services, Inc., Class A.....	6,650	113,582
Kennametal, Inc.....	13,901	480,558
Kforce, Inc.....	3,986	273,719
Kimball International, Inc., Class B.....	6,839	67,159
* Kirby Corp.....	9,704	632,507
Knight-Swift Transportation Holdings, Inc.....	19,235	1,088,316
Korn Ferry.....	8,932	592,906
Landstar System, Inc.....	4,926	788,160
* Lawson Products, Inc.....	700	34,062
* LB Foster Co., Class A.....	876	13,245
Lennox International, Inc.....	2,113	599,289
* Limbach Holdings, Inc.....	2,500	21,125
Lincoln Electric Holdings, Inc.....	8,164	1,043,686
Lindsay Corp.....	933	117,791
* LS Starrett Co., Class A.....	1,800	16,308
LSI Industries, Inc.....	3,205	23,845
* Lyft, Inc., Class A.....	4,968	191,367
* Manitex International, Inc.....	2,502	17,789
* Manitowoc Co., Inc.....	3,562	65,007
ManpowerGroup, Inc.....	7,780	815,889
ManTech International Corp., Class A.....	1,380	99,691
Marten Transport Ltd.....	11,811	197,126
Masco Corp.....	8,924	565,157
* Masonite International Corp.....	2,947	292,460
# MasTec, Inc.....	11,837	1,019,521
* Mastech Digital, Inc.....	3,000	53,100
* Matrix Service Co.....	1,886	13,692
Matson, Inc.....	7,726	754,521
Matthews International Corp., Class A.....	4,577	160,744
# Maxar Technologies, Inc.....	5,193	135,070
* Mayville Engineering Co., Inc.....	932	10,690
McGrath RentCorp.....	4,273	325,645
* Mercury Systems, Inc.....	6,988	397,757
* Meritor, Inc.....	12,723	293,265
* Middleby Corp.....	5,923	1,096,940
Miller Industries, Inc.....	1,300	40,911
MillerKnoll, Inc.....	11,922	460,428
* Mistras Group, Inc.....	2,600	17,472
Moog, Inc., Class A.....	4,615	351,848
* MRC Global, Inc.....	7,169	53,122
MSA Safety, Inc.....	4,071	559,355
MSC Industrial Direct Co., Inc., Class A.....	6,274	512,209
Mueller Industries, Inc.....	10,050	519,183
Mueller Water Products, Inc., Class A.....	22,826	293,314
* MYR Group, Inc.....	2,344	220,406
Nielsen Holdings PLC.....	39,549	745,894
NL Industries, Inc.....	7,700	50,050

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* NN, Inc.....	1,333	\$ 5,079
Nordson Corp.....	2,268	527,401
* Northwest Pipe Co.....	1,465	41,562
* NOW, Inc.....	15,980	142,062
* NV5 Global, Inc.....	1,720	179,895
nVent Electric PLC.....	17,239	596,297
Old Dominion Freight Line, Inc.....	10,226	3,087,536
# Omega Flex, Inc.....	981	139,263
#* Orion Energy Systems, Inc.....	2,200	7,084
Oshkosh Corp.....	7,089	806,799
Otis Worldwide Corp.....	14,286	1,220,453
Owens Corning.....	12,353	1,095,711
#* P&F Industries, Inc., Class A.....	254	1,554
PACCAR, Inc.....	19,741	1,835,716
* PAM Transportation Services, Inc.....	1,502	104,885
Park Aerospace Corp.....	1,437	19,443
Parker-Hannifin Corp.....	7,988	2,476,360
Park-Ohio Holdings Corp.....	1,783	36,088
#* Parsons Corp.....	12,580	383,061
Patriot Transportation Holding, Inc.....	133	1,089
Pentair PLC.....	16,545	1,053,916
#* Performant Financial Corp.....	10,905	23,882
* Perma-Pipe International Holdings, Inc.....	300	2,655
* PGT Innovations, Inc.....	8,062	153,097
Pioneer Power Solutions, Inc.....	7,618	45,860
Pitney Bowes, Inc.....	15,585	96,004
#* Plug Power, Inc.....	19,499	426,443
Powell Industries, Inc.....	1,301	38,848
Preformed Line Products Co.....	889	53,909
Primoris Services Corp.....	8,827	227,030
#* Proto Labs, Inc.....	2,337	117,271
Quanex Building Products Corp.....	5,988	130,479
Quanta Services, Inc.....	8,825	906,504
* Radiant Logistics, Inc.....	4,889	30,361
* RCM Technologies, Inc.....	6,684	45,852
Regal Rexnord Corp.....	8,462	1,341,058
Republic Services, Inc.....	12,604	1,609,027
* Resideo Technologies, Inc.....	24,305	602,278
Resources Connection, Inc.....	5,098	88,858
REV Group, Inc.....	10,564	141,875
Robert Half International, Inc.....	14,922	1,690,066
Rockwell Automation, Inc.....	7,612	2,201,543
Rollins, Inc.....	17,303	533,798
Roper Technologies, Inc.....	2,360	1,031,698
* RR Donnelley & Sons Co.....	3,700	40,774
Rush Enterprises, Inc., Class A.....	7,207	380,674
Rush Enterprises, Inc., Class B.....	1,300	65,962
Ryder System, Inc.....	8,414	615,821
* Saia, Inc.....	3,511	998,107
Schneider National, Inc., Class B.....	12,728	325,837
Science Applications International Corp.....	7,590	622,608
* Sensata Technologies Holding PLC.....	17,075	979,422
Shyft Group, Inc.....	4,649	194,979
* SIFCO Industries, Inc.....	1,584	9,661
Simpson Manufacturing Co., Inc.....	7,074	797,876
* SiteOne Landscape Supply, Inc.....	5,590	1,006,871
* SkyWest, Inc.....	7,870	300,241
Snap-on, Inc.....	5,811	1,210,141
* SP Plus Corp.....	2,918	82,229

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Spirit Airlines, Inc.....	17,581	\$ 377,464
* SPX Corp.....	6,066	316,524
SPX FLOW, Inc.....	5,202	448,412
Standex International Corp.....	1,553	154,291
Stanley Black & Decker, Inc.....	7,968	1,391,611
Steelcase, Inc., Class A.....	13,557	167,293
* Stericycle, Inc.....	11,712	687,963
* Sterling Construction Co., Inc.....	2,955	75,087
#* Sunrun, Inc.....	18,549	480,976
* Taylor Devices, Inc.....	1,040	11,024
* Team, Inc.....	1,207	860
# Tecnoglass, Inc.....	6,128	126,237
Tennant Co.....	3,041	234,674
Terex Corp.....	9,959	415,489
Tetra Tech, Inc.....	4,303	598,935
Textainer Group Holdings Ltd.....	7,819	287,583
* Thermon Group Holdings, Inc.....	2,364	40,543
Timken Co.....	12,588	840,878
* Titan International, Inc.....	8,094	78,917
* Titan Machinery, Inc.....	4,124	127,019
Toro Co.....	11,820	1,141,576
#* TPI Composites, Inc.....	4,918	59,360
Trane Technologies PLC.....	15,963	2,763,195
* Transcat, Inc.....	303	28,758
* TransDigm Group, Inc.....	1,804	1,111,607
TransUnion.....	11,546	1,190,624
* Trex Co., Inc.....	11,458	1,048,063
* TriNet Group, Inc.....	9,757	831,296
# Trinity Industries, Inc.....	16,456	472,781
Triton International Ltd.....	11,276	681,296
* TrueBlue, Inc.....	6,368	169,389
* Tutor Perini Corp.....	11,511	136,981
* Twin Disc, Inc.....	300	3,453
#* U.S. Ecology, Inc.....	4,032	115,235
#* U.S. Xpress Enterprises, Inc., Class A.....	2,800	12,628
* Uber Technologies, Inc.....	17,866	668,188
UFP Industries, Inc.....	10,160	811,378
* Ultralife Corp.....	900	4,815
UniFirst Corp.....	1,931	367,064
Union Pacific Corp.....	30,526	7,465,133
* United Airlines Holdings, Inc.....	21,439	919,304
United Parcel Service, Inc., Class B.....	30,750	6,217,957
* United Rentals, Inc.....	8,192	2,622,423
* Univar Solutions, Inc.....	26,328	697,692
Universal Logistics Holdings, Inc.....	3,206	54,598
* Upwork, Inc.....	4,258	115,818
* USA Truck, Inc.....	905	17,077
Valmont Industries, Inc.....	2,887	627,143
* Vectrus, Inc.....	1,615	74,306
Verisk Analytics, Inc.....	10,658	2,090,354
* Veritiv Corp.....	2,207	205,428
* Viad Corp.....	1,680	63,286
* Vicor Corp.....	1,482	139,797
* Vidler Water Resources, Inc.....	3,320	39,076
* Virco Mfg. Corp.....	4,104	12,312
* Volt Information Sciences, Inc.....	3,402	10,589
VSE Corp.....	1,308	67,467
# Wabash National Corp.....	9,266	181,799
Waste Management, Inc.....	19,722	2,966,978

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Watsco, Inc.....	2,315	\$ 654,126
Watts Water Technologies, Inc., Class A.....	3,668	561,974
* Welbilt, Inc.....	15,412	366,035
Werner Enterprises, Inc.....	11,037	492,140
* WESCO International, Inc.....	7,623	929,167
Westinghouse Air Brake Technologies Corp.....	10,703	951,497
* Wilhelmina International, Inc.....	5,495	22,969
* Willdan Group, Inc.....	657	20,669
* Willis Lease Finance Corp.....	856	30,619
* WillScot Mobile Mini Holdings Corp.....	24,125	893,590
Woodward, Inc.....	5,727	631,516
WW Grainger, Inc.....	3,769	1,866,070
* XPO Logistics, Inc.....	14,103	933,196
Xylem, Inc.....	7,098	745,432
* Yellow Corp.....	5,000	52,200
Zurn Water Solutions Corp.....	14,289	436,386
TOTAL INDUSTRIALS.....		<u>223,895,727</u>
INFORMATION TECHNOLOGY — (26.8%)		
#* 3D Systems Corp.....	14,574	260,875
A10 Networks, Inc.....	6,816	100,877
Accenture PLC, Class A.....	26,919	9,518,020
* ACI Worldwide, Inc.....	14,122	485,373
#* ACM Research, Inc., Class A.....	1,042	82,995
* Adobe, Inc.....	15,716	8,397,059
ADTRAN, Inc.....	6,807	130,762
Advanced Energy Industries, Inc.....	4,534	390,740
* Advanced Micro Devices, Inc.....	40,619	4,640,721
* Agilysys, Inc.....	1,206	45,900
* Airgain, Inc.....	2,245	21,440
* Akamai Technologies, Inc.....	7,985	914,682
* Alarm.com Holdings, Inc.....	2,778	207,155
* Alithya Group, Inc., Class A.....	6,866	16,822
Alliance Data Systems Corp.....	1,855	128,069
* Alpha & Omega Semiconductor Ltd.....	2,773	124,868
#* Altair Engineering, Inc., Class A.....	1,792	112,753
#* Alteryx, Inc., Class A.....	2,807	160,195
* Ambarella, Inc.....	3,014	422,412
Amdocs Ltd.....	9,461	717,995
American Software, Inc., Class A.....	3,966	91,178
Amkor Technology, Inc.....	39,490	869,570
Amphenol Corp., Class A.....	15,387	1,224,651
* Amtech Systems, Inc.....	531	4,768
Analog Devices, Inc.....	19,459	3,190,692
* ANSYS, Inc.....	3,009	1,023,090
#* Appfolio, Inc., Class A.....	610	70,309
Apple, Inc.....	515,440	90,088,603
Applied Materials, Inc.....	39,946	5,519,738
* Arista Networks, Inc.....	14,320	1,780,119
* Arlo Technologies, Inc.....	6,293	54,686
* Arrow Electronics, Inc.....	8,172	1,013,328
* Aspen Technology, Inc.....	6,695	1,005,321
* AstroNova, Inc.....	760	10,442
* Asure Software, Inc.....	4,001	29,007
* Atlassian Corp. PLC, Class A.....	4,506	1,461,476
* Autodesk, Inc.....	6,990	1,746,032
Automatic Data Processing, Inc.....	18,010	3,713,122
Autoscope Technologies Corp.....	2,380	16,339
* Avalara, Inc.....	2,926	320,748

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
INFORMATION TECHNOLOGY — (Continued)			
#*	Avaya Holdings Corp.....	15,027	\$ 273,792
*	Aviat Networks, Inc.....	1,998	57,982
*	Avid Technology, Inc.....	4,744	148,772
	Avnet, Inc.....	16,990	685,716
*	Axcelis Technologies, Inc.....	5,425	339,659
*	AXT, Inc.....	5,700	42,693
	Azenta, Inc.....	4,637	391,085
	Badger Meter, Inc.....	2,960	299,463
	Bel Fuse, Inc., Class B.....	200	2,484
	Belden, Inc.....	7,461	417,443
	Benchmark Electronics, Inc.....	7,549	182,233
#*	Benefitfocus, Inc.....	1,600	17,824
#*	Bill.Com Holdings, Inc.....	3,681	692,801
	BK Technologies Corp.....	1,100	2,574
*	Black Knight, Inc.....	9,603	716,384
*	Blackbaud, Inc.....	5,026	342,472
*	Blackline, Inc.....	1,250	114,837
*	Block, Inc., Class A.....	1,247	152,496
#*	BM Technologies, Inc.....	890	8,402
*	Bottomline Technologies De, Inc.....	5,340	301,123
*	Box, Inc., Class A.....	12,386	323,646
*	Brightcove, Inc.....	3,700	34,891
	Broadcom, Inc.....	18,516	10,848,154
	Broadridge Financial Solutions, Inc.....	10,628	1,692,190
*	Cadence Design Systems, Inc.....	5,713	869,176
*	CalAmp Corp.....	4,856	28,845
*	Calix, Inc.....	5,648	283,981
*	Cambium Networks Corp.....	1,070	25,873
*	Casa Systems, Inc.....	8,346	36,973
	Cass Information Systems, Inc.....	1,795	73,021
	CDK Global, Inc.....	13,687	588,130
	CDW Corp.....	8,349	1,578,378
#*	Cerence, Inc.....	4,459	283,102
*	Ceridian HCM Holding, Inc.....	4,026	305,251
*	CEVA, Inc.....	3,198	120,469
*	ChannelAdvisor Corp.....	2,425	51,264
*	Ciena Corp.....	16,136	1,069,978
*	Cirrus Logic, Inc.....	7,759	693,965
	Cisco Systems, Inc.....	165,454	9,210,824
	Citrix Systems, Inc.....	7,024	716,027
*	Clearfield, Inc.....	1,107	71,368
*	Cloudflare, Inc., Class A.....	1,053	101,509
	CMC Materials, Inc.....	3,319	600,341
	Cognex Corp.....	6,239	414,644
	Cognizant Technology Solutions Corp., Class A.....	26,175	2,235,868
*	Cognyte Software Ltd.....	6,720	72,912
*	Coherent, Inc.....	2,590	669,463
*	Cohu, Inc.....	5,805	191,449
*	CommScope Holding Co., Inc.....	23,491	220,580
	Communications Systems, Inc.....	400	820
*	CommVault Systems, Inc.....	2,704	182,412
*	Computer Task Group, Inc.....	1,200	10,692
	Comtech Telecommunications Corp.....	4,246	86,321
	Concentrix Corp.....	7,294	1,466,021
*	Conduent, Inc.....	32,814	155,210
*	Consensus Cloud Solutions, Inc.....	2,448	138,802
#*	Coupa Software, Inc.....	663	89,021
*	CPS Technologies Corp.....	10,220	31,989
	CSG Systems International, Inc.....	5,276	299,519

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
	5,074	\$ 170,233
*	1,062	39,889
*	6,045	29,620
*	2,012	10,060
*	691	100,962
*	26,190	1,487,854
*	3,785	84,557
*	6,214	576,597
*	762	95,837
	5,058	444,345
*	18,219	450,920
*	3,497	89,348
*	22,351	672,318
*	5,807	318,572
*	2,798	40,963
#	3,351	101,837
*	1,800	18,594
*	669	62,384
*	2,998	17,418
*	4,282	601,493
	8,790	1,053,394
#*	6,396	472,920
*	2,074	987,514
*	4,618	212,289
*	3,742	501,016
#*	1,815	92,783
	11,376	496,449
*	3,142	75,785
*	4,354	524,744
*	5,827	73,945
*	3,036	630,334
*	4,857	549,618
*	1,641	812,279
*	2,355	127,900
	14,718	1,764,983
#*	11,980	938,992
*	14,390	1,521,023
*	706	88,744
*	6,885	1,640,420
*	67,077	1,085,306
*	10,578	452,104
*	7,632	2,268,536
*	400	3,636
*	5,525	1,623,742
	24,362	1,212,009
	10,264	1,538,368
*	2,507	639,736
*	8,670	656,406
#*	3,651	38,518
*	1,640	43,706
*	1,378	6,091
*	3,689	18,629
#*	3,721	375,226
	6,384	122,190
#*	12,292	132,262
	84,511	1,380,065
	31,351	1,151,522
*	457	223,382
#*	1,874	43,364

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Ichor Holdings Ltd.....	4,545	\$ 192,799
* Identiv, Inc.....	2,636	50,928
#* II-VI, Inc.....	10,507	666,144
#* Immersion Corp.....	4,084	21,114
#* Infinera Corp.....	26,528	223,366
Information Services Group, Inc.....	6,970	45,026
* Innodata, Inc.....	4,000	22,680
* Insight Enterprises, Inc.....	5,631	530,159
Intel Corp.....	171,051	8,350,710
InterDigital, Inc.....	4,351	300,350
International Business Machines Corp.....	45,505	6,078,103
* inTEST Corp.....	5,747	61,206
Intuit, Inc.....	2,937	1,630,710
* IPG Photonics Corp.....	4,404	680,286
* Issuer Direct Corp.....	1,000	31,420
* Iteris, Inc.....	7,387	29,400
* Itron, Inc.....	5,242	325,004
Jabil, Inc.....	21,319	1,310,905
Jack Henry & Associates, Inc.....	8,527	1,430,916
Juniper Networks, Inc.....	34,169	1,189,765
* Keysight Technologies, Inc.....	12,853	2,169,843
* Kimball Electronics, Inc.....	4,412	87,313
KLA Corp.....	6,929	2,697,252
* Knowles Corp.....	13,964	296,176
Kulicke & Soffa Industries, Inc.....	10,024	548,213
* KVH Industries, Inc.....	2,284	20,556
* Kyndryl Holdings, Inc.....	9,101	153,625
* Lam Research Corp.....	6,419	3,786,696
Lattice Semiconductor Corp.....	8,547	471,965
* LGL Group, Inc.....	276	2,870
#* LightPath Technologies, Inc., Class A.....	13,253	31,807
#* Limelight Networks, Inc.....	10,418	44,485
Littelfuse, Inc.....	2,767	747,007
* LiveRamp Holdings, Inc.....	9,464	422,568
#* Lumentum Holdings, Inc.....	7,258	736,542
* Luna Innovations, Inc.....	4,600	33,534
* MACOM Technology Solutions Holdings, Inc.....	7,462	456,749
* Magnachip Semiconductor Corp.....	3,475	61,820
* Mandiant, Inc.....	29,728	448,596
* Manhattan Associates, Inc.....	6,275	840,034
Marvell Technology, Inc.....	14,057	1,003,670
Mastercard, Inc., Class A.....	27,516	10,631,632
Maximus, Inc.....	8,637	667,813
* MaxLinear, Inc.....	4,581	274,952
Methode Electronics, Inc.....	6,969	306,845
Microchip Technology, Inc.....	13,755	1,065,737
Micron Technology, Inc.....	39,945	3,286,275
Microsoft Corp.....	259,064	80,563,723
* Mimecast Ltd.....	4,086	325,695
MKS Instruments, Inc.....	5,982	929,184
#* Model N, Inc.....	1,432	39,609
* Momentive Global, Inc.....	7,001	119,927
* MoneyGram International, Inc.....	2,200	19,294
#* MongoDB, Inc.....	607	245,902
Monolithic Power Systems, Inc.....	1,617	651,538
Motorola Solutions, Inc.....	6,113	1,417,849
* N-Able, Inc.....	7,204	80,397
* Napco Security Technologies, Inc.....	1,980	41,164
National Instruments Corp.....	14,502	597,772

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* NCR Corp.....	18,377	\$ 699,429
* NeoPhotonics Corp.....	3,479	53,437
NetApp, Inc.....	13,305	1,151,016
* NETGEAR, Inc.....	5,417	149,888
* NetScout Systems, Inc.....	11,956	377,212
* NetSol Technologies, Inc.....	4,411	17,071
Network-1 Technologies, Inc.....	3,500	9,205
* New Relic, Inc.....	959	100,829
* nLight, Inc.....	1,456	30,125
* Nortech Systems, Inc.....	3,549	35,348
# NortonLifeLock, Inc.....	18,733	487,245
* Novanta, Inc.....	3,633	501,717
#* Nuance Communications, Inc.....	12,289	678,967
NVE Corp.....	473	29,264
NVIDIA Corp.....	26,100	6,390,846
NXP Semiconductors NV.....	5,819	1,195,455
* Okta, Inc.....	5,585	1,105,216
* ON Semiconductor Corp.....	30,525	1,800,975
* OneSpan, Inc.....	4,122	66,199
* Onto Innovation, Inc.....	7,022	642,794
* Optical Cable Corp.....	2,889	13,535
Oracle Corp.....	22,024	1,787,468
* OSI Systems, Inc.....	2,831	234,803
#* PagerDuty, Inc.....	1,317	43,487
#* Palantir Technologies, Inc., Class A.....	4,391	60,201
#* Palo Alto Networks, Inc.....	654	338,380
* PAR Technology Corp.....	700	26,250
Paychex, Inc.....	14,883	1,752,622
* Paycom Software, Inc.....	3,062	1,026,689
* Paylocity Holding Corp.....	2,281	465,278
* PayPal Holdings, Inc.....	12,403	2,132,572
PC Connection, Inc.....	4,626	200,537
PC-Tel, Inc.....	700	3,682
* PDF Solutions, Inc.....	3,755	111,636
* Pegasystems, Inc.....	2,201	218,383
* Perficient, Inc.....	5,213	546,427
* PFSweb, Inc.....	1,937	22,644
* Photronics, Inc.....	9,051	161,832
#* Ping Identity Holding Corp.....	7,305	144,566
#* Pixelworks, Inc.....	10,016	33,554
* Plexus Corp.....	4,564	353,801
Power Integrations, Inc.....	7,290	588,376
Progress Software Corp.....	5,856	266,507
* PTC, Inc.....	7,695	894,621
* Pure Storage, Inc., Class A.....	16,760	443,972
#* Q2 Holdings, Inc.....	2,424	158,166
* Qorvo, Inc.....	6,874	943,663
QUALCOMM, Inc.....	46,587	8,188,131
* Qualys, Inc.....	4,010	513,841
#* QuickLogic Corp.....	1,300	6,227
#* Rambus, Inc.....	17,769	448,667
* RF Industries Ltd.....	4,019	29,017
* Ribbon Communications, Inc.....	15,493	69,718
Richardson Electronics Ltd.....	900	11,430
#* Rimini Street, Inc.....	6,715	34,582
* RingCentral, Inc., Class A.....	529	93,363
* Rogers Corp.....	2,482	677,462
* Sailpoint Technologies Holdings, Inc.....	4,072	157,546
* salesforce.com, Inc.....	15,579	3,624,143

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Sanmina Corp.....	10,807	\$ 408,721
# Sapiens International Corp. NV.....	5,349	170,312
* ScanSource, Inc.....	3,244	101,148
Seagate Technology Holdings PLC.....	12,867	1,378,699
#* SecureWorks Corp., Class A.....	1,655	24,411
* Semtech Corp.....	6,767	481,134
* ServiceNow, Inc.....	955	559,420
#* ShotSpotter, Inc.....	600	15,822
* SigmaTron International, Inc.....	1,880	15,360
* Silicon Laboratories, Inc.....	3,417	564,454
Skyworks Solutions, Inc.....	11,053	1,619,486
#* SMART Global Holdings, Inc.....	3,473	199,211
* Smartsheet, Inc., Class A.....	3,365	209,370
* SolarEdge Technologies, Inc.....	983	234,170
SolarWinds Corp.....	5,470	74,392
* Splunk, Inc.....	1,241	153,785
* SPS Commerce, Inc.....	2,414	298,974
SS&C Technologies Holdings, Inc.....	12,712	1,015,307
* StarTek, Inc.....	2,316	11,788
* Stratasys Ltd.....	9,417	224,501
#* SunPower Corp.....	1,257	21,092
* Super Micro Computer, Inc.....	7,652	310,059
Switch, Inc., Class A.....	7,508	192,430
* Synaptics, Inc.....	5,180	1,089,613
#* Synchronoss Technologies, Inc.....	4,161	8,488
* Synopsys, Inc.....	2,590	804,195
Taitron Components, Inc., Class A.....	1,898	6,719
TD SYNnex Corp.....	8,494	888,218
TE Connectivity Ltd.....	10,209	1,459,989
* Teledyne Technologies, Inc.....	2,206	929,675
* Teradata Corp.....	12,339	497,755
Teradyne, Inc.....	14,666	1,722,228
#* Terawulf, Inc.....	1,200	14,016
* TESSCO Technologies, Inc.....	672	3,797
Texas Instruments, Inc.....	37,338	6,701,798
* Trade Desk, Inc., Class A.....	7,716	536,571
* TransAct Technologies, Inc.....	400	3,596
* Trimble, Inc.....	11,115	802,058
* Trio-Tech International.....	100	698
TTEC Holdings, Inc.....	7,261	581,533
* TTM Technologies, Inc.....	14,881	200,298
#* Turtle Beach Corp.....	1,985	40,335
* Twilio, Inc., Class A.....	2,304	474,900
* Tyler Technologies, Inc.....	931	441,108
# Ubiquiti, Inc.....	503	145,890
* Ultra Clean Holdings, Inc.....	6,838	344,772
* Unisys Corp.....	6,481	118,278
Universal Display Corp.....	2,707	415,552
* Upland Software, Inc.....	1,918	37,593
* Usio, Inc.....	2,900	9,918
#* Varonis Systems, Inc.....	3,860	143,824
* Veeco Instruments, Inc.....	5,144	141,409
* Verint Systems, Inc.....	8,238	422,857
* VeriSign, Inc.....	4,227	918,020
#* Verra Mobility Corp.....	19,952	316,040
* Viasat, Inc.....	8,850	389,577
* Viavi Solutions, Inc.....	26,547	436,964
# Visa, Inc., Class A.....	68,648	15,526,118
Vishay Intertechnology, Inc.....	22,767	471,505

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Vishay Precision Group, Inc.....	793	\$ 25,400
VMware, Inc., Class A.....	2,091	268,652
* Vonage Holdings Corp.....	21,738	453,020
Vontier Corp.....	8,842	248,549
Wayside Technology Group, Inc.....	200	6,382
* Western Digital Corp.....	19,339	1,000,600
Western Union Co.....	37,354	706,364
* WEX, Inc.....	4,122	663,560
* WidePoint Corp.....	3,619	13,861
#* Wolfspeed, Inc.....	5,199	489,954
* Workday, Inc., Class A.....	1,069	270,468
Xerox Holdings Corp.....	28,998	612,148
Xilinx, Inc.....	10,402	2,013,307
Xperi Holding Corp.....	13,541	228,437
* Zebra Technologies Corp., Class A.....	2,877	1,464,738
* Zendesk, Inc.....	863	85,014
* Zoom Video Communications, Inc., Class A.....	1,696	261,659
#* Zscaler, Inc.....	501	128,812
TOTAL INFORMATION TECHNOLOGY.....		<u>448,288,490</u>
MATERIALS — (4.9%)		
* Advanced Emissions Solutions, Inc.....	6,959	43,424
AdvanSix, Inc.....	5,953	250,562
Albemarle Corp.....	6,034	1,331,945
#* Allegheny Technologies, Inc.....	9,752	178,364
Arcor PLC.....	76,577	919,690
American Vanguard Corp.....	4,707	71,405
* Ampco-Pittsburgh Corp.....	689	3,934
AptarGroup, Inc.....	7,061	828,255
* Arconic Corp.....	17,219	532,584
Ashland Global Holdings, Inc.....	8,717	837,181
Avery Dennison Corp.....	7,903	1,623,434
Avient Corp.....	11,340	564,392
* Axalta Coating Systems Ltd.....	33,036	978,196
Balchem Corp.....	3,382	496,951
Ball Corp.....	28,436	2,761,136
* Berry Global Group, Inc.....	19,756	1,331,949
* Bioceres Crop Solutions Corp.....	1,800	22,788
Caledonia Mining Corp. PLC.....	1,877	21,323
Carpenter Technology Corp.....	4,600	132,112
Celanese Corp.....	8,186	1,274,642
* Century Aluminum Co.....	10,982	168,464
Chase Corp.....	1,440	136,627
Chemours Co.....	12,100	395,791
* Clearwater Paper Corp.....	2,420	76,520
* Coeur Mining, Inc.....	32,142	150,746
Commercial Metals Co.....	17,936	599,780
# Compass Minerals International, Inc.....	5,350	285,690
* Core Molding Technologies, Inc.....	1,483	11,879
Corteva, Inc.....	47,534	2,285,435
Crown Holdings, Inc.....	16,684	1,908,650
Dow, Inc.....	71,844	4,291,242
DuPont de Nemours, Inc.....	24,464	1,873,942
Eastman Chemical Co.....	6,999	832,391
Ecolab, Inc.....	5,851	1,108,472
Ecovyst, Inc.....	6,556	67,068
Element Solutions, Inc.....	39,809	893,314
* Ferro Corp.....	15,399	335,698
» Ferroglobe Representation & Warranty Insurance Trust.....	21,032	0

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
* Flexible Solutions International, Inc.....	3,105	\$ 10,619
FMC Corp.....	9,239	1,019,708
* Forterra, Inc.....	4,227	99,208
Fortitude Gold Corp.....	2,144	13,722
Freeport-McMoRan, Inc.....	60,773	2,261,971
FutureFuel Corp.....	5,733	44,717
* GCP Applied Technologies, Inc.....	10,850	346,115
Glatfelter Corp.....	8,364	145,199
Graphic Packaging Holding Co.....	45,360	857,758
Greif, Inc., Class A.....	5,069	299,882
Greif, Inc., Class B.....	1,804	107,158
Hawkins, Inc.....	3,498	130,545
Haynes International, Inc.....	1,922	72,306
HB Fuller Co.....	8,435	605,380
# Hecla Mining Co.....	75,093	372,461
Huntsman Corp.....	24,457	876,294
* Ingevity Corp.....	6,013	396,317
Innospec, Inc.....	3,617	336,236
International Flavors & Fragrances, Inc.....	11,967	1,578,687
International Paper Co.....	26,362	1,271,966
* Intrepid Potash, Inc.....	1,065	41,301
Kaiser Aluminum Corp.....	1,125	107,719
* Koppers Holdings, Inc.....	2,199	65,706
* Kraton Corp.....	5,299	245,768
Kronos Worldwide, Inc.....	10,041	144,088
Linde PLC.....	15,065	4,800,914
#* Livent Corp.....	15,267	351,294
Louisiana-Pacific Corp.....	14,189	942,717
LyondellBasell Industries NV, Class A.....	36,699	3,549,894
Martin Marietta Materials, Inc.....	3,043	1,184,092
Materion Corp.....	3,754	311,019
Mercer International, Inc.....	9,632	117,029
Minerals Technologies, Inc.....	5,497	384,625
Mosaic Co.....	29,396	1,174,370
Myers Industries, Inc.....	5,581	100,849
Neenah, Inc.....	2,801	129,126
NewMarket Corp.....	1,553	525,023
Newmont Corp.....	30,055	1,838,464
# Nexa Resources SA.....	8,788	72,853
Northern Technologies International Corp.....	1,079	14,566
Nucor Corp.....	27,423	2,780,692
* O-I Glass, Inc.....	29,625	394,309
Packaging Corp. of America.....	8,480	1,277,342
PPG Industries, Inc.....	14,847	2,319,101
# Quaker Chemical Corp.....	1,697	354,961
* Ranpak Holdings Corp.....	7,038	189,041
#* Rayonier Advanced Materials, Inc.....	5,632	35,087
Reliance Steel & Aluminum Co.....	7,312	1,117,859
Resolute Forest Products, Inc.....	12,553	170,972
Royal Gold, Inc.....	5,346	542,886
RPM International, Inc.....	15,128	1,340,492
Ryerson Holding Corp.....	2,729	55,944
Schnitzer Steel Industries, Inc., Class A.....	3,200	125,248
Scotts Miracle-Gro Co.....	6,371	963,295
Sealed Air Corp.....	13,133	891,993
Sensient Technologies Corp.....	6,028	510,813
Sherwin-Williams Co.....	9,262	2,653,656
Silgan Holdings, Inc.....	18,127	811,727
Sonoco Products Co.....	15,876	899,217

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
Steel Dynamics, Inc.....	30,386	\$ 1,687,031
Stepan Co.....	3,841	423,125
* Summit Materials, Inc., Class A.....	14,696	522,590
* Sylvamo Corp.....	2,396	71,377
* Trecora Resources.....	1,000	8,370
Tredegar Corp.....	4,800	56,400
TriMas Corp.....	7,022	244,085
Trinseo PLC.....	6,272	335,803
* UFP Technologies, Inc.....	1,356	96,222
United States Lime & Minerals, Inc.....	600	75,894
Valvoline, Inc.....	16,446	541,731
* Venator Materials PLC.....	4,866	11,776
Verso Corp., Class A.....	6,331	170,177
Vulcan Materials Co.....	6,953	1,323,225
Westlake Chemical Corp.....	8,677	855,986
WestRock Co.....	22,263	1,027,660
Worthington Industries, Inc.....	9,015	488,433
TOTAL MATERIALS.....		81,948,162
REAL ESTATE — (0.5%)		
* AMREP Corp.....	1,504	18,048
* CBRE Group, Inc., Class A.....	16,592	1,681,433
# CTO Realty Growth, Inc.....	494	28,943
#* Cushman & Wakefield PLC.....	21,779	457,141
# eXp World Holdings, Inc.....	6,431	174,537
* Forestar Group, Inc.....	5,762	114,952
* FRP Holdings, Inc.....	1,450	81,896
* Howard Hughes Corp.....	9,125	878,829
Indus Realty Trust, Inc.....	381	29,928
* Jones Lang LaSalle, Inc.....	5,248	1,316,146
Kennedy-Wilson Holdings, Inc.....	22,401	503,126
* Marcus & Millichap, Inc.....	6,213	290,830
Newmark Group, Inc., Class A.....	24,576	376,259
* Opendoor Technologies, Inc.....	2,718	26,990
* Rafael Holdings, Inc., Class B.....	1,879	7,779
RE/MAX Holdings, Inc., Class A.....	3,265	97,166
* Realogy Holdings Corp.....	17,500	288,750
#* Redfin Corp.....	670	19,812
RMR Group, Inc., Class A.....	2,582	82,650
St. Joe Co.....	7,837	380,173
* Stratus Properties, Inc.....	889	32,573
* Tejon Ranch Co.....	1,536	26,742
#* Zillow Group, Inc., Class A.....	3,209	160,001
#* Zillow Group, Inc., Class C.....	7,871	397,328
TOTAL REAL ESTATE.....		7,472,032
UTILITIES — (0.9%)		
# American States Water Co.....	4,161	383,769
American Water Works Co., Inc.....	6,942	1,116,274
Artesian Resources Corp., Class A.....	900	43,380
Atmos Energy Corp.....	6,376	683,635
# Avangrid, Inc.....	4,875	227,760
# Avista Corp.....	5,800	257,868
Brookfield Renewable Corp., Class A.....	15,352	525,345
California Water Service Group.....	4,692	291,326
Chesapeake Utilities Corp.....	1,966	267,789
Clearway Energy, Inc., Class A.....	4,357	134,413
# Clearway Energy, Inc., Class C.....	7,141	240,509

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
Consolidated Edison, Inc.....	11,725	\$ 1,013,626
Consolidated Water Co. Ltd.....	959	9,743
Edison International.....	12,623	792,598
Essential Utilities, Inc.....	14,890	725,739
Eversource Energy.....	11,606	1,038,621
Exelon Corp.....	12,035	697,428
Genie Energy Ltd., Class B.....	1,601	8,053
Global Water Resources, Inc.....	1,500	23,040
Macquarie Infrastructure Holdings LLC.....	6,063	21,887
Middlesex Water Co.....	1,498	151,658
New Jersey Resources Corp.....	16,260	653,815
Northwest Natural Holding Co.....	2,744	129,901
ONE Gas, Inc.....	3,622	282,118
# Ormat Technologies, Inc.....	7,492	510,655
* PG&E Corp.....	65,094	832,552
PNM Resources, Inc.....	7,457	334,148
* Pure Cycle Corp.....	3,694	47,357
RGC Resources, Inc.....	150	3,387
Sempra Energy.....	9,707	1,341,119
SJW Group.....	2,694	185,509
South Jersey Industries, Inc.....	8,056	201,561
Southwest Gas Holdings, Inc.....	4,256	290,174
Spire, Inc.....	4,326	285,170
#* Sunnova Energy International, Inc.....	14,307	281,276
UGI Corp.....	12,067	547,239
Unitil Corp.....	1,532	71,912
# Via Renewables, Inc.....	1,000	11,440
York Water Co.....	1,162	52,778
TOTAL UTILITIES.....		<u>14,716,572</u>
TOTAL COMMON STOCKS.....		<u>1,630,747,157</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	1,025	<u>29,674</u>
CONSUMER DISCRETIONARY — (0.0%)		
Qurate Retail, Inc., 8.000%.....	639	<u>61,434</u>
INDUSTRIALS — (0.0%)		
(r) WESCO International, Inc., Floating Rate Note, 5-Yr. CMT + 10.325%, FRN, 10.625%.....	3,380	<u>103,022</u>
TOTAL PREFERRED STOCKS.....		<u>194,130</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$833,103,292).....		<u>1,630,941,287</u>
TEMPORARY CASH INVESTMENTS — (0.2%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	2,950,183	<u>2,950,183</u>
SECURITIES LENDING COLLATERAL — (2.1%)		
@§ The DFA Short Term Investment Fund.....	3,127,564	<u>36,182,788</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$872,232,402)^.....		<u>\$1,670,074,258</u>

U.S. SOCIAL CORE EQUITY 2 PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services.....	\$ 132,454,318	—	—	\$ 132,454,318
Consumer Discretionary.....	224,159,858	—	\$ 2,074	224,161,932
Consumer Staples.....	91,028,956	\$ 14,115	—	91,043,071
Energy.....	29,707,805	—	—	29,707,805
Financials.....	271,097,702	—	—	271,097,702
Health Care.....	105,856,225	893	104,228	105,961,346
Industrials.....	223,895,727	—	—	223,895,727
Information Technology.....	448,288,490	—	—	448,288,490
Materials.....	81,948,162	—	—	81,948,162
Real Estate.....	7,472,032	—	—	7,472,032
Utilities.....	14,716,572	—	—	14,716,572
Preferred Stocks				
Communication Services.....	29,674	—	—	29,674
Consumer Discretionary.....	61,434	—	—	61,434
Industrials.....	103,022	—	—	103,022
Temporary Cash Investments.....	2,950,183	—	—	2,950,183
Securities Lending Collateral.....	—	36,182,788	—	36,182,788
TOTAL.....	\$1,633,770,160	\$36,197,796	\$106,302[^]	\$1,670,074,258

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

U.S. SUSTAINABILITY CORE 1 PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (98.6%)		
COMMUNICATION SERVICES — (9.0%)		
Activision Blizzard, Inc.....	59,427	\$ 4,695,327
* Alphabet, Inc., Class A.....	35,233	95,342,964
* Alphabet, Inc., Class C.....	33,478	90,858,288
* Altice USA, Inc., Class A.....	72,276	1,042,220
* AMC Networks, Inc., Class A.....	14,620	623,251
* Angi, Inc.....	18,433	158,155
AT&T, Inc.....	207,990	5,303,745
ATN International, Inc.....	2,915	115,667
* Audacy, Inc.....	46,777	113,200
* Boston Omaha Corp., Class A.....	14,901	393,237
Cable One, Inc.....	1,803	2,785,148
* Cargurus, Inc.....	24,707	788,153
* Cars.com, Inc.....	37,498	584,219
* Charter Communications, Inc., Class A.....	22,000	13,053,480
#* Cinemark Holdings, Inc.....	17,670	266,817
Cogent Communications Holdings, Inc.....	2,374	151,010
Comcast Corp., Class A.....	487,730	24,381,623
* comScore, Inc.....	31,872	96,572
* Consolidated Communications Holdings, Inc.....	4,371	31,428
* Daily Journal Corp.....	490	158,755
#* Discovery, Inc., Class A.....	35,709	996,638
* Discovery, Inc., Class C.....	74,277	2,031,476
* DISH Network Corp., Class A.....	70,297	2,207,326
* EchoStar Corp., Class A.....	18,151	429,997
Electronic Arts, Inc.....	36,174	4,798,843
Entravision Communications Corp., Class A.....	7,104	43,050
#* Eventbrite, Inc., Class A.....	13,008	186,405
EW Scripps Co., Class A.....	32,768	671,744
* Facebook, Inc., Class A.....	347,569	108,879,465
#* Fluent, Inc.....	15,836	25,338
Fox Corp., Class A.....	58,287	2,367,035
Fox Corp., Class B.....	44,206	1,643,579
* Gannett Co., Inc.....	80,535	391,400
Gray Television, Inc.....	44,374	925,198
* Hemisphere Media Group, Inc.....	1,000	6,490
* IDT Corp., Class B.....	7,865	295,173
* iHeartMedia, Inc., Class A.....	43,767	881,905
* IMAX Corp.....	9,764	168,429
Interpublic Group of Cos., Inc.....	187,534	6,664,958
* Iridium Communications, Inc.....	43,710	1,568,315
John Wiley & Sons, Inc., Class A.....	13,388	679,441
John Wiley & Sons, Inc., Class B.....	200	9,940
* Liberty Broadband Corp., Class A.....	3,489	510,615
* Liberty Broadband Corp., Class C.....	26,594	3,946,816
* Liberty Media Corp.-Liberty Braves, Class C.....	9,240	249,480
* Liberty Media Corp.-Liberty Formula One, Class C.....	1,951	117,509
* Liberty Media Corp.-Liberty SiriusXM, Class A.....	17,784	822,510
* Liberty Media Corp.-Liberty SiriusXM, Class C.....	45,004	2,094,036
* Live Nation Entertainment, Inc.....	22,695	2,485,329
* Loyalty Ventures, Inc.....	8,710	255,290
#* Madison Square Garden Entertainment Corp.....	9,147	647,882
* Marchex, Inc., Class B.....	1,552	3,616
* Match Group, Inc.....	21,277	2,397,918

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
National CineMedia, Inc.....	18,917	\$ 49,941
* Netflix, Inc.....	71,751	30,647,722
New York Times Co., Class A.....	37,000	1,481,110
News Corp., Class A.....	97,338	2,164,797
News Corp., Class B.....	48,018	1,067,920
Nexstar Media Group, Inc., Class A.....	18,327	3,030,919
Omnicom Group, Inc.....	79,884	6,020,058
* Pinterest, Inc., Class A.....	22,609	668,322
* QuinStreet, Inc.....	15,010	241,511
* ROBLOX Corp., Class A.....	8,452	556,649
* Roku, Inc.....	5,236	858,966
Scholastic Corp.....	11,332	464,839
* Sciplay Corp., Class A.....	6,293	78,663
Shenandoah Telecommunications Co.....	5,787	131,770
# Sirius XM Holdings, Inc.....	208,535	1,326,283
#* Snap, Inc., Class A.....	59,047	1,921,389
* Spotify Technology SA.....	19,533	3,833,547
* Take-Two Interactive Software, Inc.....	17,202	2,809,775
* TechTarget, Inc.....	6,809	564,738
TEGNA, Inc.....	102,594	1,986,220
* Telesat Corp.....	3,100	70,215
#* Thryv Holdings, Inc.....	7,547	244,749
* T-Mobile U.S., Inc.....	70,845	7,663,304
* Townsquare Media, Inc., Class A.....	1,712	22,564
* Travelzoo.....	800	7,496
#* TripAdvisor, Inc.....	24,800	673,320
* TrueCar, Inc.....	28,167	96,895
* Twitter, Inc.....	74,984	2,812,650
Verizon Communications, Inc.....	380,170	20,236,449
# ViacomCBS, Inc., Class A.....	1,311	47,956
ViacomCBS, Inc., Class B.....	98,023	3,278,869
* Walt Disney Co.....	91,124	13,027,998
#* WideOpenWest, Inc.....	12,561	233,760
# World Wrestling Entertainment, Inc., Class A.....	9,617	480,273
* Yelp, Inc.....	22,392	773,420
* Zedge, Inc., Class B.....	148	1,119
* Ziff Davis, Inc.....	16,614	1,745,467
* Zynga, Inc., Class A.....	166,908	1,513,856
TOTAL COMMUNICATION SERVICES.....		<u>503,181,904</u>
CONSUMER DISCRETIONARY — (13.5%)		
* 1-800-Flowers.com, Inc., Class A.....	16,230	276,397
#* 2U, Inc.....	23,275	375,658
Aaron's Co., Inc.....	9,065	191,906
* Abercrombie & Fitch Co., Class A.....	29,451	1,148,589
Acushnet Holdings Corp.....	27,826	1,299,474
* Adient PLC.....	21,238	891,359
* Adtalem Global Education, Inc.....	43	1,265
Advance Auto Parts, Inc.....	21,255	4,920,745
* Amazon.com, Inc.....	38,441	114,995,098
# American Eagle Outfitters, Inc.....	81,215	1,854,138
* American Outdoor Brands, Inc.....	2,460	40,787
* America's Car-Mart, Inc.....	3,515	333,644
* Aptiv PLC.....	35,889	4,901,720
Aramark.....	61,393	2,105,166
* Arko Corp.....	19,767	162,485
* Asbury Automotive Group, Inc.....	12,544	2,019,208
Autoliv, Inc.....	18,376	1,819,959
* AutoNation, Inc.....	33,478	3,649,102

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* AutoZone, Inc.....	2,858	\$5,676,988
* Barnes & Noble Education, Inc.....	13,906	83,714
Bassett Furniture Industries, Inc.....	1,000	18,560
Bath & Body Works, Inc.....	72,647	4,073,317
* Beazer Homes USA, Inc.....	16,885	307,982
#* Bed Bath & Beyond, Inc.....	43,959	713,894
Best Buy Co., Inc.....	82,214	8,162,206
Big Lots, Inc.....	18,270	765,696
* Biglari Holdings, Inc., Class A.....	4	2,500
* BJ's Restaurants, Inc.....	3,390	102,005
#* Bloomin' Brands, Inc.....	13,734	279,212
* Bluegreen Vacations Holding Corp.....	4,236	126,953
* Booking Holdings, Inc.....	3,481	8,549,789
* Boot Barn Holdings, Inc.....	9,800	901,306
BorgWarner, Inc.....	78,662	3,449,329
* Bright Horizons Family Solutions, Inc.....	208	26,709
#* Brinker International, Inc.....	1,251	41,546
Brunswick Corp.....	27,976	2,539,941
# Buckle, Inc.....	23,672	891,014
#* Burlington Stores, Inc.....	6,354	1,505,453
Caleres, Inc.....	13,300	318,934
# Camping World Holdings, Inc., Class A.....	14,706	488,239
* Capri Holdings Ltd.....	58,450	3,511,091
* CarMax, Inc.....	40,563	4,509,389
#* CarParts.com, Inc.....	8,600	79,120
Carrols Restaurant Group, Inc.....	3,123	7,714
Carter's, Inc.....	23,541	2,192,138
#* Carvana Co.....	3,275	530,746
* Cato Corp., Class A.....	7,874	130,078
* Cavco Industries, Inc.....	3,956	1,065,905
Century Communities, Inc.....	26,771	1,762,870
#* Cheesecake Factory, Inc.....	4,899	174,796
#* Chewy, Inc., Class A.....	12,822	610,455
* Chico's FAS, Inc.....	42,476	200,062
* Children's Place, Inc.....	4,764	337,053
* Chipotle Mexican Grill, Inc.....	1,766	2,623,534
* Chuy's Holdings, Inc.....	1,407	35,470
#* Citi Trends, Inc.....	4,712	229,569
Columbia Sportswear Co.....	22,033	2,046,205
#* Conn's, Inc.....	10,463	253,937
* Container Store Group, Inc.....	9,388	95,758
†† Contra Zagg, Inc.....	2,300	207
* Cooper-Standard Holdings, Inc.....	2,500	51,475
Cracker Barrel Old Country Store, Inc.....	5,970	711,266
* Crocs, Inc.....	14,795	1,518,263
Crown Crafts, Inc.....	1,603	11,029
Culp, Inc.....	400	3,620
Dana, Inc.....	29,727	643,887
* Dave & Buster's Entertainment, Inc.....	2,953	105,688
* Deckers Outdoor Corp.....	8,861	2,837,558
Del Taco Restaurants, Inc.....	3,674	45,815
* Delta Apparel, Inc.....	231	6,976
#* Denny's Corp.....	6,774	104,997
* Designer Brands, Inc., Class A.....	23,730	312,524
# Dick's Sporting Goods, Inc.....	25,957	2,995,438
# Dillard's, Inc., Class A.....	7,368	1,869,409
Dine Brands Global, Inc.....	2,815	190,998
Dollar General Corp.....	40,589	8,461,995
* Dollar Tree, Inc.....	61,608	8,084,202

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	1,212	\$ 551,036
*	6,159	576,667
	138,452	12,352,687
*	2,885	43,506
	138,858	8,341,200
*	8,900	118,726
	1,044	14,929
	10,184	256,739
#*	34,653	5,443,293
*	14,851	293,604
*	8,799	1,612,769
*	521	4,934
*	4,640	54,798
*	14,838	2,433,432
	1,661	41,375
*	23,118	2,513,389
	54,389	2,430,100
	537,648	10,914,254
*	28,786	319,237
*	4,672	621,703
	2,020	101,141
*	20,364	739,213
*	10,642	183,894
	112,954	2,041,079
	23,476	2,920,884
*	279,564	14,741,410
*	5,487	352,979
	46,710	1,466,694
*	6,163	538,585
	44,561	5,936,862
*	24,245	658,737
#*	33,816	299,610
	741	440,984
*	845	70,710
*	19,788	468,580
	10,400	1,766,024
#	39,648	912,697
	12,980	296,723
#	2,900	40,194
#	97,553	1,570,603
	81,149	2,805,321
	53,822	4,977,459
	9,089	268,307
*	3,395	710,675
	7,948	489,994
*	11,006	537,753
	155,443	57,044,472
	4,239	93,428
*	467	3,568
*	1,200	116,256
*	3,975	364,150
#	15,704	1,739,846
#	41,844	1,120,164
#*	9,694	635,151
	1,779	161,978
	4,369	394,171
	49,972	2,111,317
	53,608	3,200,934
#	16,095	793,323

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Lakeland Industries, Inc.....	1,175	\$ 24,698
* Lands' End, Inc.....	13,508	247,602
* Las Vegas Sands Corp.....	11,546	505,715
La-Z-Boy, Inc.....	17,069	626,603
#* Lazydays Holdings, Inc.....	3,490	56,678
LCI Industries.....	11,156	1,374,084
Lear Corp.....	20,731	3,468,711
# Leggett & Platt, Inc.....	53,067	2,114,720
Lennar Corp., Class A.....	66,650	6,405,731
Lennar Corp., Class B.....	5,765	465,408
Levi Strauss & Co., Class A.....	10,129	222,129
* LGI Homes, Inc.....	15,438	1,922,185
Lifetime Brands, Inc.....	8,691	134,710
* Lincoln Educational Services Corp.....	4,082	27,962
* Liquidity Services, Inc.....	12,769	242,994
Lithia Motors, Inc.....	11,264	3,290,552
LKQ Corp.....	83,502	4,583,425
* LL Flooring Holdings, Inc.....	6,809	98,322
#* Lovesac Co.....	3,397	182,928
Lowe's Cos., Inc.....	82,736	19,637,390
* Lululemon Athletica, Inc.....	27,892	9,309,234
* M/I Homes, Inc.....	4,720	250,113
Macy's, Inc.....	146,492	3,750,195
* Malibu Boats, Inc., Class A.....	9,170	602,102
# Marine Products Corp.....	1,421	17,421
* MarineMax, Inc.....	9,769	459,729
* MasterCraft Boat Holdings, Inc.....	14,511	369,015
* Mattel, Inc.....	129,457	2,708,240
McDonald's Corp.....	66,182	17,170,920
MDC Holdings, Inc.....	46,071	2,335,339
†† Media General, Inc.....	7,656	947
* Meritage Homes Corp.....	7,013	715,536
MGM Resorts International.....	8,144	347,912
* Modine Manufacturing Co.....	13,597	124,413
Monro, Inc.....	12,334	613,370
* Motorcar Parts of America, Inc.....	1,259	20,811
Movado Group, Inc.....	6,505	241,140
Murphy USA, Inc.....	14,523	2,856,093
# Nathan's Famous, Inc.....	200	10,776
#* National Vision Holdings, Inc.....	26,510	1,083,729
* Nautilus, Inc.....	12,818	65,372
Newell Brands, Inc.....	138,193	3,207,460
NIKE, Inc., Class B.....	296,657	43,926,002
* Noodles & Co.....	7,000	58,870
#* Nordstrom, Inc.....	39,324	884,790
* NVR, Inc.....	1,550	8,257,191
* ODP Corp.....	22,416	991,460
#* Ollie's Bargain Outlet Holdings, Inc.....	18,614	892,355
#* OneSpaWorld Holdings Ltd.....	10,155	104,800
# OneWater Marine, Inc., Class A.....	1,092	56,467
* O'Reilly Automotive, Inc.....	11,724	7,641,117
Oxford Industries, Inc.....	6,487	534,464
Papa John's International, Inc.....	5,227	645,273
#* Party City Holdco, Inc.....	16,085	76,082
Patrick Industries, Inc.....	6,454	415,638
#* Peloton Interactive, Inc., Class A.....	9,758	266,686
#* Penn National Gaming, Inc.....	6,814	310,787
Penske Automotive Group, Inc.....	33,141	3,368,120
# PetMed Express, Inc.....	3,207	82,837

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Planet Fitness, Inc., Class A.....	19,850	\$ 1,759,504
* PlayAGS, Inc.....	2,600	20,254
Polaris, Inc.....	22,840	2,571,556
Pool Corp.....	6,611	3,148,489
PulteGroup, Inc.....	153,592	8,092,762
#* Purple Innovation, Inc.....	12,757	106,138
PVH Corp.....	23,408	2,223,994
* QuantumScape Corp.....	40,811	681,136
* Quotient Technology, Inc.....	34,246	243,489
Qurate Retail, Inc., Class A.....	284,809	2,002,207
Ralph Lauren Corp.....	15,762	1,747,060
RCI Hospitality Holdings, Inc.....	2,033	142,046
Rent-A-Center, Inc.....	31,405	1,323,721
* Revolve Group, Inc.....	10,625	524,025
#* RH.....	4,587	1,847,735
Rocky Brands, Inc.....	2,430	103,955
Ross Stores, Inc.....	89,367	8,735,624
* Ruth's Hospitality Group, Inc.....	6,863	137,466
* Sally Beauty Holdings, Inc.....	39,256	674,026
* Scientific Games Corp., Class A.....	8,548	493,220
Service Corp. International.....	19,455	1,200,763
#* Shake Shack, Inc., Class A.....	3,930	259,655
Shoe Carnival, Inc.....	9,453	322,914
Shutterstock, Inc.....	13,633	1,321,992
Signet Jewelers Ltd.....	32,416	2,791,990
* Skechers USA, Inc., Class A.....	43,898	1,843,716
* Skyline Champion Corp.....	25,852	1,740,874
* Sleep Number Corp.....	6,945	496,567
Sonic Automotive, Inc., Class A.....	11,575	590,441
#* Sonos, Inc.....	25,569	644,850
* Sportsman's Warehouse Holdings, Inc.....	8,400	92,064
Standard Motor Products, Inc.....	4,500	215,415
Starbucks Corp.....	60,374	5,935,972
Steven Madden Ltd.....	21,062	866,491
#* Stitch Fix, Inc., Class A.....	13,287	218,305
* Stoneridge, Inc.....	4,700	88,689
Strategic Education, Inc.....	1,474	87,939
Superior Group of Cos., Inc.....	2,597	53,057
Tapestry, Inc.....	143,442	5,443,624
Target Corp.....	89,907	19,818,200
* Taylor Morrison Home Corp.....	85,510	2,624,302
Tempur Sealy International, Inc.....	56,041	2,230,992
* Terminix Global Holdings, Inc.....	30,718	1,325,174
* Tesla, Inc.....	45,357	42,486,809
Texas Roadhouse, Inc.....	4,446	379,644
Thor Industries, Inc.....	25,440	2,406,370
Tilly's, Inc., Class A.....	9,904	130,535
TJX Cos., Inc.....	228,744	16,462,706
Toll Brothers, Inc.....	56,111	3,308,866
* TopBuild Corp.....	16,672	3,878,741
Tractor Supply Co.....	28,413	6,202,842
Travel & Leisure Co.....	12,488	709,318
* Tri Pointe Homes, Inc.....	74,908	1,783,559
#* Tupperware Brands Corp.....	10,331	159,304
* Ulta Beauty, Inc.....	15,117	5,498,658
* Under Armour, Inc., Class A.....	57,805	1,088,468
* Under Armour, Inc., Class C.....	77,263	1,235,435
* Unifi, Inc.....	2,171	41,271
* Universal Electronics, Inc.....	3,365	119,424

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Universal Technical Institute, Inc.....	2,800	\$ 20,328
* Urban Outfitters, Inc.....	38,399	1,102,819
Vail Resorts, Inc.....	2,453	679,726
* Veoneer, Inc.....	6,794	239,217
* Vera Bradley, Inc.....	19,800	162,162
VF Corp.....	59,854	3,903,079
* Victoria's Secret & Co.....	24,215	1,351,923
* Visteon Corp.....	9,352	949,321
* VOXX International Corp.....	7,000	77,350
#* Wayfair, Inc., Class A.....	10,428	1,625,934
Wendy's Co.....	64,210	1,478,756
Weyco Group, Inc.....	1,334	31,216
Whirlpool Corp.....	23,868	5,016,815
Williams-Sonoma, Inc.....	31,963	5,131,340
Wingstop, Inc.....	7,498	1,149,068
Winmark Corp.....	415	89,399
Winnebago Industries, Inc.....	15,388	992,834
Wolverine World Wide, Inc.....	24,959	661,164
#* Wynn Resorts Ltd.....	8,926	762,727
* XPEL, Inc.....	1,306	81,442
* YETI Holdings, Inc.....	14,730	965,993
Yum! Brands, Inc.....	33,004	4,131,111
* Zumiez, Inc.....	11,415	513,104
TOTAL CONSUMER DISCRETIONARY.....		<u>754,623,996</u>
CONSUMER STAPLES — (5.5%)		
Albertsons Cos., Inc., Class A.....	10,757	302,810
Alico, Inc.....	390	14,028
Andersons, Inc.....	9,289	353,911
B&G Foods, Inc.....	4,822	149,964
* BellRing Brands, Inc., Class A.....	4,196	102,215
* BJ's Wholesale Club Holdings, Inc.....	30,887	1,898,624
* Boston Beer Co., Inc., Class A.....	1,619	681,324
Brown-Forman Corp., Class A.....	9,188	575,536
Brown-Forman Corp., Class B.....	49,361	3,328,412
Calavo Growers, Inc.....	2,429	100,585
Campbell Soup Co.....	61,387	2,708,394
Casey's General Stores, Inc.....	15,950	2,995,569
#* Celsius Holdings, Inc.....	6,798	324,469
#* Central Garden & Pet Co.....	2,583	119,825
* Central Garden & Pet Co., Class A.....	9,918	429,747
* Chefs' Warehouse, Inc.....	15,442	460,789
Church & Dwight Co., Inc.....	55,119	5,657,965
Clorox Co.....	17,421	2,924,289
Coca-Cola Co.....	471,218	28,749,010
Coca-Cola Consolidated, Inc.....	2,653	1,520,169
Colgate-Palmolive Co.....	86,541	7,135,305
Constellation Brands, Inc., Class A.....	16,614	3,949,978
Costco Wholesale Corp.....	68,298	34,499,369
* Coty, Inc., Class A.....	354,785	3,008,577
* Darling Ingredients, Inc.....	24,005	1,530,799
Edgewell Personal Care Co.....	24,670	1,129,886
* elf Beauty, Inc.....	17,014	502,934
# Energizer Holdings, Inc.....	22,443	844,081
Estee Lauder Cos., Inc., Class A.....	45,576	14,210,141
* Farmer Bros Co.....	4,900	31,311
Flowers Foods, Inc.....	46,150	1,298,199
Fresh Del Monte Produce, Inc.....	6,265	174,355
#* Freshpet, Inc.....	3,803	353,793

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
	135,591	\$ 9,312,390
#*	29,683	753,355
*	34,947	1,276,614
*	35,997	1,530,232
*	43,137	885,171
	6,895	530,432
	10,682	1,057,198
	24,158	3,396,132
	2,953	447,941
	1,549	122,526
	54,901	3,458,763
	70,028	2,657,563
	141,597	5,069,173
	225,879	9,846,066
	15,234	978,175
	4,727	750,506
*	1,591	17,103
*	2,374	15,265
	46,008	4,615,062
	400	39,912
	3,664	728,073
*	36,257	3,144,207
#	16,021	715,658
*	1,014	13,278
	2,440	35,624
	187	1,371
	900	15,876
	24,658	1,188,269
	489	16,636
	121,503	21,083,201
*	42,051	1,774,132
*	14,585	1,543,385
	11,338	809,647
	283,948	45,559,457
#*	29,832	316,517
*	504	23,562
*	18,795	662,148
	16,618	408,304
	17,795	1,590,517
*	58,387	1,584,623
	88,788	6,938,782
#	6,795	230,690
*	11,515	445,976
*	73,838	2,603,528
*	32,392	1,256,162
	1,797	33,963
*	9,227	881,917
	2,601	59,433
*	2,649	43,788
	214,239	10,660,533
	248,026	34,676,515
#	12,018	723,964
*	500	4,380
TOTAL CONSUMER STAPLES.....		308,600,058
ENERGY — (1.1%)		
	101	3,029
*	8,505	44,056
	122,289	1,032,119

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* Aspen Aerogels, Inc.....	9,663	\$ 286,991
Baker Hughes Co.....	170,445	4,677,011
Cactus, Inc., Class A.....	16,888	818,392
* ChampionX Corp.....	111,828	2,504,947
Cheniere Energy, Inc.....	15,362	1,719,008
* Clean Energy Fuels Corp.....	43,049	261,307
Core Laboratories NV.....	22,033	587,620
CVR Energy, Inc.....	30,056	586,994
* Delek U.S. Holdings, Inc.....	28,045	435,258
* DMC Global, Inc.....	8,310	335,225
* Dril-Quip, Inc.....	17,927	453,374
* DTE Midstream LLC.....	5,709	295,155
Equitrans Midstream Corp.....	100,398	814,228
* Expro Group Holdings NV.....	20,537	321,609
* Exterran Corp.....	25,198	137,581
Falcon Minerals Corp.....	12,717	65,747
#* Forum Energy Technologies, Inc.....	1,231	24,029
* FTS International, Inc., Class A.....	300	7,905
* Geospace Technologies Corp.....	3,600	31,500
* Helix Energy Solutions Group, Inc.....	125,835	444,198
Helmerich & Payne, Inc.....	27,674	794,244
HollyFrontier Corp.....	37,478	1,317,727
Kinder Morgan, Inc.....	123,360	2,141,530
* Liberty Oilfield Services, Inc., Class A.....	99,757	1,207,060
Marathon Petroleum Corp.....	42,969	3,083,026
* Nabors Industries Ltd.....	1,666	172,448
* Natural Gas Services Group, Inc.....	3,000	32,310
* Newpark Resources, Inc.....	88,168	312,996
* NexTier Oilfield Solutions, Inc.....	94,851	571,003
NOV, Inc.....	201,825	3,313,967
* Oceaneering International, Inc.....	78,931	1,028,471
#* Oil States International, Inc.....	38,178	239,376
ONEOK, Inc.....	20,927	1,269,850
Patterson-UTI Energy, Inc.....	79,336	790,187
* PBF Energy, Inc., Class A.....	45,566	721,765
Phillips 66.....	43,263	3,668,270
* ProPetro Holding Corp.....	57,896	608,487
* Renewable Energy Group, Inc.....	22,921	922,799
* REX American Resources Corp.....	2,581	248,886
* RPC, Inc.....	86,838	513,213
Schlumberger NV.....	328,618	12,839,105
* Select Energy Services, Inc., Class A.....	65,163	434,637
* SilverBow Resources, Inc.....	4,800	111,792
Solaris Oilfield Infrastructure, Inc., Class A.....	4,830	37,239
* Technip Energies NV, ADR.....	25,903	394,503
* TechnipFMC PLC.....	258,930	1,680,456
#* Teekay Tankers Ltd., Class A.....	7,837	83,621
* TETRA Technologies, Inc.....	35,998	105,474
# Texas Pacific Land Corp.....	2,022	2,173,650
* Transocean Ltd.....	71,603	225,549
* U.S. Silica Holdings, Inc.....	10,175	97,171
Valero Energy Corp.....	53,864	4,469,096
* Weatherford International PLC.....	5,539	166,170
World Fuel Services Corp.....	14,851	418,947
TOTAL ENERGY.....		<u>62,082,308</u>
FINANCIALS — (15.5%)		
1st Source Corp.....	11,484	572,822
ACNB Corp.....	674	21,831

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Affiliated Managers Group, Inc.....	19,859	\$ 2,903,584
Aflac, Inc.....	160,301	10,070,109
* Alleghany Corp.....	4,130	2,742,320
Allegiance Bancshares, Inc.....	7,415	326,482
Allstate Corp.....	117,996	14,238,577
Ally Financial, Inc.....	129,270	6,168,764
A-Mark Precious Metals, Inc.....	6,249	386,813
* Ambac Financial Group, Inc.....	20,291	287,523
Amerant Bancorp, Inc.....	2,925	99,450
American Equity Investment Life Holding Co.....	58,923	2,424,092
American Express Co.....	104,945	18,871,210
American Financial Group, Inc.....	34,404	4,482,153
American International Group, Inc.....	128,955	7,447,151
American National Bankshares, Inc.....	1,300	49,140
American National Group, Inc.....	8,809	1,663,051
Ameriprise Financial, Inc.....	41,182	12,532,094
Ameris Bancorp.....	18,224	898,625
AMERISAFE, Inc.....	13,084	687,172
AmeriServ Financial, Inc.....	3,000	12,870
Ames National Corp.....	512	12,457
Aon PLC, Class A.....	38,112	10,535,681
Apollo Global Management, Inc.....	97,074	6,795,180
* Arch Capital Group Ltd.....	109,663	5,079,590
Ares Management Corp., Class A.....	16,927	1,349,420
Argo Group International Holdings Ltd.....	22,504	1,277,777
Arrow Financial Corp.....	1,864	65,948
Arthur J Gallagher & Co.....	39,426	6,226,942
Artisan Partners Asset Management, Inc., Class A.....	20,380	880,620
* AssetMark Financial Holdings, Inc.....	14,527	348,503
Associated Banc-Corp.....	59,848	1,430,367
Associated Capital Group, Inc., Class A.....	670	30,083
Assurant, Inc.....	18,171	2,771,259
Assured Guaranty Ltd.....	36,145	1,926,167
* Atlantic Capital Bancshares, Inc.....	4,603	138,642
Atlantic Union Bankshares Corp.....	19,303	786,018
* Atlanticus Holdings Corp.....	6,885	442,774
Auburn National BanCorp, Inc.....	400	13,496
Axis Capital Holdings Ltd.....	54,623	3,112,419
* Axos Financial, Inc.....	26,620	1,370,930
# B. Riley Financial, Inc.....	9,799	603,324
Banc of California, Inc.....	19,483	376,412
BancFirst Corp.....	11,358	851,282
* Bancorp, Inc.....	17,743	529,096
Bank of America Corp.....	441,396	20,366,011
Bank of Hawaii Corp.....	14,004	1,205,324
Bank of Marin Bancorp.....	3,571	133,163
Bank of New York Mellon Corp.....	61,700	3,656,342
Bank of NT Butterfield & Son Ltd.....	9,036	331,169
Bank of Princeton.....	708	21,481
# Bank of South Carolina Corp.....	350	7,035
Bank OZK.....	32,500	1,522,625
BankFinancial Corp.....	1,550	16,709
BankUnited, Inc.....	36,351	1,517,654
Bankwell Financial Group, Inc.....	459	15,528
Banner Corp.....	14,810	919,849
Bar Harbor Bankshares.....	1,356	41,412
* Baycom Corp.....	656	13,645
Berkshire Hills Bancorp, Inc.....	19,061	564,015
BGC Partners, Inc., Class A.....	122,947	518,836

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	22,460	\$18,483,232
	71,008	9,370,926
*	3,816	61,896
	21,201	2,174,163
*	1,630	28,998
*	35,415	1,928,347
	13,581	293,078
	33,400	571,140
	70,566	4,677,114
#*	2,578	78,681
	925	25,391
	12,751	331,526
	202	10,336
	62,643	1,952,582
	1,038	92,943
	4,050	201,123
*	15,701	468,989
	2,327	64,365
	89,764	13,171,072
	62,311	693,521
	2,354	50,493
	31,475	1,421,411
	16,943	2,008,254
	3,895	114,630
	7,522	218,890
	1,512	33,869
#	1,038	21,092
	145,789	12,785,695
	900	41,247
	72,820	14,365,930
	33,505	3,947,894
	281,027	18,300,478
	1,544	38,785
	57,711	2,970,385
*	4,745	22,539
	5,664	454,309
	2,072	49,956
	14,925	3,425,287
	13,819	634,430
	2,020	53,954
	7,390	184,307
*	1,753	84,880
	849	18,406
	13,400	1,119,302
	989	16,665
	18,781	653,015
*	44,082	933,216
	19,842	1,840,941
	27,819	1,917,007
	15,227	1,087,512
	92	3,643
	5,088	224,839
	1,400	19,516
	15,155	485,112
*	2,632	31,189
	8,579	271,783
	2,485	18,911
	3,005	22,748
*	5,709	3,080,348

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	17,570	\$2,477,546
#	7,060	101,170
*	15,155	883,536
	34,296	755,541
	1,753	327,373
	17,175	600,438
	82,450	9,543,587
	14,292	205,090
*	13,002	483,934
	13,350	800,600
	37,101	3,203,300
#*	11,013	240,634
	13,115	512,797
#*	14,337	924,736
*	17,477	703,974
*	9,703	2,572,071
	881	37,610
	5,162	255,725
	180,568	6,074,308
	500	16,030
#	14,677	2,702,036
*	910	31,368
	1,868	32,970
	48,964	2,234,717
	394	16,777
	22,001	2,746,165
	13,057	3,700,354
*	7,270	43,402
	6,284	2,651,157
	657	20,755
	1,526	26,629
	17,408	775,004
	4,638	564,908
	40,734	1,348,703
#*	1,900	5,548
	86,016	4,330,906
	45,834	2,045,571
	3,311	106,747
	63,894	4,760,742
	90,917	1,322,842
	12,632	554,671
	1,624	52,195
	2,412	87,001
	1,208	17,697
	25,205	702,715
	1,369	46,108
	400	15,900
	2,816	2,193,889
	38,311	634,430
	2,068	64,542
	1,506	31,837
	41,503	1,046,291
	35,617	1,673,643
	1,687	75,729
	1,300	21,593
	16,008	418,609
	665	13,712
	47,843	1,356,349
	145,965	2,497,461

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	909	\$ 45,686
#	10,687	392,747
	14,025	595,081
	350	14,403
	49,178	1,021,427
	817	18,211
	12,744	279,221
	19,458	3,377,714
	714	18,807
	700	7,630
	402	8,012
*	900	29,430
	15,361	1,070,662
	31,741	1,436,280
	13,093	309,126
	120,154	1,552,390
	387	12,965
#	64,285	2,055,191
	1,212	40,263
	68,884	1,236,468
	1,439	32,392
*	310,878	1,212,424
#	7,528	298,109
	38,997	2,025,114
#	300	3,612
	1,893	49,256
	30,289	3,098,565
	74,542	26,438,557
	5,348	317,350
	13,347	412,155
*	22,267	706,087
	3,316	125,278
	3,044	50,774
#*	12,078	87,445
	581	20,649
	101	3,293
	7,221	653,212
	18,226	960,875
	1,858	49,943
	20,422	2,817,419
	17,022	241,712
	122,190	8,781,795
	660	16,830
	3,180	215,827
	16,470	856,934
#	1,267	13,145
	16,589	206,699
	12,193	295,802
	5,231	32,589
	10,662	352,166
	221	85,710
*	600	14,550
	196	7,615
	56,950	1,341,742
	7,599	370,451
	2,385	74,245
	47,320	792,610
	20,657	785,173
	18,244	389,145

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	17,724	\$ 1,883,707
	79,496	1,197,210
#	1,300	33,540
	2,412	137,363
	14,596	1,231,173
	6,401	156,696
	11,179	848,710
	10,638	725,405
	24,428	3,094,050
	24,898	1,046,463
	120,175	2,723,165
	440	8,457
	91,862	1,499,188
	67	13,399
	21,155	599,110
	73,993	2,730,342
	425,455	63,222,613
	33,320	431,161
	36,214	2,172,116
	101,323	2,539,154
	1,394	7,555
	5,810	1,163,859
	73,499	5,230,189
	663	9,786
	20,224	382,840
#	7,937	634,404
	501	14,279
	51,532	2,248,856
	917	18,386
*	36,786	690,105
*	2,645	322,267
	511	20,246
*	1,000	19,040
	63,698	4,457,586
	12,621	742,872
	5,495	327,832
	35,900	6,186,288
	1,713	21,978
	11,234	1,902,815
	3,313	29,950
	1,343	16,103
	26,869	74,965
*	515	12,921
*	515	7,962
*	1,821	2,244,820
	6,426	2,213,628
	55,844	8,579,872
*	3,063	41,871
	3,791	145,840
	19,746	575,596
	35,359	1,932,723
	1,050	37,013
	11,998	713,401
	124,338	8,338,106
*	2,400	240,000
	147,516	2,239,293
#	810	24,179
	954	24,399
	6,651	192,014

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
MidWestOne Financial Group, Inc.....	1,531	\$ 48,885
Moelis & Co., Class A.....	24,951	1,408,983
Moody's Corp.....	26,783	9,186,569
Morgan Stanley.....	203,317	20,848,125
Morningstar, Inc.....	11,925	3,427,364
* Mr Cooper Group, Inc.....	33,693	1,352,774
MSCI, Inc.....	11,059	5,928,951
MVB Financial Corp.....	945	37,819
Nasdaq, Inc.....	16,062	2,878,471
National Bank Holdings Corp., Class A.....	12,016	545,526
National Bankshares, Inc.....	507	18,222
National Western Life Group, Inc., Class A.....	1,264	270,332
Navient Corp.....	103,670	1,806,968
NBT Bancorp, Inc.....	8,704	336,671
Nelnet, Inc., Class A.....	13,645	1,207,992
New York Community Bancorp, Inc.....	184,824	2,155,048
* NI Holdings, Inc.....	962	18,567
* Nicholas Financial, Inc.....	2,510	26,983
* Nicolet Bankshares, Inc.....	3,267	304,125
* NMI Holdings, Inc., Class A.....	40,576	1,003,850
Northeast Bank.....	1,100	40,172
Northern Trust Corp.....	28,610	3,337,070
Northfield Bancorp, Inc.....	23,216	365,884
Northrim BanCorp, Inc.....	383	16,829
Northwest Bancshares, Inc.....	62,183	877,402
Norwood Financial Corp.....	600	16,680
# Oak Valley Bancorp.....	817	14,739
OceanFirst Financial Corp.....	26,516	601,913
* Ocwen Financial Corp.....	3,051	111,911
OFG Bancorp.....	19,192	531,043
Ohio Valley Banc Corp.....	243	7,169
Old National Bancorp.....	62,245	1,140,951
Old Point Financial Corp.....	189	4,536
Old Republic International Corp.....	170,031	4,357,895
Old Second Bancorp, Inc.....	1,641	22,039
OneMain Holdings, Inc.....	57,480	2,969,417
* Open Lending Corp., Class A.....	8,122	154,237
# Oppenheimer Holdings, Inc., Class A.....	4,778	202,539
Origin Bancorp, Inc.....	5,668	242,137
Orrstown Financial Services, Inc.....	1,386	34,304
Pacific Premier Bancorp, Inc.....	22,240	850,680
PacWest Bancorp.....	44,953	2,087,168
#* Palomar Holdings, Inc.....	7,865	414,879
# Park National Corp.....	5,221	707,237
Parke Bancorp, Inc.....	661	16,009
Pathfinder Bancorp, Inc.....	900	15,471
# PCB Bancorp.....	653	14,686
PCSB Financial Corp.....	610	11,395
Peapack-Gladstone Financial Corp.....	2,215	81,601
Penns Woods Bancorp, Inc.....	853	20,881
# PennyMac Financial Services, Inc.....	10,313	646,625
Peoples Bancorp of North Carolina, Inc.....	1,287	36,680
Peoples Bancorp, Inc.....	6,928	229,663
Peoples Financial Services Corp.....	500	25,365
People's United Financial, Inc.....	71,928	1,393,965
Pinnacle Financial Partners, Inc.....	21,604	2,089,323
Piper Sandler Cos.....	7,407	1,142,308
PJT Partners, Inc., Class A.....	4,492	311,385
# Plumas Bancorp.....	646	24,206

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	20,167	\$ 4,154,200
	1,224	13,129
	31,365	2,796,817
*	19,003	883,639
	5,125	400,058
	16,625	496,256
	19,688	3,038,646
	1,339	19,898
	61,526	4,495,090
	30,967	741,969
*	18,130	721,755
	97,794	10,626,296
	26,448	1,937,316
	1,077	19,472
	990	16,662
	31,560	762,805
	879	12,306
	77,746	8,674,121
	1,038	10,525
	7,128	406,581
	77,752	1,740,867
	48,816	5,168,150
	2,496	67,367
	1,439	73,044
	96,306	2,209,260
	21,490	2,467,697
	16,838	2,646,428
	23,164	851,972
	2,095	102,697
	1,351	21,751
	1,676	12,654
	20,377	2,135,102
	28,162	11,693,426
	12,318	379,518
	8,226	677,247
	800	44,432
	20,416	965,881
	1,702	32,799
	18,946	691,529
*	996	9,293
	48,837	2,862,337
	26,664	2,103,790
#*	8,462	62,534
	16,346	1,387,285
	2,956	58,351
	1,779	47,197
	9,397	2,862,608
	953	16,010
	41,068	1,174,545
*	27,906	236,364
	138,971	2,548,728
	900	24,129
	200	8,746
	29,372	2,479,291
*	700	41,020
	700	38,710
	11,359	475,942
	722	20,100
	17,321	895,496

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	31,595	\$ 2,985,727
	66,877	1,758,196
*	2,334	13,887
	15,213	1,086,665
	29,988	2,246,101
#	6,829	406,872
*	6,136	402,583
	488	13,625
	922	14,881
*	12,707	7,419,617
	279,993	11,924,902
	40,986	2,039,463
	47,066	7,268,402
	1,317	32,583
*	19,486	1,221,772
	49,800	865,524
	618	17,168
	5,883	72,890
	5,586	444,422
	16,159	507,069
	85,116	14,144,577
	9,493	412,661
*	7,877	248,834
*	9,377	820,300
	83,260	5,230,393
	14,125	478,838
	23,825	776,219
	47,390	2,757,624
	19,051	1,875,571
	95,453	1,935,787
#	1,200	20,640
	300	9,123
	50,371	1,779,607
	32,621	1,154,457
	21,363	532,793
	21,600	87,264
	3,542	29,009
	600	17,844
	17,456	300,941
	13,273	399,915
	104,966	2,664,037
	160,043	2,227,799
	245	14,450
	18,594	746,549
#	9,334	304,942
	53,574	1,657,044
	3,246	849,413
#	62,238	4,229,694
	19,179	2,539,491
	28,286	990,576
	5,572	318,050
	8,901	181,758
	35,358	2,008,688
	251,527	13,532,153
	15,851	562,552
	2,622	77,401
	9,110	529,109
	27,292	2,707,093
	2,300	20,884

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
White Mountains Insurance Group Ltd.....	1,380	\$ 1,436,525
Willis Towers Watson PLC.....	24,666	5,770,857
Wintrust Financial Corp.....	20,536	2,013,966
# WisdomTree Investments, Inc.....	69,753	391,314
#* World Acceptance Corp.....	3,007	568,263
WR Berkley Corp.....	66,279	5,600,575
WSFS Financial Corp.....	24,165	1,265,763
WVS Financial Corp.....	100	1,545
Zions Bancorp NA.....	36,532	2,477,600
TOTAL FINANCIALS.....		<u>867,158,100</u>
HEALTH CARE — (13.8%)		
* 10X Genomics, Inc., Class A.....	3,860	371,602
#* 2seventy bio, Inc.....	3,261	60,883
Abbott Laboratories.....	96,878	12,348,070
AbbVie, Inc.....	269,102	36,837,373
* ABIOMED, Inc.....	7,070	2,091,801
* Acadia Healthcare Co., Inc.....	2,126	111,934
* ACADIA Pharmaceuticals, Inc.....	13,168	296,148
#* Accuray, Inc.....	46,485	169,670
†† Achillion Pharmaceuticals, Inc.....	15,963	23,146
#* Adaptive Biotechnologies Corp.....	4,795	83,625
* Adverum Biotechnologies, Inc.....	12,221	20,165
* Aeglea BioTherapeutics, Inc.....	2,100	9,030
Agilent Technologies, Inc.....	46,247	6,443,132
#* Agios Pharmaceuticals, Inc.....	8,240	254,534
* Akebia Therapeutics, Inc.....	70,006	139,312
#* Akero Therapeutics, Inc.....	7,764	136,025
#* Albireo Pharma, Inc.....	3,349	95,413
#* Alector, Inc.....	9,268	146,990
* Align Technology, Inc.....	6,303	3,119,733
#* Allakos, Inc.....	5,521	37,322
#* Allogene Therapeutics, Inc.....	9,926	113,653
* Allscripts Healthcare Solutions, Inc.....	70,922	1,434,043
* Alnylam Pharmaceuticals, Inc.....	8,297	1,141,667
* Amedisys, Inc.....	6,299	850,995
AmerisourceBergen Corp.....	57,743	7,864,597
Amgen, Inc.....	87,600	19,897,464
#* Amicus Therapeutics, Inc.....	2,900	27,289
* AMN Healthcare Services, Inc.....	20,154	2,042,406
#* Amneal Pharmaceuticals, Inc.....	40,935	181,342
* Amphastar Pharmaceuticals, Inc.....	11,078	255,791
* AnaptysBio, Inc.....	12,900	412,413
* AngioDynamics, Inc.....	15,177	328,278
#* ANI Pharmaceuticals, Inc.....	589	23,807
* Anika Therapeutics, Inc.....	4,935	156,933
* Annexon, Inc.....	3,800	28,500
* Antares Pharma, Inc.....	87,391	294,508
Anthem, Inc.....	50,809	22,406,261
#* Apollo Medical Holdings, Inc.....	5,473	281,750
#* Arcus Biosciences, Inc.....	7,587	233,680
* Arcutis Biotherapeutics, Inc.....	2,908	43,940
#* Ardelyx, Inc.....	11,447	9,457
* Arena Pharmaceuticals, Inc.....	7,664	704,935
* Artivion, Inc.....	11,098	197,544
#* Atara Biotherapeutics, Inc.....	21,615	332,006
* AtriCure, Inc.....	7,571	496,960
# Atrion Corp.....	613	371,116
* Avanos Medical, Inc.....	19,966	604,171

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Avantor, Inc.....	134,162	\$ 5,008,267
#* Avrobio, Inc.....	4,993	9,686
* AxoGen, Inc.....	9,935	86,534
#* Axonics, Inc.....	11,260	534,062
Becton Dickinson & Co.....	20,678	5,255,107
* BioDelivery Sciences International, Inc.....	5,560	20,350
* Biogen, Inc.....	31,011	7,008,486
#* Biohaven Pharmaceutical Holding Co. Ltd.....	2,676	355,560
* BioMarin Pharmaceutical, Inc.....	25,090	2,223,727
* Bio-Rad Laboratories, Inc., Class A.....	2,438	1,462,142
Bio-Techne Corp.....	6,195	2,331,860
#* Bluebird Bio, Inc.....	9,783	77,188
* Blueprint Medicines Corp.....	12,620	973,002
* Boston Scientific Corp.....	99,912	4,286,225
Bristol-Myers Squibb Co.....	313,352	20,333,411
Bruker Corp.....	45,795	3,049,947
* Cara Therapeutics, Inc.....	11,364	131,595
Cardinal Health, Inc.....	113,237	5,839,632
* Cardiovascular Systems, Inc.....	11,173	196,310
#* Castlight Health, Inc., Class B.....	29,700	60,588
* Catalent, Inc.....	16,040	1,667,037
* Catalyst Pharmaceuticals, Inc.....	22,500	129,600
* Celldex Therapeutics, Inc.....	3,355	104,039
* Centene Corp.....	93,525	7,272,504
Cerner Corp.....	82,577	7,531,022
* Change Healthcare, Inc.....	39,030	768,110
* Charles River Laboratories International, Inc.....	6,597	2,175,427
Chemed Corp.....	2,171	1,018,004
* ChemoCentryx, Inc.....	1,925	51,763
* Chimerix, Inc.....	28,501	162,741
* Cigna Corp.....	68,560	15,800,338
* Codexis, Inc.....	10,600	217,300
* Collegium Pharmaceutical, Inc.....	5,728	102,245
* Computer Programs & Systems, Inc.....	7,089	200,760
# CONMED Corp.....	8,123	1,117,562
Cooper Cos., Inc.....	6,571	2,617,229
* Corcept Therapeutics, Inc.....	6,953	130,508
* CorVel Corp.....	8,512	1,499,133
* Covetrus, Inc.....	45,154	815,933
* Crinetics Pharmaceuticals, Inc.....	2,525	47,697
#* CRISPR Therapeutics AG.....	11,638	741,922
* Cross Country Healthcare, Inc.....	12,756	274,382
#* Cue Biopharma, Inc.....	13,497	99,743
* Cumberland Pharmaceuticals, Inc.....	1,705	5,729
#* Cutera, Inc.....	1,819	66,230
CVS Health Corp.....	249,508	26,575,097
#* Cymabay Therapeutics, Inc.....	8,753	26,084
* CytomX Therapeutics, Inc.....	3,708	17,057
Danaher Corp.....	60,232	17,213,703
* DaVita, Inc.....	27,629	2,994,155
#* Deciphera Pharmaceuticals, Inc.....	5,625	47,419
* Denali Therapeutics, Inc.....	10,695	365,983
DENTSPLY SIRONA, Inc.....	42,467	2,268,587
* DexCom, Inc.....	4,930	2,122,266
* Eagle Pharmaceuticals, Inc.....	2,161	99,276
* Editas Medicine, Inc.....	20,664	393,443
* Edwards Lifesciences Corp.....	60,841	6,643,837
#* Eiger BioPharmaceuticals, Inc.....	3,191	13,785
* Elanco Animal Health, Inc.....	88,665	2,308,837

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
*,> Elanco Animal Health, Inc.....	2,068	\$ 0
* Electromed, Inc.....	2,300	29,785
Eli Lilly & Co.....	55,799	13,692,517
* Emergent BioSolutions, Inc.....	12,985	607,698
* Enanta Pharmaceuticals, Inc.....	8,794	522,539
Encompass Health Corp.....	5,411	335,698
#* Endo International PLC.....	19,244	61,388
* Envista Holdings Corp.....	46,144	1,995,267
* Enzo Biochem, Inc.....	1,646	5,300
#* Evolent Health, Inc., Class A.....	32,987	782,122
#* Exact Sciences Corp.....	3,483	265,962
* Exelixis, Inc.....	24,711	447,269
* EyePoint Pharmaceuticals, Inc.....	6,721	62,976
#* Fate Therapeutics, Inc.....	7,151	296,838
#* FibroGen, Inc.....	7,001	105,645
#* Fluidigm Corp.....	25,184	82,352
* FONAR Corp.....	776	12,051
* Forma Therapeutics Holdings, Inc.....	6,029	71,383
#* Frequency Therapeutics, Inc.....	1,936	10,396
#* Fulcrum Therapeutics, Inc.....	4,704	57,201
#* G1 Therapeutics, Inc.....	14,605	147,218
* Generation Bio Co.....	2,670	17,355
Gilead Sciences, Inc.....	266,491	18,302,602
* Glaukos Corp.....	4,803	255,712
#* Global Blood Therapeutics, Inc.....	4,426	127,690
* Globus Medical, Inc., Class A.....	17,669	1,179,052
* Great Elm Group, Inc.....	393	731
#* Guardant Health, Inc.....	3,060	212,823
* Haemonetics Corp.....	14,275	690,196
* Halozyme Therapeutics, Inc.....	24,085	833,582
* Hanger, Inc.....	9,076	164,548
* Harvard Bioscience, Inc.....	3,317	19,305
#* Health Catalyst, Inc.....	9,032	269,605
* HealthEquity, Inc.....	26,202	1,400,235
* HealthStream, Inc.....	14,850	361,597
* Henry Schein, Inc.....	35,749	2,691,900
#* Heron Therapeutics, Inc.....	7,284	63,444
#* Heska Corp.....	2,685	369,402
* Hologic, Inc.....	90,720	6,372,173
* Horizon Therapeutics PLC.....	18,312	1,709,059
* Humana, Inc.....	24,190	9,494,575
* ICU Medical, Inc.....	10,531	2,246,894
* Ideaya Biosciences, Inc.....	3,250	53,852
* IDEXX Laboratories, Inc.....	4,139	2,099,715
* Illumina, Inc.....	8,419	2,936,716
#* Inari Medical, Inc.....	2,037	149,842
* Incyte Corp.....	23,300	1,731,889
* InfuSystem Holdings, Inc.....	2,116	31,952
* Innoviva, Inc.....	14,687	235,433
* Inogen, Inc.....	5,653	168,064
* Insulet Corp.....	4,651	1,153,448
* Integer Holdings Corp.....	12,489	979,262
* Integra LifeSciences Holdings Corp.....	18,336	1,187,073
#* Intellia Therapeutics, Inc.....	11,057	1,045,660
* Intra-Cellular Therapies, Inc.....	19,496	925,865
* Intuitive Surgical, Inc.....	19,317	5,489,505
#* Invacare Corp.....	17,436	39,231
* Ionis Pharmaceuticals, Inc.....	27,047	860,095
#* Iovance Biotherapeutics, Inc.....	33,866	563,869

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* IQVIA Holdings, Inc.....	30,628	\$ 7,500,797
* iRadimed Corp.....	1,652	65,783
* iRhythm Technologies, Inc.....	2,717	339,163
* Ironwood Pharmaceuticals, Inc.....	56,634	631,469
* iTeos Therapeutics, Inc.....	1,949	71,372
* IVERIC bio, Inc.....	21,365	297,828
* Jazz Pharmaceuticals PLC.....	3,382	469,794
Johnson & Johnson.....	409,987	70,636,660
* Joint Corp.....	1,721	93,003
* Jounce Therapeutics, Inc.....	30,124	225,328
* Karuna Therapeutics, Inc.....	6,892	765,426
* Kezar Life Sciences, Inc.....	300	3,954
#* Kiniksa Pharmaceuticals Ltd., Class A.....	6,941	77,947
#* Krystal Biotech, Inc.....	7,585	447,515
#* Kura Oncology, Inc.....	10,428	146,931
* Kymera Therapeutics, Inc.....	4,504	189,168
* Laboratory Corp. of America Holdings.....	21,032	5,707,243
#* Lannett Co., Inc.....	400	612
* Lantheus Holdings, Inc.....	22,886	581,533
* LeMaitre Vascular, Inc.....	5,455	230,801
* LENSAR, Inc.....	1,319	7,861
* Lexicon Pharmaceuticals, Inc.....	15,189	48,149
* LHC Group, Inc.....	7,898	980,142
* Ligand Pharmaceuticals, Inc.....	2,737	341,112
* LivaNova PLC.....	13,536	1,016,689
* MacroGenics, Inc.....	13,803	170,467
* Madrigal Pharmaceuticals, Inc.....	4,322	248,861
#* Marinus Pharmaceuticals, Inc.....	2,161	22,042
* Masimo Corp.....	10,479	2,304,018
* McKesson Corp.....	38,419	9,862,926
*,» MedCath Corp.....	117	0
* MEDNAX, Inc.....	32,160	786,312
* Medpace Holdings, Inc.....	8,275	1,468,481
* Medtronic PLC.....	131,326	13,590,928
* Merck & Co., Inc.....	210,029	17,113,163
* Meridian Bioscience, Inc.....	9,117	190,089
* Merit Medical Systems, Inc.....	17,637	977,972
#* Merrimack Pharmaceuticals, Inc.....	2,200	11,396
#* Mersana Therapeutics, Inc.....	5,538	26,416
# Mesa Laboratories, Inc.....	573	162,921
* Mettler-Toledo International, Inc.....	3,222	4,744,975
* Mirati Therapeutics, Inc.....	5,514	657,820
* Moderna, Inc.....	58,812	9,958,636
* ModivCare, Inc.....	3,946	457,460
#* Molecular Templates, Inc.....	3,072	9,462
* Molina Healthcare, Inc.....	25,689	7,462,141
* Morphic Holding, Inc.....	2,364	100,305
#* Mustang Bio, Inc.....	28,710	33,878
* Myriad Genetics, Inc.....	17,325	455,474
#* NanoString Technologies, Inc.....	3,269	113,500
#* Natera, Inc.....	8,947	632,106
* National Research Corp.....	4,399	182,998
* Natus Medical, Inc.....	11,914	274,499
* Nektar Therapeutics.....	25,605	284,728
* Neogen Corp.....	16,246	592,492
* NeoGenomics, Inc.....	28,513	642,683
* Neurocrine Biosciences, Inc.....	1,437	113,552
* Nevro Corp.....	3,326	218,518
#* NextCure, Inc.....	2,418	13,468

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* NextGen Healthcare, Inc.....	28,664	\$ 553,502
* NGM Biopharmaceuticals, Inc.....	7,438	117,595
#* Novavax, Inc.....	8,052	754,472
#* Novocure Ltd.....	7,457	511,923
* NuVasive, Inc.....	10,233	532,218
* Omnicell, Inc.....	9,633	1,446,299
#* OPKO Health, Inc.....	171,993	538,338
* OptimizeRx Corp.....	2,546	114,392
* Option Care Health, Inc.....	50,018	1,168,921
* OraSure Technologies, Inc.....	11,284	99,863
* Organon & Co.....	45,296	1,445,395
* OrthoPediatrics Corp.....	900	42,561
* Owens & Minor, Inc.....	34,940	1,470,625
* Pacira BioSciences, Inc.....	5,489	344,545
#*†† PDL BioPharma, Inc.....	17,391	59,651
#* PDS Biotechnology Corp.....	5,700	33,972
* Pennant Group, Inc.....	2,661	44,226
#* Penumbra, Inc.....	3,786	855,674
* PerkinElmer, Inc.....	31,544	5,430,930
* Perrigo Co. PLC.....	30,388	1,156,871
#* Personalis, Inc.....	7,670	87,361
* Pfizer, Inc.....	314,539	16,573,060
#* Phathom Pharmaceuticals, Inc.....	1,653	27,770
* Premier, Inc., Class A.....	47,320	1,808,570
* Prestige Consumer Healthcare, Inc.....	9,997	564,331
#* Pro-Dex, Inc.....	1,452	36,707
* Progyny, Inc.....	9,662	391,311
#* Protagonist Therapeutics, Inc.....	8,401	246,065
* Prothena Corp. PLC.....	14,364	489,525
* Psychemedics Corp.....	600	4,296
#* Quanterix Corp.....	3,651	111,136
* Quest Diagnostics, Inc.....	33,745	4,556,250
* Quidel Corp.....	9,803	1,013,238
* R1 RCM, Inc.....	52,691	1,252,992
* RadNet, Inc.....	11,558	297,618
* RAPT Therapeutics, Inc.....	1,537	33,230
* Regeneron Pharmaceuticals, Inc.....	17,484	10,640,588
* REGENXBIO, Inc.....	16,403	433,039
* Repligen Corp.....	7,789	1,544,870
* Replimune Group, Inc.....	12,671	251,266
* ResMed, Inc.....	27,793	6,353,480
#* Revance Therapeutics, Inc.....	5,599	74,635
#* Rhythm Pharmaceuticals, Inc.....	8,744	64,793
* Rigel Pharmaceuticals, Inc.....	10,783	27,604
* Rocket Pharmaceuticals, Inc.....	10,114	168,297
# Royalty Pharma PLC, Class A.....	7,473	298,995
* Sage Therapeutics, Inc.....	16,128	635,766
#* Sangamo Therapeutics, Inc.....	74,347	448,312
* Sarepta Therapeutics, Inc.....	809	57,900
* Schrodinger, Inc.....	2,054	58,231
* Seagen, Inc.....	9,210	1,238,837
* SeaSpine Holdings Corp.....	289	3,462
* Sharps Compliance Corp.....	10,800	72,900
* Shockwave Medical, Inc.....	3,170	459,555
* SI-BONE, Inc.....	4,400	86,680
#* Sierra Oncology, Inc.....	2,502	67,529
* SIGA Technologies, Inc.....	8,665	56,409
# Simulations Plus, Inc.....	1,301	55,319
* Spectrum Pharmaceuticals, Inc.....	36,562	25,641

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Spero Therapeutics, Inc.....	1,266	\$ 15,027
#* SpringWorks Therapeutics, Inc.....	7,926	441,320
* STAAR Surgical Co.....	904	65,739
STERIS PLC.....	7,681	1,723,616
* Stoke Therapeutics, Inc.....	3,338	63,255
Stryker Corp.....	31,892	7,910,811
* Supernus Pharmaceuticals, Inc.....	4,453	137,375
* Surface Oncology, Inc.....	5,738	21,517
* Surgalign Holdings, Inc.....	7,852	5,418
* Surmodics, Inc.....	3,112	142,156
* Sutro Biopharma, Inc.....	6,100	65,148
* Syndax Pharmaceuticals, Inc.....	5,336	87,190
* Syneos Health, Inc.....	29,067	2,632,308
#* Tactile Systems Technology, Inc.....	2,940	46,364
* Tandem Diabetes Care, Inc.....	2,348	277,322
* Taro Pharmaceutical Industries Ltd.....	3,972	185,969
* TCR2 Therapeutics, Inc.....	4,873	16,276
#* Teladoc Health, Inc.....	23,142	1,775,223
Teleflex, Inc.....	6,548	2,031,124
Thermo Fisher Scientific, Inc.....	46,034	26,759,564
* Tivity Health, Inc.....	8,313	211,483
* Traverre Therapeutics, Inc.....	5,712	157,080
* Triple-S Management Corp.....	7,807	280,974
#* Twist Bioscience Corp.....	3,283	195,076
U.S. Physical Therapy, Inc.....	3,880	375,468
#* Ultragenyx Pharmaceutical, Inc.....	7,815	546,503
* United Therapeutics Corp.....	3,086	622,971
UnitedHealth Group, Inc.....	184,748	87,306,362
Utah Medical Products, Inc.....	407	38,286
* Vanda Pharmaceuticals, Inc.....	9,558	144,899
#* Vapotherm, Inc.....	3,372	54,525
* Veeva Systems, Inc., Class A.....	8,836	2,090,067
#* Vericel Corp.....	5,917	210,527
* Vertex Pharmaceuticals, Inc.....	33,912	8,242,312
Viatis, Inc.....	95,227	1,425,548
* ViewRay, Inc.....	28,435	123,692
#* Viking Therapeutics, Inc.....	15,705	58,266
* Vir Biotechnology, Inc.....	10,875	373,339
* Vocera Communications, Inc.....	4,090	323,151
* Waters Corp.....	11,045	3,535,725
#* Xencor, Inc.....	15,772	542,084
* Xenon Pharmaceuticals, Inc.....	5,473	148,428
* Y-mAbs Therapeutics, Inc.....	3,393	33,557
Zimmer Biomet Holdings, Inc.....	25,949	3,192,246
Zoetis, Inc.....	50,649	10,119,164
#* Zogenix, Inc.....	6,333	164,721
TOTAL HEALTH CARE.....		<u>771,526,820</u>
INDUSTRIALS — (12.0%)		
3M Co.....	61,101	10,143,988
AAON, Inc.....	14,494	931,239
* AAR Corp.....	12,924	520,449
ABM Industries, Inc.....	38,714	1,613,987
* Acacia Research Corp.....	9,834	44,253
ACCO Brands Corp.....	47,108	383,459
Acme United Corp.....	500	16,500
Acuity Brands, Inc.....	10,503	2,011,640
ADT, Inc.....	173,002	1,313,085
# Advanced Drainage Systems, Inc.....	11,029	1,247,270

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	57,654	\$ 3,985,621
#	21,792	840,953
*	5,825	331,559
	28,817	3,377,352
	50,901	2,026,369
	4,755	669,742
	10,339	865,478
	25,848	3,172,325
	2,700	96,795
	50,036	1,900,868
	27,377	1,321,762
	8,183	4,983,038
#*	9,993	505,746
#*	9,413	77,187
*	3,600	215,748
	29,818	4,078,208
	30,662	2,343,190
*	99,820	2,225,986
	8,543	381,445
	13,457	1,318,517
	5,840	516,490
	8,448	394,184
	6,356	236,125
*	391	759
	5,964	590,555
*	24,679	2,834,877
	8,909	563,851
*	12,713	152,937
*	988	11,649
*	21,145	2,279,008
*	23,596	779,376
	10,432	496,355
	17,709	799,916
	4,200	268,800
*	40,242	2,208,079
*	2,055	27,969
*	7,351	114,014
*	5,699	408,276
	19,523	1,370,905
	69,477	5,330,970
	5,547	288,000
*	39,495	524,099
	12,434	867,644
*	63,516	4,318,453
	31,813	1,415,997
*	10,561	2,613,425
	7,287	520,292
	7,448	1,664,181
	214,541	10,229,315
	71,630	14,437,743
*	15,062	581,845
*	2,011	12,689
	68,622	7,181,292
	10,560	1,286,947
*	6,614	444,593
	23,927	9,368,138
*	5,527	153,485
*	1,011	21,807
#*	72,475	1,192,938

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Colfax Corp.....	40,538	\$ 1,666,923
Columbus McKinnon Corp.....	10,361	448,424
Comfort Systems USA, Inc.....	21,453	1,926,050
* Commercial Vehicle Group, Inc.....	4,998	38,685
* Construction Partners, Inc., Class A.....	13,366	350,724
* Copart, Inc.....	42,014	5,430,309
* Cornerstone Building Brands, Inc.....	34,775	512,931
* CoStar Group, Inc.....	70,618	4,954,559
* Covenant Logistics Group, Inc.....	3,969	86,207
* CPI Aerostructures, Inc.....	1,133	2,583
CRA International, Inc.....	3,712	315,743
Crane Co.....	19,929	2,062,851
CSW Industrials, Inc.....	2,666	295,926
CSX Corp.....	91,785	3,140,883
Cummins, Inc.....	29,775	6,576,702
Curtiss-Wright Corp.....	14,543	1,931,165
* Daseke, Inc.....	17,521	195,885
Deere & Co.....	55,172	20,766,741
Deluxe Corp.....	16,164	486,536
#* Desktop Metal, Inc., Class A.....	2,998	12,262
* DLH Holdings Corp.....	1,775	33,299
Donaldson Co., Inc.....	43,607	2,427,166
Douglas Dynamics, Inc.....	9,728	355,364
Dover Corp.....	28,880	4,907,001
* Ducommun, Inc.....	4,599	201,206
* DXP Enterprises, Inc.....	8,736	249,413
* Dycom Industries, Inc.....	13,062	1,100,996
Eastern Co.....	406	9,691
Eaton Corp. PLC.....	48,798	7,731,067
EMCOR Group, Inc.....	21,238	2,531,782
Emerson Electric Co.....	91,300	8,395,035
Encore Wire Corp.....	9,446	1,064,470
* Energy Recovery, Inc.....	15,444	302,394
Enerpac Tool Group Corp.....	19,790	353,251
EnerSys.....	15,678	1,174,753
Ennis, Inc.....	7,441	140,858
EnPro Industries, Inc.....	7,949	834,804
Equifax, Inc.....	27,307	6,547,126
ESCO Technologies, Inc.....	10,261	818,623
* Evoqua Water Technologies Corp.....	33,587	1,360,273
Expeditors International of Washington, Inc.....	66,863	7,654,476
Exponent, Inc.....	11,722	1,113,356
Fastenal Co.....	120,564	6,833,567
Federal Signal Corp.....	20,957	817,742
FedEx Corp.....	29,688	7,299,092
Flowserve Corp.....	58,570	1,910,553
#* Fluor Corp.....	80,455	1,692,773
* Forrester Research, Inc.....	6,479	356,475
Fortive Corp.....	62,984	4,442,891
Fortune Brands Home & Security, Inc.....	25,524	2,403,595
Forward Air Corp.....	5,320	565,516
* Franklin Covey Co.....	1,000	46,810
Franklin Electric Co., Inc.....	16,186	1,404,945
#* FTI Consulting, Inc.....	11,305	1,648,382
#* FuelCell Energy, Inc.....	33,205	140,789
* Gates Industrial Corp. PLC.....	50,501	781,250
GATX Corp.....	8,715	910,282
* Gencor Industries, Inc.....	1,295	14,478
* Generac Holdings, Inc.....	11,397	3,218,285

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	46,927	\$ 9,953,217
	67,008	6,330,916
*	8,289	454,237
	13,866	484,755
*	21,337	1,092,028
	10,775	432,185
	41,968	3,045,198
	65,197	683,265
	400	4,936
	20,453	735,899
	24,151	330,627
#	14,051	567,098
	11,346	254,037
*	18,810	1,527,560
	18,812	783,144
*	18,453	289,712
#	25,268	459,625
	21,648	323,854
#	7,421	1,012,150
	12,701	1,393,300
	13,193	577,458
	10,966	840,325
	13,754	2,206,829
*	24,874	1,297,677
*	4,682	9,504
	30,207	1,404,021
	17,939	752,362
	67,150	13,730,832
	63,864	1,985,532
*	13,890	1,051,751
	17,714	3,317,655
	15,881	2,972,923
	600	19,326
*	15,259	673,227
*	911	8,308
	4,600	206,494
*	32,747	1,504,070
	11,598	1,094,735
	13,064	2,814,508
*	5,100	251,430
	71,011	8,293,375
	45,363	10,611,313
*	2,600	23,452
	45,622	2,564,413
	12,243	1,316,490
	8,702	329,197
	26,096	346,033
	34,285	3,151,477
	38,960	5,071,813
	16,190	3,117,223
*	23,982	565,975
	14,222	1,919,970
	74,963	5,447,561
	3,282	685,872
	10,382	414,969
*	58,121	826,481
	70,863	3,075,454
	24,247	414,139
	33,089	1,143,887

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	10,203	\$ 700,640
	8,882	87,221
*	7,937	517,334
	35,735	2,021,886
	35,552	2,359,942
*	47,526	796,536
	25,967	5,434,633
	6,751	1,080,160
*	796	38,733
*	958	14,485
	63,161	5,649,751
	8,078	2,291,082
	17,143	2,191,561
	2,870	362,337
	1,800	13,392
*	60,049	2,313,087
*	3,706	26,350
*	10,263	187,300
	26,050	2,731,863
	16,529	1,194,055
	18,264	304,826
	36,846	2,333,457
*	5,689	564,576
#*	29,492	2,540,146
*	7,677	55,735
	10,982	385,688
#	21,344	555,157
#*	2,139	24,534
	13,124	1,000,180
*	21,123	1,202,321
*	23,978	552,693
*	15,726	2,912,455
	3,368	105,991
	21,051	812,990
*	3,871	26,013
	11,052	842,604
*	40,563	300,572
	12,027	1,652,510
	20,705	1,690,356
	7,007	361,982
	50,101	643,798
*	7,511	706,259
	236,314	4,456,882
*	16,998	64,762
	10,528	2,448,181
	31,489	11,647,781
*	1,100	31,207
*	52,096	463,133
*	4,791	501,091
	59,476	2,057,275
	13,358	4,033,181
#	391	55,506
#*	5,000	16,100
	23,164	2,636,295
	54,344	4,642,608
	103,673	9,640,552
*	121	8,449
#	2,965	40,116
	25,335	7,854,103

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	3,500	\$ 70,840
*	51,875	1,579,594
	53,787	3,426,232
*	11,092	210,637
	50,197	309,213
#*	62,025	1,356,487
#	8,550	255,303
	500	30,320
	18,591	478,160
*	5,189	260,384
*	7,409	32,896
	7,566	164,863
	35,830	3,680,458
*	3,151	19,568
	170,851	15,409,052
*	6,210	1,120,719
	24,699	3,914,297
*	62,423	1,546,842
	10,502	183,050
	23,603	316,988
	58,498	6,625,483
	21,413	6,193,068
	42,419	1,308,626
	12,285	5,370,511
*	17,594	193,886
	21,180	1,118,728
	6,222	315,704
	13,664	1,000,068
*	5,800	1,648,824
	24,897	637,363
	33,243	2,726,923
*	42,595	2,443,249
	9,151	383,793
*	12,878	2,319,585
	17,524	3,649,373
*	7,147	201,402
	19,842	869,675
*	14,335	748,000
	14,858	1,280,760
	4,182	415,482
	20,915	3,652,805
	38,053	469,574
*	12,473	316,939
#*	37,594	974,812
#	5,817	119,830
	5,214	402,364
	25,302	1,055,599
	13,413	1,866,955
	32,786	1,205,869
	56,280	3,830,417
*	12,145	208,287
	24,186	1,615,625
*	19,800	193,050
*	10,052	309,602
	31,583	3,050,286
#*	10,362	125,069
	30,237	5,234,025
*	923	87,602
*	6,038	3,720,555

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
TransUnion.....	31,381	\$ 3,236,009
* Trex Co., Inc.....	15,862	1,450,897
* TriNet Group, Inc.....	31,398	2,675,110
# Trinity Industries, Inc.....	49,407	1,419,463
Triton International Ltd.....	40,227	2,430,515
* TrueBlue, Inc.....	19,940	530,404
* Tutor Perini Corp.....	27,914	332,177
* Twin Disc, Inc.....	3,200	36,832
#* U.S. Xpress Enterprises, Inc., Class A.....	11,642	52,505
* Uber Technologies, Inc.....	96,639	3,614,299
UFP Industries, Inc.....	15,953	1,274,007
* Ultralife Corp.....	1,376	7,362
UniFirst Corp.....	5,617	1,067,736
Union Pacific Corp.....	3,656	894,075
United Parcel Service, Inc., Class B.....	64,490	13,040,523
* United Rentals, Inc.....	23,892	7,648,307
* Univar Solutions, Inc.....	74,372	1,970,858
Universal Logistics Holdings, Inc.....	3,439	58,566
* Upwork, Inc.....	20,165	548,488
* USA Truck, Inc.....	1,300	24,531
Valmont Industries, Inc.....	6,567	1,426,549
* Vectrus, Inc.....	3,988	183,488
Verisk Analytics, Inc.....	53,470	10,487,071
* Veritiv Corp.....	2,463	229,256
* Viad Corp.....	2,443	92,028
* Vicor Corp.....	3,380	318,835
VSE Corp.....	5,608	289,261
Wabash National Corp.....	16,346	320,708
Watsco, Inc.....	9,071	2,563,102
Watts Water Technologies, Inc., Class A.....	9,849	1,508,965
* Welbilt, Inc.....	29,523	701,171
Werner Enterprises, Inc.....	20,925	933,046
* WESCO International, Inc.....	27,404	3,340,274
Westinghouse Air Brake Technologies Corp.....	37,639	3,346,107
* Willdan Group, Inc.....	2,400	75,504
* Willis Lease Finance Corp.....	474	16,955
* WillScot Mobile Mini Holdings Corp.....	64,564	2,391,451
Woodward, Inc.....	13,450	1,483,131
WW Grainger, Inc.....	18,655	9,236,277
* XPO Logistics, Inc.....	23,810	1,575,508
Xylem, Inc.....	24,134	2,534,553
* Yellow Corp.....	4,100	42,804
Zurn Water Solutions Corp.....	33,915	1,035,764
TOTAL INDUSTRIALS.....		<u>669,528,015</u>
INFORMATION TECHNOLOGY — (24.0%)		
A10 Networks, Inc.....	19,143	283,316
Accenture PLC, Class A.....	88,943	31,448,466
* ACI Worldwide, Inc.....	38,080	1,308,810
* Adobe, Inc.....	52,437	28,017,089
ADTRAN, Inc.....	21,373	410,575
* Advanced Micro Devices, Inc.....	128,492	14,680,211
* Agilysys, Inc.....	5,872	223,488
* Airgain, Inc.....	869	8,299
* Akamai Technologies, Inc.....	10,100	1,156,955
* Alarm.com Holdings, Inc.....	11,920	888,874
* Alithya Group, Inc., Class A.....	5,238	12,833
Alliance Data Systems Corp.....	21,777	1,503,484
#* Altair Engineering, Inc., Class A.....	5,164	324,919

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
INFORMATION TECHNOLOGY — (Continued)			
#*	Alteryx, Inc., Class A.....	4,215	\$ 240,550
	Amdocs Ltd.....	34,245	2,598,853
	American Software, Inc., Class A.....	10,000	229,900
	Amkor Technology, Inc.....	40,886	900,310
	Amphenol Corp., Class A.....	54,654	4,349,912
*	Amtech Systems, Inc.....	2,892	25,970
	Analog Devices, Inc.....	31,025	5,087,169
*	ANSYS, Inc.....	8,869	3,015,549
#*	Appfolio, Inc., Class A.....	3,060	352,696
	Apple, Inc.....	1,761,850	307,936,143
	Applied Materials, Inc.....	136,989	18,929,140
*	Arista Networks, Inc.....	53,004	6,588,927
*	Arlo Technologies, Inc.....	29,474	256,129
*	Arrow Electronics, Inc.....	26,059	3,231,316
*	Aspen Technology, Inc.....	17,910	2,689,366
*	Asure Software, Inc.....	1,020	7,395
*	Atlassian Corp. PLC, Class A.....	14,412	4,674,388
*	Autodesk, Inc.....	30,251	7,556,397
	Automatic Data Processing, Inc.....	64,607	13,320,025
*	Avalara, Inc.....	9,130	1,000,831
*	Avaya Holdings Corp.....	32,023	583,459
*	Aviat Networks, Inc.....	3,288	95,418
*	Avid Technology, Inc.....	10,113	317,144
	Avnet, Inc.....	51,032	2,059,652
*	Aware, Inc.....	500	1,445
*	Axcelis Technologies, Inc.....	3,800	237,918
*	AXT, Inc.....	2,116	15,849
	Azenta, Inc.....	18,582	1,567,206
	Badger Meter, Inc.....	4,664	471,857
	Bel Fuse, Inc., Class B.....	878	10,905
	Belden, Inc.....	4,998	279,638
	Benchmark Electronics, Inc.....	15,479	373,663
#*	Benefitfocus, Inc.....	13,251	147,616
#*	Bill.Com Holdings, Inc.....	7,944	1,495,140
*	Black Knight, Inc.....	31,507	2,350,422
*	Blackbaud, Inc.....	13,856	944,148
#*	Blackline, Inc.....	7,119	654,023
*	Block, Inc., Class A.....	15,006	1,835,084
#*	BM Technologies, Inc.....	501	4,729
*	Bottomline Technologies De, Inc.....	13,906	784,159
*	Box, Inc., Class A.....	39,920	1,043,110
*	Brightcove, Inc.....	4,594	43,321
	Broadcom, Inc.....	71,170	41,697,080
	Broadridge Financial Solutions, Inc.....	26,587	4,233,182
*	Cadence Design Systems, Inc.....	31,008	4,717,557
*	CalAmp Corp.....	12,829	76,204
*	Calix, Inc.....	17,025	856,017
*	Cambium Networks Corp.....	7,569	183,018
*	Cantaloupe, Inc.....	4,100	34,440
*	Casa Systems, Inc.....	49,890	221,013
	Cass Information Systems, Inc.....	3,680	149,702
	CDK Global, Inc.....	38,772	1,666,033
	CDW Corp.....	23,351	4,414,507
#*	Cerence, Inc.....	9,764	619,916
*	Ceridian HCM Holding, Inc.....	17,681	1,340,573
*	CEVA, Inc.....	3,835	144,464
*	ChannelAdvisor Corp.....	7,802	164,934
*	Ciena Corp.....	51,755	3,431,874
*	Cirrus Logic, Inc.....	16,433	1,469,768

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
Cisco Systems, Inc.....	525,520	\$29,255,698
Citrix Systems, Inc.....	19,144	1,951,539
* Clearfield, Inc.....	2,900	186,963
* ClearOne, Inc.....	858	858
* Cloudflare, Inc., Class A.....	4,401	424,256
CMC Materials, Inc.....	8,028	1,452,105
Cognex Corp.....	14,837	986,067
Cognizant Technology Solutions Corp., Class A.....	97,526	8,330,671
* Cognyte Software Ltd.....	11,933	129,473
* Coherent, Inc.....	4,777	1,234,759
* Cohu, Inc.....	14,632	482,563
* CommScope Holding Co., Inc.....	55,901	524,910
* CommVault Systems, Inc.....	9,409	634,731
* Computer Task Group, Inc.....	2,600	23,166
Comtech Telecommunications Corp.....	16,490	335,242
Concentrix Corp.....	17,435	3,504,261
* Conduent, Inc.....	93,630	442,870
* Consensus Cloud Solutions, Inc.....	5,537	313,948
#* Coupa Software, Inc.....	2,543	341,449
* CrowdStrike Holdings, Inc., Class A.....	5,896	1,065,053
CSG Systems International, Inc.....	13,407	761,115
* CyberOptics Corp.....	2,083	78,237
* Daktronics, Inc.....	27,724	135,848
* Datadog, Inc., Class A.....	4,670	682,334
* Dell Technologies, Inc., Class C.....	66,129	3,756,788
* Digi International, Inc.....	12,339	275,653
* DocuSign, Inc.....	7,161	900,639
Dolby Laboratories, Inc., Class A.....	10,134	890,272
* Dropbox, Inc., Class A.....	60,938	1,508,215
* Duck Creek Technologies, Inc.....	9,719	248,320
* DXC Technology Co.....	33,920	1,020,314
* Dynatrace, Inc.....	36,208	1,986,371
* DZS, Inc.....	4,045	59,219
# Ebix, Inc.....	7,750	235,523
* eGain Corp.....	5,400	55,782
* Elastic NV.....	6,855	639,229
* EMCORE Corp.....	2,616	15,199
#* Envestnet, Inc.....	16,573	1,225,408
* EPAM Systems, Inc.....	5,611	2,671,622
* ePlus, Inc.....	9,684	445,173
* Euronet Worldwide, Inc.....	15,261	2,043,295
#* Everbridge, Inc.....	4,939	252,482
* EVERTEC, Inc.....	23,630	1,031,213
* Evo Payments, Inc., Class A.....	10,429	251,547
* ExlService Holdings, Inc.....	7,262	875,216
* Extreme Networks, Inc.....	27,934	354,482
* F5, Inc.....	16,825	3,493,206
* Fabrinet.....	3,800	430,008
* Fair Isaac Corp.....	4,835	2,393,277
* FARO Technologies, Inc.....	4,029	218,815
Fidelity National Information Services, Inc.....	51,547	6,181,516
* Fiserv, Inc.....	56,859	6,009,996
* Five9, Inc.....	3,645	458,177
* FleetCor Technologies, Inc.....	19,087	4,547,669
* Flex Ltd.....	117,628	1,903,221
* FormFactor, Inc.....	21,305	910,576
* Fortinet, Inc.....	24,369	7,243,442
* Frequency Electronics, Inc.....	1,723	15,662
* Gartner, Inc.....	24,847	7,302,285

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Genasys, Inc.....	2,697	\$ 10,437
Genpact Ltd.....	63,703	3,169,224
Global Payments, Inc.....	26,199	3,926,706
* Globant SA.....	8,114	2,070,531
* GoDaddy, Inc., Class A.....	30,178	2,284,776
#* GreenSky, Inc., Class A.....	5,549	58,542
* GSI Technology, Inc.....	2,247	9,932
* GTY Technology Holdings, Inc.....	5,400	27,270
#* Guidewire Software, Inc.....	11,462	1,155,828
Hackett Group, Inc.....	6,800	130,152
* Harmonic, Inc.....	23,729	255,324
Hewlett Packard Enterprise Co.....	256,118	4,182,407
HP, Inc.....	159,732	5,866,956
* HubSpot, Inc.....	3,943	1,927,338
* I3 Verticals, Inc., Class A.....	3,815	88,279
* Ichor Holdings Ltd.....	4,111	174,389
* Identiv, Inc.....	2,402	46,407
* Immersion Corp.....	17,100	88,407
#* Infinera Corp.....	64,771	545,372
Information Services Group, Inc.....	10,339	66,790
* Insight Enterprises, Inc.....	15,003	1,412,532
Intel Corp.....	474,765	23,178,027
InterDigital, Inc.....	6,428	443,725
International Business Machines Corp.....	179,379	23,959,653
* International Money Express, Inc.....	13,736	219,913
* Intevac, Inc.....	1,900	10,716
Intuit, Inc.....	29,734	16,509,209
* Iteris, Inc.....	2,900	11,542
* Itron, Inc.....	15,418	955,916
Jabil, Inc.....	28,489	1,751,789
Jack Henry & Associates, Inc.....	22,652	3,801,232
#* Jamf Holding Corp.....	11,140	368,288
Juniper Networks, Inc.....	90,121	3,138,013
* Key Tronic Corp.....	334	2,044
* Keysight Technologies, Inc.....	30,280	5,111,870
* Kimball Electronics, Inc.....	1,207	23,887
KLA Corp.....	26,146	10,177,853
* Knowles Corp.....	36,203	767,866
Kulicke & Soffa Industries, Inc.....	16,980	928,636
* KVH Industries, Inc.....	1,119	10,071
* Kyndryl Holdings, Inc.....	35,875	605,570
Lam Research Corp.....	21,505	12,686,230
* Lantronix, Inc.....	3,255	23,534
* Lattice Semiconductor Corp.....	13,590	750,440
* LGL Group, Inc.....	400	4,160
* Limelight Networks, Inc.....	19,272	82,291
* LiveRamp Holdings, Inc.....	17,784	794,056
#* Lumentum Holdings, Inc.....	11,512	1,168,238
* Luna Innovations, Inc.....	6,774	49,382
* Magnachip Semiconductor Corp.....	3,441	61,215
* Mandiant, Inc.....	91,645	1,382,923
* Manhattan Associates, Inc.....	12,444	1,665,878
Marvell Technology, Inc.....	79,109	5,648,383
Mastercard, Inc., Class A.....	125,721	48,576,080
Maximus, Inc.....	23,155	1,790,345
* MaxLinear, Inc.....	13,554	813,511
Methode Electronics, Inc.....	5,836	256,959
Microsoft Corp.....	509,491	158,441,511
* Mimecast Ltd.....	12,701	1,012,397

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* Mitek Systems, Inc.....	11,112	\$ 181,903
MKS Instruments, Inc.....	6,884	1,069,292
#* Model N, Inc.....	3,029	83,782
* Momentive Global, Inc.....	18,413	315,415
* MoneyGram International, Inc.....	23,223	203,666
#* MongoDB, Inc.....	12,479	5,055,368
Monolithic Power Systems, Inc.....	7,104	2,862,415
Motorola Solutions, Inc.....	18,324	4,250,069
* N-Able, Inc.....	26,510	295,852
* Napco Security Technologies, Inc.....	5,808	120,748
National Instruments Corp.....	37,283	1,536,805
* NCR Corp.....	60,286	2,294,485
* NeoPhotonics Corp.....	13,287	204,088
NetApp, Inc.....	38,528	3,333,057
* NETGEAR, Inc.....	10,304	285,112
* NetScout Systems, Inc.....	33,294	1,050,426
* New Relic, Inc.....	11,476	1,206,587
# NortonLifeLock, Inc.....	88,965	2,313,980
* Novanta, Inc.....	5,473	755,821
#* Nuance Communications, Inc.....	52,781	2,916,150
NVIDIA Corp.....	213,193	52,202,438
* Okta, Inc.....	18,335	3,628,313
* OneSpan, Inc.....	9,289	149,181
* Onto Innovation, Inc.....	11,356	1,039,528
Oracle Corp.....	221,019	17,937,902
* OSI Systems, Inc.....	5,992	496,976
#* PagerDuty, Inc.....	13,458	444,383
* Palantir Technologies, Inc., Class A.....	88,099	1,207,837
* Palo Alto Networks, Inc.....	4,034	2,087,192
#* PAR Technology Corp.....	1,359	50,963
Paychex, Inc.....	79,178	9,324,001
* Paycom Software, Inc.....	7,995	2,680,723
* Paylocity Holding Corp.....	8,247	1,682,223
* PayPal Holdings, Inc.....	100,548	17,288,223
PC Connection, Inc.....	8,318	360,585
PC-Tel, Inc.....	8,847	46,535
* PDF Solutions, Inc.....	6,000	178,380
Pegasystems, Inc.....	9,516	944,178
* Perficient, Inc.....	7,464	782,376
* PFSweb, Inc.....	1,693	19,791
* Photronics, Inc.....	20,910	373,871
#* Ping Identity Holding Corp.....	31,511	623,603
* Pixelworks, Inc.....	4,600	15,410
#* Plantronics, Inc.....	6,000	159,900
* Plexus Corp.....	5,981	463,647
Power Integrations, Inc.....	13,516	1,090,876
Progress Software Corp.....	20,683	941,283
* PTC, Inc.....	19,645	2,283,928
* Pure Storage, Inc., Class A.....	48,262	1,278,460
#* Q2 Holdings, Inc.....	5,701	371,990
QUALCOMM, Inc.....	173,996	30,581,537
* Qualys, Inc.....	10,551	1,352,005
* Rambus, Inc.....	24,838	627,160
* RF Industries Ltd.....	1,338	9,660
* Ribbon Communications, Inc.....	44,248	199,116
Richardson Electronics Ltd.....	500	6,350
#* Rimini Street, Inc.....	8,000	41,200
* RingCentral, Inc., Class A.....	3,191	563,180
* Sailpoint Technologies Holdings, Inc.....	17,435	674,560

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* salesforce.com, Inc.....	58,386	\$ 13,582,335
Sapiens International Corp. NV.....	13,958	444,423
* ScanSource, Inc.....	10,387	323,867
#* SecureWorks Corp., Class A.....	1,149	16,948
* Semtech Corp.....	10,248	728,633
* ServiceNow, Inc.....	8,494	4,975,615
#* ShotSpotter, Inc.....	2,086	55,008
* SigmaTron International, Inc.....	497	4,060
* Silicon Laboratories, Inc.....	8,571	1,415,843
* Smartsheet, Inc., Class A.....	9,461	588,663
* Smith Micro Software, Inc.....	5,201	21,740
SolarWinds Corp.....	23,926	325,394
* Splunk, Inc.....	9,233	1,144,153
* SPS Commerce, Inc.....	6,903	854,937
#* Squarespace, Inc., Class A.....	2,227	73,803
SS&C Technologies Holdings, Inc.....	52,452	4,189,341
* StarTek, Inc.....	1,400	7,126
* Stratasys Ltd.....	16,577	395,196
* Super Micro Computer, Inc.....	19,450	788,114
Switch, Inc., Class A.....	23,997	615,043
* Synaptics, Inc.....	7,688	1,617,171
* Synopsys, Inc.....	15,028	4,666,194
TD SYNEX Corp.....	23,345	2,441,187
TE Connectivity Ltd.....	3,794	542,580
* Teledyne Technologies, Inc.....	8,330	3,510,512
* Teradata Corp.....	35,140	1,417,548
Teradyne, Inc.....	39,378	4,624,159
* Trade Desk, Inc., Class A.....	20,170	1,402,622
* TransAct Technologies, Inc.....	300	2,697
* Trimble, Inc.....	41,381	2,986,053
TTEC Holdings, Inc.....	16,398	1,313,316
#* Turtle Beach Corp.....	7,085	143,967
* Twilio, Inc., Class A.....	10,932	2,253,304
* Tyler Technologies, Inc.....	6,196	2,935,665
# Ubiquiti, Inc.....	2,026	587,621
* Unisys Corp.....	13,340	243,455
Universal Display Corp.....	5,305	814,371
* Upland Software, Inc.....	5,855	114,758
* Verint Systems, Inc.....	22,732	1,166,834
* VeriSign, Inc.....	11,886	2,581,401
#* Verra Mobility Corp.....	44,350	702,504
#* Viasat, Inc.....	15,788	694,988
* Viavi Solutions, Inc.....	69,486	1,143,740
# Visa, Inc., Class A.....	225,000	50,888,250
* Vishay Precision Group, Inc.....	335	10,730
VMware, Inc., Class A.....	27,689	3,557,483
Vontier Corp.....	30,850	867,194
Western Union Co.....	71,151	1,345,465
* WEX, Inc.....	8,730	1,405,355
* Workday, Inc., Class A.....	6,598	1,669,360
Xerox Holdings Corp.....	75,444	1,592,623
Xilinx, Inc.....	23,672	4,581,716
Xperi Holding Corp.....	11,148	188,067
* Zebra Technologies Corp., Class A.....	4,490	2,285,949
* Zendesk, Inc.....	6,228	613,520
* Zoom Video Communications, Inc., Class A.....	9,313	1,436,810
#* Zscaler, Inc.....	6,657	1,711,581
TOTAL INFORMATION TECHNOLOGY.....		<u>1,338,958,830</u>

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (3.1%)		
	7,805	\$ 328,512
* AdvanSix, Inc.....	3,791	7,506
* AgroFresh Solutions, Inc.....	19,807	4,372,197
Albemarle Corp.....	43,216	790,421
#* Allegheny Technologies, Inc.....	339,473	4,077,071
Amcor PLC.....	18,721	283,998
American Vanguard Corp.....	33,904	3,976,939
* AptarGroup, Inc.....	23,424	724,504
Arconic Corp.....	10,742	1,031,662
Ashland Global Holdings, Inc.....	28,380	5,829,820
Avery Dennison Corp.....	52,689	2,622,332
* Avient Corp.....	126,183	3,736,279
Axalta Coating Systems Ltd.....	10,731	1,576,813
Balchem Corp.....	79,409	7,710,614
* Ball Corp.....	47,445	3,198,742
* Berry Global Group, Inc.....	1,600	20,256
* Bioceres Crop Solutions Corp.....	12,772	1,988,728
Celanese Corp.....	2,929	277,904
* Chase Corp.....	3,528	111,555
* Clearwater Paper Corp.....	45,578	213,761
* Coeur Mining, Inc.....	28,328	947,288
Commercial Metals Co.....	11,051	590,123
# Compass Minerals International, Inc.....	102,453	4,925,940
Corteva, Inc.....	53,890	6,165,016
Crown Holdings, Inc.....	75,887	4,532,730
Dow, Inc.....	66,663	5,106,386
DuPont de Nemours, Inc.....	1,001	119,049
Eastman Chemical Co.....	35,592	6,742,904
Ecolab, Inc.....	107,178	2,405,074
Element Solutions, Inc.....	22,476	489,977
* Ferro Corp.....	4,347	0
*» Ferroglobe Representation & Warranty Insurance Trust.....	46,361	5,116,864
FMC Corp.....	4,008	94,068
* Forterra, Inc.....	5,003	39,023
FutureFuel Corp.....	18,083	576,848
* GCP Applied Technologies, Inc.....	6,681	115,982
Glatfelter Corp.....	69,938	1,322,528
Graphic Packaging Holding Co.....	8,896	526,287
Greif, Inc., Class A.....	1,339	79,537
Greif, Inc., Class B.....	8,004	298,709
Hawkins, Inc.....	22,634	1,624,442
HB Fuller Co.....	203,037	1,007,064
Hecla Mining Co.....	56,965	2,041,056
* Huntsman Corp.....	10,068	663,582
Ingevity Corp.....	11,478	1,066,995
Innospec, Inc.....	40,166	5,298,699
International Flavors & Fragrances, Inc.....	7,934	382,815
International Paper Co.....	3,405	132,046
* Intrepid Potash, Inc.....	5,805	173,453
* Koppers Holdings, Inc.....	10,965	508,557
* Kraton Corp.....	25,736	369,312
#* Kronos Worldwide, Inc.....	41,022	943,916
Livent Corp.....	22,904	1,521,742
Louisiana-Pacific Corp.....	6,116	2,379,858
Martin Marietta Materials, Inc.....	3,829	317,233
Materion Corp.....	9,541	115,923
Mercer International, Inc.....	8,295	580,401
Minerals Technologies, Inc.....	26,756	1,068,902
Mosaic Co.....	11,436	206,649
Myers Industries, Inc.....		

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
Neenah, Inc.....	3,136	\$ 144,570
NewMarket Corp.....	4,416	1,492,917
Newmont Corp.....	43,771	2,677,472
Northern Technologies International Corp.....	2,004	27,054
Packaging Corp. of America.....	15,442	2,326,028
PPG Industries, Inc.....	71,419	11,155,648
# Quaker Chemical Corp.....	2,069	432,773
* Ranpak Holdings Corp.....	36,015	967,363
* Rayonier Advanced Materials, Inc.....	6,300	39,249
Reliance Steel & Aluminum Co.....	28,052	4,288,590
Royal Gold, Inc.....	26,906	2,732,304
RPM International, Inc.....	24,608	2,180,515
Ryerson Holding Corp.....	10,703	219,411
Schnitzer Steel Industries, Inc., Class A.....	14,549	569,448
Scotts Miracle-Gro Co.....	27,813	4,205,326
Sealed Air Corp.....	37,703	2,560,788
Sensient Technologies Corp.....	12,748	1,080,265
Sherwin-Williams Co.....	53,394	15,297,915
Silgan Holdings, Inc.....	48,162	2,156,694
Sonoco Products Co.....	41,200	2,333,568
Steel Dynamics, Inc.....	41,015	2,277,153
Stepan Co.....	9,824	1,082,212
* Sylvamo Corp.....	721	21,479
TriMas Corp.....	5,537	192,466
Trinseo PLC.....	10,873	582,140
Valvoline, Inc.....	72,625	2,392,267
* Venator Materials PLC.....	2,800	6,776
Vulcan Materials Co.....	16,633	3,165,426
Westlake Chemical Corp.....	10,076	993,997
WestRock Co.....	33,509	1,546,775
Worthington Industries, Inc.....	23,049	1,248,795
TOTAL MATERIALS.....		173,873,976
REAL ESTATE — (0.4%)		
* CBRE Group, Inc., Class A.....	64,518	6,538,254
# CTO Realty Growth, Inc.....	707	41,423
#* Cushman & Wakefield PLC.....	76,722	1,610,395
# eXp World Holdings, Inc.....	16,255	441,161
* Five Point Holdings LLC, Class A.....	2,194	12,703
* Forestar Group, Inc.....	10,714	213,744
* FRP Holdings, Inc.....	513	28,974
* Howard Hughes Corp.....	13,802	1,329,271
Indus Realty Trust, Inc.....	610	47,916
* Jones Lang LaSalle, Inc.....	19,813	4,968,902
Kennedy-Wilson Holdings, Inc.....	10,259	230,417
* Marcus & Millichap, Inc.....	13,033	610,075
* Maui Land & Pineapple Co., Inc.....	7,404	72,929
Newmark Group, Inc., Class A.....	56,992	872,548
* Opendoor Technologies, Inc.....	25,377	251,994
* Rafael Holdings, Inc., Class B.....	781	3,233
RE/MAX Holdings, Inc., Class A.....	6,670	198,499
* Realogy Holdings Corp.....	55,495	915,667
#* Redfin Corp.....	12,074	357,028
RMR Group, Inc., Class A.....	4,376	140,076
St. Joe Co.....	3,317	160,908
* Stratus Properties, Inc.....	321	11,761
#* Zillow Group, Inc., Class A.....	8,093	403,517

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
REAL ESTATE — (Continued)		
#* Zillow Group, Inc., Class C.....	22,358	\$ 1,128,632
TOTAL REAL ESTATE.....		<u>20,590,027</u>
UTILITIES — (0.7%)		
American States Water Co.....	10,609	978,468
American Water Works Co., Inc.....	33,588	5,400,950
Atmos Energy Corp.....	19,160	2,054,335
# Avangrid, Inc.....	10,807	504,903
Brookfield Renewable Corp., Class A.....	35,412	1,211,799
California Water Service Group.....	19,575	1,215,412
Chesapeake Utilities Corp.....	3,028	412,444
Clearway Energy, Inc., Class A.....	5,815	179,393
# Clearway Energy, Inc., Class C.....	10,478	352,899
Consolidated Edison, Inc.....	31,905	2,758,187
Consolidated Water Co. Ltd.....	2,963	30,104
Essential Utilities, Inc.....	95,695	4,664,174
Eversource Energy.....	63,884	5,716,979
Genie Energy Ltd., Class B.....	2,902	14,597
Global Water Resources, Inc.....	1,296	19,907
Macquarie Infrastructure Holdings LLC.....	8,296	29,949
Middlesex Water Co.....	5,025	508,731
New Jersey Resources Corp.....	48,614	1,954,769
Northwest Natural Holding Co.....	6,141	290,715
ONE Gas, Inc.....	9,392	731,543
# Ormat Technologies, Inc.....	34,429	2,346,681
* Pure Cycle Corp.....	1,310	16,794
SJW Group.....	7,228	497,720
# South Jersey Industries, Inc.....	45,017	1,126,325
Southwest Gas Holdings, Inc.....	16,924	1,153,878
Spire, Inc.....	9,440	622,285
#* Sunnova Energy International, Inc.....	48,070	945,056
UGI Corp.....	40,695	1,845,518
Unitil Corp.....	2,002	93,974
York Water Co.....	1,961	89,069
TOTAL UTILITIES.....		<u>37,767,558</u>
TOTAL COMMON STOCKS.....		<u>5,507,891,592</u>
PREFERRED STOCKS — (0.0%)		
INDUSTRIALS — (0.0%)		
(r) WESCO International, Inc., Floating Rate Note, 5-Yr. CMT + 10.325%, FRN, 10.625%.....	4,748	144,719
TOTAL INVESTMENT SECURITIES (Cost \$3,427,482,938).....		<u>5,508,036,311</u>
TEMPORARY CASH INVESTMENTS — (0.2%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	9,757,946	9,757,946
SECURITIES LENDING COLLATERAL — (1.2%)		
@§ The DFA Short Term Investment Fund.....	5,704,620	65,996,747
TOTAL INVESTMENTS — (100.0%) (Cost \$3,503,230,609)^^.....		<u>\$5,583,791,004</u>

U.S. SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services.....	\$ 503,181,904	—	—	\$ 503,181,904
Consumer Discretionary.....	754,622,842	—	\$ 1,154	754,623,996
Consumer Staples.....	308,600,058	—	—	308,600,058
Energy.....	62,082,308	—	—	62,082,308
Financials.....	867,158,100	—	—	867,158,100
Health Care.....	771,444,023	—	82,797	771,526,820
Industrials.....	669,528,015	—	—	669,528,015
Information Technology.....	1,338,958,830	—	—	1,338,958,830
Materials.....	173,873,976	—	—	173,873,976
Real Estate.....	20,590,027	—	—	20,590,027
Utilities.....	37,767,558	—	—	37,767,558
Preferred Stocks				
Industrials.....	144,719	—	—	144,719
Temporary Cash Investments.....	9,757,946	—	—	9,757,946
Securities Lending Collateral.....	—	\$65,996,747	—	65,996,747
TOTAL.....	\$5,517,710,306	\$65,996,747	\$83,951[^]	\$5,583,791,004

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (98.6%)		
COMMUNICATION SERVICES — (4.1%)		
* AMC Networks, Inc., Class A.....	4,650	\$ 198,230
ATN International, Inc.....	3,032	120,310
* Audacy, Inc.....	25,735	62,279
* Ballantyne Strong, Inc.....	2,277	6,831
* Boston Omaha Corp., Class A.....	5,165	136,304
* Cars.com, Inc.....	9,128	142,214
* comScore, Inc.....	18,111	54,876
* Consolidated Communications Holdings, Inc.....	18,875	135,711
* Cumulus Media, Inc., Class A.....	3,428	35,137
* Daily Journal Corp.....	264	85,533
* DHI Group, Inc.....	10,038	54,004
* EchoStar Corp., Class A.....	6,558	155,359
* Emerald Holding, Inc.....	198	645
Entravision Communications Corp., Class A.....	12,100	73,326
EW Scripps Co., Class A.....	13,473	276,197
#* Fluent, Inc.....	8,675	13,880
* Gaia, Inc.....	2,180	16,001
* Gannett Co., Inc.....	25,615	124,489
Gray Television, Inc.....	13,602	283,602
* Hemisphere Media Group, Inc.....	2,724	17,679
* iHeartMedia, Inc., Class A.....	5,695	114,754
* IMAX Corp.....	4,665	80,471
John Wiley & Sons, Inc., Class A.....	6,246	316,985
Liberty Latin America Ltd., Class A.....	8,554	93,581
* Liberty Latin America Ltd., Class C.....	32,562	351,995
* Liberty Media Corp.-Liberty Formula One, Class A.....	3,428	187,854
* Liberty Media Corp.-Liberty Formula One, Class C.....	20,057	1,208,033
* Lions Gate Entertainment Corp., Class A.....	15,008	235,325
* Lions Gate Entertainment Corp., Class B.....	24,260	353,711
* Loyalty Ventures, Inc.....	2,396	70,227
Lumen Technologies, Inc.....	117,521	1,452,560
#* Madison Square Garden Entertainment Corp.....	5,013	355,071
#* Marcus Corp.....	4,930	83,071
News Corp., Class A.....	55,009	1,223,400
News Corp., Class B.....	27,756	617,293
Nexstar Media Group, Inc., Class A.....	5,409	894,540
* QuinStreet, Inc.....	5,800	93,322
* Reading International, Inc., Class A.....	3,100	13,795
Saga Communications, Inc., Class A.....	900	19,962
* Salem Media Group, Inc.....	3,530	11,367
Scholastic Corp.....	8,136	333,739
Shenandoah Telecommunications Co.....	8,648	196,915
TEGNA, Inc.....	36,705	710,609
Telephone & Data Systems, Inc.....	19,648	389,030
#* Thryv Holdings, Inc.....	836	27,112
* Townsquare Media, Inc., Class A.....	1,569	20,679
* TrueCar, Inc.....	18,900	65,016
* U.S. Cellular Corp.....	6,251	191,406
* Urban One, Inc.....	4,894	21,999
* Urban One, Inc.....	1,927	10,483
* WideOpenWest, Inc.....	5,357	99,694
* Yelp, Inc.....	8,208	283,504

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
COMMUNICATION SERVICES — (Continued)		
* Ziff Davis, Inc.....	320	\$ 33,619
TOTAL COMMUNICATION SERVICES.....		<u>12,153,729</u>
CONSUMER DISCRETIONARY — (15.2%)		
* 1-800-Flowers.com, Inc., Class A.....	2,960	50,409
Aaron's Co., Inc.....	583	12,342
* Abercrombie & Fitch Co., Class A.....	8,909	347,451
* Academy Sports & Outdoors, Inc.....	8,539	332,167
Acushnet Holdings Corp.....	10,383	484,886
* Adient PLC.....	8,419	353,345
* Adtalem Global Education, Inc.....	12,698	373,575
* American Axle & Manufacturing Holdings, Inc.....	33,427	272,096
# American Eagle Outfitters, Inc.....	18,082	412,812
* American Outdoor Brands, Inc.....	4,900	81,242
* American Public Education, Inc.....	4,851	103,763
* America's Car-Mart, Inc.....	1,255	119,125
* Asbury Automotive Group, Inc.....	2,560	412,083
Autoliv, Inc.....	10,051	995,451
* AutoNation, Inc.....	11,331	1,235,079
* Barnes & Noble Education, Inc.....	9,000	54,180
Bassett Furniture Industries, Inc.....	2,027	37,621
* Beazer Homes USA, Inc.....	5,894	107,507
* Bed Bath & Beyond, Inc.....	7,676	124,658
Big Lots, Inc.....	5,548	232,517
* Biglari Holdings, Inc., Class B.....	519	61,501
* BJ's Restaurants, Inc.....	3,131	94,212
* Bluegreen Vacations Holding Corp.....	1,737	52,058
BorgWarner, Inc.....	40,040	1,755,754
Build-A-Bear Workshop, Inc.....	3,093	55,179
Caleres, Inc.....	6,200	148,676
* Capri Holdings Ltd.....	4,188	251,573
Carriage Services, Inc.....	2,900	145,928
Carrols Restaurant Group, Inc.....	13,500	33,345
Carter's, Inc.....	228	21,231
Cato Corp., Class A.....	4,000	66,080
* Cavco Industries, Inc.....	1,090	293,690
* Century Casinos, Inc.....	4,256	42,347
Century Communities, Inc.....	6,061	399,117
* Charles & Colvard Ltd.....	3,600	8,676
* Chico's FAS, Inc.....	17,440	82,142
* Chuy's Holdings, Inc.....	4,000	100,840
Columbia Sportswear Co.....	6,112	567,621
* Conn's, Inc.....	5,949	144,382
* Container Store Group, Inc.....	9,425	96,135
»†† Contra Zagg, Inc.....	5,384	485
* Cooper-Standard Holdings, Inc.....	5,005	103,053
Culp, Inc.....	4,000	36,200
Dana, Inc.....	26,191	567,297
Del Taco Restaurants, Inc.....	4,290	53,496
* Delta Apparel, Inc.....	1,231	37,176
* Designer Brands, Inc., Class A.....	8,972	118,161
# Dick's Sporting Goods, Inc.....	1,825	210,605
Dillard's, Inc., Class A.....	1,692	429,294
* Dorman Products, Inc.....	3,408	319,091
* Duluth Holdings, Inc., Class B.....	4,385	66,126
* El Pollo Loco Holdings, Inc.....	7,280	97,115
Escalade, Inc.....	2,040	29,172
Ethan Allen Interiors, Inc.....	4,602	116,016
* Fiesta Restaurant Group, Inc.....	5,300	50,191

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	1,729	\$ 43,069
	17,267	771,490
*	10,434	115,713
	1,878	94,031
#*	2,414	21,316
*	5,789	100,034
	21,568	389,734
*	2,821	181,475
*	663	57,940
*	8,794	238,933
*	39,454	817,881
*	14,189	125,715
	715	425,511
*	4,891	409,279
*	12,789	302,844
	2,605	442,355
	8,357	192,378
	19,231	664,816
	4,652	137,327
	2,907	179,217
	2,075	45,733
*	4,700	84,647
*	5,374	29,235
*	3,151	206,454
	1,628	146,878
	15,696	663,156
	24,600	1,468,866
*	2,662	55,955
*	5,094	93,373
	31,743	401,549
	7,975	292,762
#*	2,255	36,621
	2,772	341,427
	8,868	1,483,794
*	4,416	109,340
	2,429	96,796
*	2,733	340,286
	3,866	59,923
*	5,804	39,757
	3,648	1,065,690
*	5,136	74,164
	38,710	990,976
*	2,240	147,078
*	3,782	177,981
	74	12,016
	12,874	652,583
*	10,379	94,968
*	8,972	1,416,410
*	1,391	86,103
	3,573	177,685
*	3,901	64,484
	3,066	113,657
#*	1,126	46,031
*	4,315	22,006
	53,170	1,234,076
*	8,329	368,392
#*	5,530	265,108
#	700	36,197
	1,837	151,350

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
	2,650	\$ 170,660
#*	13,801	629,464
	13,166	1,338,061
*	13,201	145,475
*	28,980	221,117
	31,707	1,670,642
	11,618	1,103,826
	68,168	479,221
	244	27,045
	1,296	90,552
*	2,129	31,403
	3,190	134,458
	1,297	55,486
	3,639	124,308
	6,522	561,740
*	11,753	493,626
*	2,457	165,454
	3,132	159,763
*	8,200	89,872
	3,888	186,119
*	3,103	58,554
	4,171	248,842
	1,038	39,330
*	7,287	255,555
	2,930	59,860
	1,792	68,006
*	21,908	672,357
*	10,758	464,100
	7,724	730,613
	6,519	43,091
	4,575	60,298
	19,891	1,172,972
*	1,668	76,027
*	20,215	481,319
*	3,400	64,634
*	2,525	89,612
*	6,320	45,883
*	17,130	491,974
*	6,400	52,416
*	4,213	46,554
	1,900	44,460
	439	92,273
#	6,098	393,443
*	5,060	227,447
TOTAL CONSUMER DISCRETIONARY.....		<u>45,558,751</u>
CONSUMER STAPLES — (4.0%)		
	8,825	336,233
	2,939	121,704
	4,466	838,759
*	2,300	106,697
*	7,343	318,172
*	3,602	229,700
	9,310	426,398
*	5,200	33,228
	7,738	215,349
#*	7,531	191,137
*	7,585	277,080
#*	4,587	31,834

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
* Hostess Brands, Inc.....	21,620	\$ 443,642
Ingles Markets, Inc., Class A.....	2,403	184,863
Inter Parfums, Inc.....	1,555	153,898
J M Smucker Co.....	5,040	708,523
J&J Snack Foods Corp.....	1,609	244,069
* Landec Corp.....	5,752	61,834
* Lifevantage Corp.....	2,900	18,647
# MGP Ingredients, Inc.....	1,548	117,122
Molson Coors Beverage Co., Class B.....	34,081	1,624,301
Natural Grocers by Vitamin Cottage, Inc.....	6,617	96,608
Nature's Sunshine Products, Inc.....	3,963	69,907
Nu Skin Enterprises, Inc., Class A.....	7,665	369,376
Oil-Dri Corp. of America.....	612	20,820
* Post Holdings, Inc.....	10,598	1,121,480
PriceSmart, Inc.....	4,000	285,640
#* Rite Aid Corp.....	10,287	109,145
* Seneca Foods Corp., Class A.....	1,485	69,424
* Simply Good Foods Co.....	12,856	452,917
SpartanNash Co.....	6,855	168,427
Spectrum Brands Holdings, Inc.....	3,049	272,520
* Sprouts Farmers Market, Inc.....	15,186	412,148
Tootsie Roll Industries, Inc.....	6,301	213,919
* TreeHouse Foods, Inc.....	11,248	435,635
* U.S. Foods Holding Corp.....	14,801	521,883
* United Natural Foods, Inc.....	9,788	379,579
Village Super Market, Inc., Class A.....	1,820	41,587
Weis Markets, Inc.....	4,612	277,827
* Whole Earth Brands, Inc.....	6,182	58,605
TOTAL CONSUMER STAPLES.....		<u>12,060,637</u>
ENERGY — (2.8%)		
Archrock, Inc.....	35,434	299,063
Brigham Minerals, Inc., Class A.....	7,981	172,709
* ChampionX Corp.....	21,666	485,318
* Clean Energy Fuels Corp.....	40,040	243,043
CVR Energy, Inc.....	10,887	212,623
* Delek U.S. Holdings, Inc.....	13,072	202,877
* DMC Global, Inc.....	1,986	80,115
* Dril-Quip, Inc.....	6,081	153,788
* DTE Midstream LLC.....	8,334	430,868
* Expro Group Holdings NV.....	9,573	149,913
* Exterran Corp.....	4,343	23,713
Falcon Minerals Corp.....	8,074	41,743
* Forum Energy Technologies, Inc.....	1,232	24,049
* FTS International, Inc., Class A.....	1,699	44,769
* Helix Energy Solutions Group, Inc.....	30,691	108,339
Helmerich & Payne, Inc.....	16,258	466,605
HollyFrontier Corp.....	27,751	975,725
* Liberty Oilfield Services, Inc., Class A.....	23,184	280,526
* Nabors Industries Ltd.....	1,389	143,775
NACCO Industries, Inc., Class A.....	800	24,400
* Natural Gas Services Group, Inc.....	3,428	36,920
* Newpark Resources, Inc.....	21,372	75,871
* NexTier Oilfield Solutions, Inc.....	45,780	275,596
NOV, Inc.....	3,923	64,416
* Oceaneering International, Inc.....	12,885	167,892
* Oil States International, Inc.....	11,039	69,214
* Overseas Shipholding Group, Inc., Class A.....	4,410	7,629
Patterson-UTI Energy, Inc.....	41,922	417,543

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* PBF Energy, Inc., Class A.....	21,491	\$ 340,417
* ProPetro Holding Corp.....	17,514	184,072
* Renewable Energy Group, Inc.....	8,799	354,248
* REX American Resources Corp.....	1,148	110,702
* RPC, Inc.....	37,932	224,178
* Select Energy Services, Inc., Class A.....	19,125	127,564
* Solaris Oilfield Infrastructure, Inc., Class A.....	4,372	33,708
* Technip Energies NV, ADR.....	4,193	63,859
* TechnipFMC PLC.....	60,261	391,094
* TETRA Technologies, Inc.....	16,190	47,437
* Transocean Ltd.....	73,941	232,914
* U.S. Silica Holdings, Inc.....	14,353	137,071
* Weatherford International PLC.....	5,955	178,650
* World Fuel Services Corp.....	7,400	208,754
TOTAL ENERGY.....		<u>8,313,710</u>
FINANCIALS — (29.0%)		
1st Source Corp.....	3,813	190,192
ACNB Corp.....	381	12,341
Alerus Financial Corp.....	3,109	88,094
* Alleghany Corp.....	1,912	1,269,568
Allegiance Bancshares, Inc.....	6,784	298,700
Amalgamated Financial Corp.....	4,832	82,192
A-Mark Precious Metals, Inc.....	782	48,406
* Ambac Financial Group, Inc.....	12,000	170,040
Amerant Bancorp, Inc.....	4,028	136,952
American Equity Investment Life Holding Co.....	24,109	991,844
American Financial Group, Inc.....	4,659	606,975
American National Bankshares, Inc.....	3,483	131,657
American National Group, Inc.....	1,851	349,450
Ameris Bancorp.....	11,692	576,533
AMERISAFE, Inc.....	1,990	104,515
Ames National Corp.....	1,467	35,692
Apollo Global Management, Inc.....	19,606	1,372,420
Argo Group International Holdings Ltd.....	5,171	293,609
Arrow Financial Corp.....	4,585	162,217
* AssetMark Financial Holdings, Inc.....	2,767	66,380
Associated Banc-Corp.....	23,404	559,356
Associated Capital Group, Inc., Class A.....	306	13,739
Assurant, Inc.....	130	19,826
Assured Guaranty Ltd.....	10,225	544,890
* Atlantic Capital Bancshares, Inc.....	4,903	147,678
Atlantic Union Bankshares Corp.....	14,096	573,989
Axis Capital Holdings Ltd.....	10,823	616,695
* Axos Financial, Inc.....	6,130	315,695
Banc of California, Inc.....	11,839	228,729
BancFirst Corp.....	3,264	244,637
* Bancorp, Inc.....	8,702	259,494
Bank of Marin Bancorp.....	2,756	102,771
Bank of NT Butterfield & Son Ltd.....	4,940	181,051
Bank of Princeton.....	25	759
Bank OZK.....	17,831	835,382
BankFinancial Corp.....	3,100	33,418
BankUnited, Inc.....	13,055	545,046
Bankwell Financial Group, Inc.....	797	26,963
Banner Corp.....	5,341	331,730
Bar Harbor Bankshares.....	2,869	87,619
* Baycom Corp.....	1,527	31,762
BCB Bancorp, Inc.....	2,387	40,579

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Berkshire Hills Bancorp, Inc.....	7,332	\$ 216,954
Blue Ridge Bankshares, Inc.....	2,000	36,480
BOK Financial Corp.....	8,945	917,310
* Bridgewater Bancshares, Inc.....	2,992	53,228
* Brighthouse Financial, Inc.....	11,053	601,836
Brookline Bancorp, Inc.....	12,056	206,158
Business First Bancshares, Inc.....	3,594	98,655
Byline Bancorp, Inc.....	6,607	171,782
C&F Financial Corp.....	728	37,252
Cadence Bank.....	24,444	761,919
Cambridge Bancorp.....	700	62,678
Camden National Corp.....	2,799	138,998
* Cannae Holdings, Inc.....	12,965	387,265
Capital Bancorp, Inc.....	1,366	35,297
Capital City Bank Group, Inc.....	3,105	85,884
Capitol Federal Financial, Inc.....	21,300	237,069
Capstar Financial Holdings, Inc.....	3,908	83,827
* Carter Bankshares, Inc.....	4,201	64,653
Cathay General Bancorp.....	10,982	495,947
CBTX, Inc.....	4,508	132,670
Central Pacific Financial Corp.....	5,022	146,140
Central Valley Community Bancorp.....	1,568	35,123
Chemung Financial Corp.....	124	5,683
Citizens & Northern Corp.....	2,685	67,447
City Holding Co.....	1,775	142,373
Civista Bancshares, Inc.....	2,830	68,231
CNA Financial Corp.....	7,278	334,133
CNB Financial Corp.....	2,890	77,192
Codorus Valley Bancorp, Inc.....	1,949	42,254
Columbia Banking System, Inc.....	11,407	396,621
* Columbia Financial, Inc.....	3,658	77,440
Comerica, Inc.....	11,881	1,102,319
Community Bank System, Inc.....	1,981	141,483
Community Financial Corp.....	1,132	44,827
Community Trust Bancorp, Inc.....	3,121	137,917
ConnectOne Bancorp, Inc.....	5,891	188,571
* Consumer Portfolio Services, Inc.....	5,067	60,044
Cowen, Inc., Class A.....	3,805	120,542
* CrossFirst Bankshares, Inc.....	7,329	113,306
* Customers Bancorp, Inc.....	4,291	250,165
CVB Financial Corp.....	19,055	419,782
Dime Community Bancshares, Inc.....	6,260	218,850
Donegal Group, Inc., Class A.....	4,470	64,145
* Donnelley Financial Solutions, Inc.....	3,460	128,781
Eagle Bancorp Montana, Inc.....	1,400	31,920
Eagle Bancorp, Inc.....	4,536	272,024
* eHealth, Inc.....	454	9,920
#* Elevate Credit, Inc.....	7,023	20,648
Employers Holdings, Inc.....	5,582	218,256
#* Encore Capital Group, Inc.....	4,633	298,829
* Enova International, Inc.....	5,569	224,319
* Enstar Group Ltd.....	2,315	613,660
Enterprise Bancorp, Inc.....	1,700	72,573
Enterprise Financial Services Corp.....	5,013	248,344
Equitable Holdings, Inc.....	25,104	844,499
Equity Bancshares, Inc., Class A.....	3,209	102,881
* Esquire Financial Holdings, Inc.....	631	21,751
Essent Group Ltd.....	14,201	648,134
Evans Bancorp, Inc.....	496	21,120

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	5,223	\$1,480,198
*	11,400	68,058
	4,131	72,086
	5,211	231,994
	1,099	133,858
	14,038	706,813
	3,153	101,653
	14,743	1,098,501
	30,391	442,189
	4,827	211,954
	700	22,498
	3,443	124,189
	3,522	51,597
	8,235	229,592
	1,650	55,572
	688	536,007
	13,593	225,100
	3,420	106,738
	600	12,684
	14,128	356,167
	1,600	71,824
	4,664	121,964
	18,650	528,727
	73,264	1,253,547
	2,190	110,069
#	6,247	229,577
	7,949	337,276
	3,189	131,227
	16,767	348,251
	1,286	28,665
	4,840	106,044
*	1,176	38,455
	7,678	347,429
	5,806	137,080
	51,084	660,008
	1,556	51,690
	23,776	426,779
*	585	11,817
*	67,960	265,044
	2,736	108,346
	1,276	66,263
	1,156	30,079
	12,656	1,294,709
	2,614	155,115
	6,165	190,375
*	1,177	37,323
*	7,969	57,696
	880	31,275
	11,857	625,101
	5,806	156,065
	2,953	407,396
	9,406	133,565
	289	5,378
	6,344	330,078
	11,010	137,185
	6,181	149,951
	6,378	39,735
	1,954	75,913
	22,111	520,935

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
HomeStreet, Inc.....	3,600	\$ 175,500
Hope Bancorp, Inc.....	18,697	313,175
Horace Mann Educators Corp.....	6,092	231,557
Horizon Bancorp, Inc.....	5,912	126,103
Independence Holding Co.....	842	47,952
Independent Bank Corp.....	5,710	481,638
Independent Bank Corp.....	4,107	100,539
Independent Bank Group, Inc.....	6,217	471,995
International Bancshares Corp.....	9,055	380,582
Invesco Ltd.....	55,764	1,263,612
Investar Holding Corp.....	2,226	42,784
Investors Bancorp, Inc.....	29,332	478,698
Investors Title Co.....	193	38,598
James River Group Holdings Ltd.....	5,380	152,362
Janus Henderson Group PLC.....	1,181	43,579
Jefferies Financial Group, Inc.....	33,586	1,230,591
Kearny Financial Corp.....	13,445	173,978
Kemper Corp.....	9,421	565,072
Lakeland Bancorp, Inc.....	10,223	193,521
LCNB Corp.....	2,465	49,423
Level One Bancorp, Inc.....	1,338	53,012
Lincoln National Corp.....	20,605	1,441,938
Luther Burbank Corp.....	8,367	107,349
Macatawa Bank Corp.....	7,536	68,125
* MainStreet Bancshares, Inc.....	866	21,728
Mercantile Bank Corp.....	2,881	110,832
Merchants Bancorp.....	3,175	92,551
Mercury General Corp.....	7,871	430,229
Meridian Corp.....	931	32,818
Meta Financial Group, Inc.....	3,311	196,872
Metrocity Bankshares, Inc.....	700	18,053
* Metropolitan Bank Holding Corp.....	1,215	121,500
MGIC Investment Corp.....	41,737	633,568
Mid Penn Bancorp, Inc.....	1,947	58,118
Midland States Bancorp, Inc.....	4,136	119,406
MidWestOne Financial Group, Inc.....	3,040	97,067
* Mr Cooper Group, Inc.....	10,331	414,790
MVB Financial Corp.....	1,463	58,549
National Bank Holdings Corp., Class A.....	3,900	177,060
National Bankshares, Inc.....	833	29,938
National Western Life Group, Inc., Class A.....	544	116,345
Navient Corp.....	23,810	415,008
NBT Bancorp, Inc.....	6,220	240,590
Nelnet, Inc., Class A.....	3,794	335,883
New York Community Bancorp, Inc.....	59,693	696,020
* Nicolet Bankshares, Inc.....	1,507	140,287
* NMI Holdings, Inc., Class A.....	12,415	307,147
Northeast Bank.....	1,916	69,972
Northfield Bancorp, Inc.....	8,482	133,676
Northrim BanCorp, Inc.....	1,300	57,122
Northwest Bancshares, Inc.....	18,271	257,804
Norwood Financial Corp.....	406	11,287
OceanFirst Financial Corp.....	8,455	191,929
* Ocwen Financial Corp.....	1,500	55,020
OFG Bancorp.....	7,207	199,418
Old National Bancorp.....	24,394	447,142
Old Republic International Corp.....	41,176	1,055,341
Old Second Bancorp, Inc.....	4,800	64,464
OneMain Holdings, Inc.....	13,424	693,484

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
OP Bancorp.	4,129	\$ 58,962
* Oportun Financial Corp.	3,323	59,847
Oppenheimer Holdings, Inc., Class A.	2,246	95,208
Origin Bancorp, Inc.	4,142	176,946
Orrstown Financial Services, Inc.	807	19,973
Pacific Premier Bancorp, Inc.	13,590	519,817
PacWest Bancorp.	15,326	711,586
Park National Corp.	1,377	186,528
Parke Bancorp, Inc.	1,244	30,130
PCB Bancorp.	726	16,328
PCSB Financial Corp.	2,813	52,547
Peapack-Gladstone Financial Corp.	3,296	121,425
Penns Woods Bancorp, Inc.	542	13,268
PennyMac Financial Services, Inc.	8,413	527,495
Peoples Bancorp, Inc.	4,121	136,611
Peoples Financial Services Corp.	1,092	55,397
People's United Financial, Inc.	49,407	957,508
Pinnacle Financial Partners, Inc.	8,361	808,592
Popular, Inc.	10,427	929,776
* PRA Group, Inc.	6,426	298,809
Preferred Bank.	1,600	124,896
Premier Financial Corp.	5,582	166,623
Primis Financial Corp.	4,940	73,408
ProAssurance Corp.	7,883	188,877
* Professional Holding Corp., Class A.	930	18,833
Prosperity Bancshares, Inc.	12,293	900,462
Provident Bancorp, Inc.	2,278	41,186
Provident Financial Services, Inc.	11,383	275,127
QCR Holdings, Inc.	2,800	159,712
Radian Group, Inc.	26,144	585,364
RBB Bancorp.	3,131	84,506
Red River Bancshares, Inc.	588	30,558
Regional Management Corp.	1,830	92,891
Reinsurance Group of America, Inc.	8,568	983,863
RenaissanceRe Holdings Ltd.	5,886	925,103
Renasant Corp.	7,895	290,378
Republic Bancorp, Inc., Class A.	3,181	155,933
* Republic First Bancorp, Inc.	10,589	45,533
Richmond Mutual BanCorp, Inc.	550	8,855
Riverview Bancorp, Inc.	4,900	36,995
S&T Bancorp, Inc.	5,811	179,037
Safety Insurance Group, Inc.	2,264	186,395
Sandy Spring Bancorp, Inc.	6,895	326,202
Seacoast Banking Corp. of Florida.	6,216	226,884
* Security National Financial Corp., Class A.	2,457	22,924
Selective Insurance Group, Inc.	3,087	243,564
Shore Bancshares, Inc.	4,448	87,804
Sierra Bancorp.	3,100	82,243
Simmons First National Corp., Class A.	16,430	469,898
* SiriusPoint Ltd.	10,182	86,242
SmartFinancial, Inc.	3,223	86,409
South Plains Financial, Inc.	2,245	64,948
South State Corp.	8,953	755,723
* Southern First Bancshares, Inc.	900	52,740
Southern Missouri Bancorp, Inc.	600	33,180
Southside Bancshares, Inc.	3,285	137,642
Spirit of Texas Bancshares, Inc.	2,510	69,878
State Auto Financial Corp.	4,900	253,330
Sterling Bancorp.	24,654	648,154

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Stewart Information Services Corp.....	2,699	\$ 192,790
Stifel Financial Corp.....	16,486	1,234,801
* StoneX Group, Inc.....	2,890	189,613
Synovus Financial Corp.....	19,801	985,298
Territorial Bancorp, Inc.....	2,739	67,763
* Texas Capital Bancshares, Inc.....	7,328	459,466
Timberland Bancorp, Inc.....	1,300	36,114
Tiptree, Inc.....	5,967	73,931
Tompkins Financial Corp.....	1,660	132,070
Towne Bank.....	10,323	323,936
TriCo Bancshares.....	4,460	193,876
* TriState Capital Holdings, Inc.....	5,600	176,904
* Triumph Bancorp, Inc.....	1,718	150,291
TrustCo Bank Corp. NY.....	3,346	113,429
Trustmark Corp.....	8,804	286,834
UMB Financial Corp.....	2,101	206,843
Umpqua Holdings Corp.....	29,883	606,027
United Bankshares, Inc.....	18,037	637,247
United Community Banks, Inc.....	12,449	440,570
United Fire Group, Inc.....	4,294	107,092
United Insurance Holdings Corp.....	9,402	37,984
Unity Bancorp, Inc.....	1,986	59,064
Universal Insurance Holdings, Inc.....	6,100	105,164
Univest Financial Corp.....	4,948	149,083
Unum Group.....	26,052	661,200
Valley National Bancorp.....	55,247	769,038
Veritex Holdings, Inc.....	5,634	226,205
Voya Financial, Inc.....	14,895	1,012,264
Washington Federal, Inc.....	9,639	337,558
Washington Trust Bancorp, Inc.....	1,743	99,490
Waterstone Financial, Inc.....	5,700	116,394
Webster Financial Corp.....	920	52,265
WesBanco, Inc.....	9,368	332,470
West BanCorp, Inc.....	1,689	49,859
Westamerica BanCorp.....	4,034	234,295
Western New England Bancorp, Inc.....	5,200	47,216
Westwood Holdings Group, Inc.....	546	10,429
White Mountains Insurance Group Ltd.....	450	468,432
Wintrust Financial Corp.....	7,430	728,660
WSFS Financial Corp.....	8,995	471,158
Zions Bancorp NA.....	21,014	1,425,169
TOTAL FINANCIALS.....		<u>86,933,144</u>
HEALTH CARE — (6.7%)		
#* 2seventy bio, Inc.....	1,391	25,970
* Acadia Healthcare Co., Inc.....	10,810	569,146
* Actinium Pharmaceuticals, Inc.....	1,500	8,115
* Addus HomeCare Corp.....	4,539	362,348
* Agios Pharmaceuticals, Inc.....	8,153	251,846
#* Akebia Therapeutics, Inc.....	12,576	25,026
* AlerisLife, Inc.....	4,274	12,566
* Alkermes PLC.....	7,767	198,059
* Allscripts Healthcare Solutions, Inc.....	39,945	807,688
#* Altimune, Inc.....	1,745	14,082
* Amphastar Pharmaceuticals, Inc.....	8,758	202,222
* AnaptysBio, Inc.....	4,199	134,242
* AngioDynamics, Inc.....	7,616	164,734
* ANI Pharmaceuticals, Inc.....	2,063	83,386
* Anika Therapeutics, Inc.....	3,237	102,937

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Annexon, Inc.....	401	\$ 3,008
* Artivion, Inc.....	5,856	104,237
#* Assembly Biosciences, Inc.....	6,700	12,462
* Athenex, Inc.....	6,629	6,762
#* Athira Pharma, Inc.....	4,036	41,571
* Avanos Medical, Inc.....	9,601	290,526
* Avidity Biosciences, Inc.....	5,077	84,380
* BioDelivery Sciences International, Inc.....	6,571	24,050
#* Bluebird Bio, Inc.....	5,571	43,955
* Brookdale Senior Living, Inc.....	32,377	171,274
* Cara Therapeutics, Inc.....	7,752	89,768
* Catalyst Biosciences, Inc.....	2,286	1,326
* Catalyst Pharmaceuticals, Inc.....	13,815	79,574
#* CbdMD, Inc.....	4,600	4,784
* Chinook Therapeutics, Inc.....	6,177	79,683
* Collegium Pharmaceutical, Inc.....	5,136	91,678
* Computer Programs & Systems, Inc.....	2,566	72,669
* Corvus Pharmaceuticals, Inc.....	9,288	16,718
* Covetrus, Inc.....	17,837	322,315
* Cross Country Healthcare, Inc.....	5,716	122,951
* Cycleron Therapeutics, Inc.....	3,096	4,087
* Cymbay Therapeutics, Inc.....	12,538	37,363
#* Dyne Therapeutics, Inc.....	2,148	15,938
* Eagle Pharmaceuticals, Inc.....	1,429	65,648
#* Eiger BioPharmaceuticals, Inc.....	4,762	20,572
* Elanco Animal Health, Inc.....	34,400	895,776
* Electromed, Inc.....	666	8,625
* Emergent BioSolutions, Inc.....	8,675	405,990
* Enanta Pharmaceuticals, Inc.....	2,209	131,259
* Encompass Health Corp.....	6,190	384,028
* Envista Holdings Corp.....	28,724	1,242,026
* Enzo Biochem, Inc.....	10,600	34,132
* Evolent Health, Inc., Class A.....	558	13,230
* FONAR Corp.....	1,044	16,213
* GlycoMimetics, Inc.....	6,500	7,735
* Harvard Bioscience, Inc.....	4,000	23,280
* HealthEquity, Inc.....	527	28,163
* HealthStream, Inc.....	4,374	106,507
* Heat Biologics, Inc.....	2,400	7,008
* Henry Schein, Inc.....	2,140	161,142
* Heska Corp.....	168	23,113
* Homology Medicines, Inc.....	7,851	29,206
* ICU Medical, Inc.....	207	44,166
* Ideaya Biosciences, Inc.....	3,913	64,838
* Immunicon, Inc.....	1,080	12,733
* Immunovant, Inc.....	15,252	106,611
* Innoviva, Inc.....	12,131	194,460
* Inogen, Inc.....	2,793	83,036
* Integer Holdings Corp.....	4,068	318,972
* IntriCon Corp.....	2,698	39,472
#* Invacare Corp.....	7,557	17,003
* Ironwood Pharmaceuticals, Inc.....	8,973	100,049
* Jazz Pharmaceuticals PLC.....	8,822	1,225,464
* Jounce Therapeutics, Inc.....	9,702	72,571
* Kura Oncology, Inc.....	11,799	166,248
#* Lannett Co., Inc.....	701	1,073
* LENSAR, Inc.....	858	5,114
* LHC Group, Inc.....	3,089	383,345
* Ligand Pharmaceuticals, Inc.....	1,546	192,678

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* MEDNAX, Inc.....	11,057	\$ 270,344
* Meridian Bioscience, Inc.....	5,100	106,335
* Merit Medical Systems, Inc.....	6,632	367,744
Mesa Laboratories, Inc.....	549	156,097
#* Mustang Bio, Inc.....	23,000	27,140
* Myriad Genetics, Inc.....	726	19,087
National HealthCare Corp.....	2,447	160,034
* Natus Medical, Inc.....	6,418	147,871
* NextCure, Inc.....	6,734	37,508
* NextGen Healthcare, Inc.....	12,188	235,350
* NuVasive, Inc.....	5,211	271,024
* Opiant Pharmaceuticals, Inc.....	1,108	27,689
#* OPKO Health, Inc.....	76,985	240,963
* OraSure Technologies, Inc.....	13,341	118,068
Organon & Co.....	933	29,772
* Orgenesis, Inc.....	1,208	3,781
* Orthofix Medical, Inc.....	3,771	114,638
Owens & Minor, Inc.....	9,081	382,219
* Pacira BioSciences, Inc.....	2,337	146,693
Patterson Cos., Inc.....	12,151	348,612
*»†† PDL BioPharma, Inc.....	11,311	38,797
Perrigo Co. PLC.....	23,116	880,026
#* PetIQ, Inc.....	2,385	48,749
Phibro Animal Health Corp., Class A.....	2,200	42,460
* Poseida Therapeutics, Inc.....	2,349	11,158
Premier, Inc., Class A.....	9,664	369,358
* Prestige Consumer Healthcare, Inc.....	6,139	346,547
* Prothena Corp. PLC.....	2,582	87,995
* Quidel Corp.....	2,364	244,343
* Replimune Group, Inc.....	1,436	28,476
* SeaSpine Holdings Corp.....	6,558	78,565
Select Medical Holdings Corp.....	17,001	394,933
* Sharps Compliance Corp.....	2,000	13,500
* Sio Gene Therapies, Inc.....	4,300	5,031
* Supernus Pharmaceuticals, Inc.....	8,338	257,227
* Surface Oncology, Inc.....	9,112	34,170
* Sutro Biopharma, Inc.....	8,381	89,509
* Taro Pharmaceutical Industries Ltd.....	4,084	191,213
* Tempest Therapeutics, Inc.....	1,500	5,985
* Triple-S Management Corp.....	4,083	146,947
* Turning Point Therapeutics, Inc.....	1,513	56,329
* United Therapeutics Corp.....	669	135,051
Universal Health Services, Inc., Class B.....	12,877	1,674,783
Utah Medical Products, Inc.....	400	37,628
* Vanda Pharmaceuticals, Inc.....	10,932	165,729
#* Varex Imaging Corp.....	6,141	160,280
* Viking Therapeutics, Inc.....	12,088	44,846
* XBiotech, Inc.....	5,691	61,292
* Zynerva Pharmaceuticals, Inc.....	8,100	21,141
TOTAL HEALTH CARE.....		<u>20,197,969</u>
INDUSTRIALS — (19.1%)		
* AAR Corp.....	6,206	249,916
* ABM Industries, Inc.....	12,753	531,673
* Acacia Research Corp.....	3,095	13,927
ACCO Brands Corp.....	18,010	146,601
Acme United Corp.....	800	26,400
Acuity Brands, Inc.....	4,262	816,301
ADT, Inc.....	41,671	316,283

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
AECOM.....	279	\$ 19,287
* AeroVironment, Inc.....	1,882	107,123
AGCO Corp.....	8,585	1,006,162
Air Lease Corp.....	18,860	750,817
Alamo Group, Inc.....	2,765	389,450
Albany International Corp., Class A.....	5,156	431,609
Allied Motion Technologies, Inc.....	3,600	129,060
* Alta Equipment Group, Inc.....	4,413	60,149
Altra Industrial Motion Corp.....	11,504	555,413
AMERCO.....	2,043	1,244,085
American Woodmark Corp.....	3,913	234,506
* API Group Corp.....	3,659	81,596
Apogee Enterprises, Inc.....	7,001	312,595
Applied Industrial Technologies, Inc.....	2,086	204,386
ARC Document Solutions, Inc.....	15,000	49,350
ArcBest Corp.....	4,813	425,662
Arcosa, Inc.....	8,538	398,383
Argan, Inc.....	3,158	117,320
* Armstrong Flooring, Inc.....	4,300	8,342
* ASGN, Inc.....	6,242	717,018
Astec Industries, Inc.....	5,604	354,677
* Astronics Corp.....	4,923	59,224
AZZ, Inc.....	4,534	215,728
Barnes Group, Inc.....	9,545	431,148
Barrett Business Services, Inc.....	1,644	105,216
* Beacon Roofing Supply, Inc.....	9,961	546,560
BGSF, Inc.....	1,600	21,776
* BlueLinx Holdings, Inc.....	1,385	99,221
Boise Cascade Co.....	5,492	385,648
Brady Corp., Class A.....	5,472	284,106
* BrightView Holdings, Inc.....	17,996	238,807
* Builders FirstSource, Inc.....	25,630	1,742,584
* CACI International, Inc., Class A.....	3,531	873,781
Carlisle Cos., Inc.....	172	38,432
* CBIZ, Inc.....	6,497	250,979
* CECO Environmental Corp.....	10,048	63,403
* Chart Industries, Inc.....	86	10,481
* CIRCOR International, Inc.....	2,900	80,533
* Civeo Corp.....	2,652	57,204
#* Clarivate PLC.....	2,101	34,582
* Colfax Corp.....	24,754	1,017,884
Columbus McKinnon Corp.....	4,977	215,405
Comfort Systems USA, Inc.....	2,984	267,903
* Commercial Vehicle Group, Inc.....	5,215	40,364
#* Concrete Pumping Holdings, Inc.....	9,909	81,353
* Construction Partners, Inc., Class A.....	2,068	54,264
* Cornerstone Building Brands, Inc.....	21,869	322,568
* Covenant Logistics Group, Inc.....	2,937	63,792
CRA International, Inc.....	1,236	105,134
Crane Co.....	5,959	616,816
Curtiss-Wright Corp.....	4,799	637,259
Deluxe Corp.....	4,336	130,514
* DLH Holdings Corp.....	1,100	20,636
* Ducommun, Inc.....	2,300	100,625
* DXP Enterprises, Inc.....	3,500	99,925
* Dycom Industries, Inc.....	3,477	293,076
Eastern Co.....	1,042	24,872
EMCOR Group, Inc.....	6,289	749,712
Encore Wire Corp.....	3,629	408,952

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Enerpac Tool Group Corp.....	2,800	\$ 49,980
EnerSys.....	3,813	285,708
Ennis, Inc.....	6,900	130,617
EnPro Industries, Inc.....	3,339	350,662
ESCO Technologies, Inc.....	3,597	286,969
* EVI Industries, Inc.....	201	4,444
Federal Signal Corp.....	6,910	269,628
Flowserve Corp.....	10,750	350,665
#* Fluor Corp.....	15,679	329,886
Forward Air Corp.....	963	102,367
* FTI Consulting, Inc.....	4,062	592,280
* Gates Industrial Corp. PLC.....	25,089	388,127
GATX Corp.....	6,288	656,782
* Gencor Industries, Inc.....	1,912	21,376
* Gibraltar Industries, Inc.....	3,622	198,486
* GMS, Inc.....	5,202	266,238
Gorman-Rupp Co.....	3,500	140,385
Graham Corp.....	3,300	40,722
Granite Construction, Inc.....	7,944	285,825
* Great Lakes Dredge & Dock Corp.....	11,450	156,750
Greenbrier Cos., Inc.....	6,133	247,528
Griffon Corp.....	9,746	218,213
* Harsco Corp.....	14,181	222,642
Healthcare Services Group, Inc.....	1,707	31,050
Heartland Express, Inc.....	14,434	215,933
Heidrick & Struggles International, Inc.....	3,341	146,236
Helios Technologies, Inc.....	3,528	270,351
Herc Holdings, Inc.....	2,811	451,025
* Hill International, Inc.....	9,621	19,531
Hillenbrand, Inc.....	6,381	296,589
HNI Corp.....	4,936	207,016
* Hub Group, Inc., Class A.....	5,129	388,368
* Hudson Global, Inc.....	783	23,396
* Hudson Technologies, Inc.....	8,682	32,384
Huntington Ingalls Industries, Inc.....	1,597	298,958
Hurco Cos., Inc.....	1,672	53,855
* Huron Consulting Group, Inc.....	3,943	173,965
* Huttig Building Products, Inc.....	3,556	32,431
Hyster-Yale Materials Handling, Inc.....	2,869	128,789
ICF International, Inc.....	2,023	190,951
* IES Holdings, Inc.....	3,181	156,823
Insteel Industries, Inc.....	2,642	99,947
Interface, Inc.....	9,515	126,169
* JELD-WEN Holding, Inc.....	11,011	259,860
Kadant, Inc.....	1,148	239,909
Kaman Corp.....	4,698	187,779
* KAR Auction Services, Inc.....	16,113	229,127
Kelly Services, Inc., Class A.....	6,645	113,497
Kennametal, Inc.....	8,844	305,737
Kimball International, Inc., Class B.....	6,820	66,972
* Kirby Corp.....	9,162	597,179
Knight-Swift Transportation Holdings, Inc.....	23,447	1,326,631
Korn Ferry.....	6,514	432,399
* Kratos Defense & Security Solutions, Inc.....	12,713	213,070
* Lawson Products, Inc.....	1,240	60,338
* LB Foster Co., Class A.....	2,470	37,346
Leidos Holdings, Inc.....	4,609	412,275
LSI Industries, Inc.....	6,900	51,336
Luxfer Holdings PLC.....	3,841	65,604

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Maniwoc Co., Inc.....	5,682	\$ 103,696
ManpowerGroup, Inc.....	2,183	228,931
ManTech International Corp., Class A.....	4,691	338,878
Marten Transport Ltd.....	13,239	220,959
* Masonite International Corp.....	679	67,384
#* MasTec, Inc.....	7,782	670,264
* Mastech Digital, Inc.....	560	9,912
* Matrix Service Co.....	8,400	60,984
Matthews International Corp., Class A.....	5,613	197,129
Maxar Technologies, Inc.....	12,752	331,679
* Mayville Engineering Co., Inc.....	3,816	43,769
McGrath RentCorp.....	2,795	213,007
* Mercury Systems, Inc.....	8,690	494,635
* Meritor, Inc.....	6,280	144,754
Miller Industries, Inc.....	2,908	91,515
MillerKnoll, Inc.....	8,419	325,142
* Mistras Group, Inc.....	6,768	45,481
Moog, Inc., Class A.....	5,128	390,959
* MRC Global, Inc.....	13,629	100,991
Mueller Industries, Inc.....	6,487	335,118
Mueller Water Products, Inc., Class A.....	17,072	219,375
* MYR Group, Inc.....	1,318	123,931
Nielsen Holdings PLC.....	38,821	732,164
* NN, Inc.....	8,000	30,480
* Northwest Pipe Co.....	2,042	57,931
* NOW, Inc.....	18,942	168,394
* NV5 Global, Inc.....	1,750	183,032
nVent Electric PLC.....	9,917	343,029
#* Orion Energy Systems, Inc.....	5,080	16,358
* Orion Group Holdings, Inc.....	9,300	29,760
Oshkosh Corp.....	3,418	389,003
Owens Corning.....	899	79,741
* PAM Transportation Services, Inc.....	1,020	71,227
Park Aerospace Corp.....	4,183	56,596
Park-Ohio Holdings Corp.....	2,400	48,576
* Parsons Corp.....	13,449	409,522
* PGT Innovations, Inc.....	6,333	120,264
Powell Industries, Inc.....	2,186	65,274
Prefomed Line Products Co.....	1,126	68,281
Primoris Services Corp.....	8,273	212,782
* Proto Labs, Inc.....	4,523	226,964
* Quad/Graphics, Inc.....	10,500	46,620
Quanex Building Products Corp.....	6,748	147,039
Quanta Services, Inc.....	3,439	353,254
* Radiant Logistics, Inc.....	12,253	76,091
* RCM Technologies, Inc.....	1,800	12,348
Regal Rexnord Corp.....	2,566	406,660
* Resideo Technologies, Inc.....	25,451	630,676
Resources Connection, Inc.....	5,808	101,233
REV Group, Inc.....	12,623	169,527
Rush Enterprises, Inc., Class A.....	6,608	349,035
Rush Enterprises, Inc., Class B.....	1,970	99,958
Ryder System, Inc.....	7,719	564,954
Schneider National, Inc., Class B.....	13,371	342,298
Science Applications International Corp.....	6,204	508,914
* Sensata Technologies Holding PLC.....	19,470	1,116,799
Snap-on, Inc.....	6,228	1,296,981
* SP Plus Corp.....	3,164	89,161
SPX FLOW, Inc.....	4,478	386,004

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Standex International Corp.....	1,332	\$ 132,334
Steelcase, Inc., Class A.....	13,741	169,564
* Sterling Construction Co., Inc.....	3,607	91,654
#* Sunrun, Inc.....	6,266	162,477
* Team, Inc.....	3,400	2,424
Tecnoglass, Inc.....	2,164	44,578
Tennant Co.....	2,006	154,803
Terex Corp.....	7,744	323,080
Textainer Group Holdings Ltd.....	8,602	316,382
* Thermon Group Holdings, Inc.....	5,979	102,540
Timken Co.....	10,151	678,087
* Titan International, Inc.....	6,300	61,425
* Titan Machinery, Inc.....	4,463	137,460
Trinity Industries, Inc.....	16,012	460,025
Triton International Ltd.....	10,998	664,499
* TrueBlue, Inc.....	6,863	182,556
* Tutor Perini Corp.....	9,482	112,836
* U.S. Xpress Enterprises, Inc., Class A.....	7,356	33,176
UFP Industries, Inc.....	7,410	591,763
* Ultralife Corp.....	3,073	16,441
UniFirst Corp.....	1,823	346,534
* Univar Solutions, Inc.....	22,107	585,835
Universal Logistics Holdings, Inc.....	4,902	83,481
* USA Truck, Inc.....	2,800	52,836
* Vectrus, Inc.....	2,310	106,283
* Veritiv Corp.....	1,624	151,162
VSE Corp.....	3,120	160,930
Wabash National Corp.....	7,365	144,501
Werner Enterprises, Inc.....	7,370	328,628
* WESCO International, Inc.....	7,161	872,854
* Willdan Group, Inc.....	2,042	64,241
* WillScot Mobile Mini Holdings Corp.....	27,871	1,032,342
Woodward, Inc.....	48	5,293
Zurn Water Solutions Corp.....	2,375	72,532
TOTAL INDUSTRIALS.....		57,238,643
INFORMATION TECHNOLOGY — (9.5%)		
* 3D Systems Corp.....	8,971	160,581
* ACI Worldwide, Inc.....	10,399	357,414
ADTRAN, Inc.....	14,051	269,920
Advanced Energy Industries, Inc.....	3,352	288,875
* Airgain, Inc.....	1,200	11,460
Alliance Data Systems Corp.....	5,991	413,619
* Alpha & Omega Semiconductor Ltd.....	3,924	176,698
Amdocs Ltd.....	10,452	793,202
Amkor Technology, Inc.....	40,262	886,569
* Amtech Systems, Inc.....	4,841	43,472
* Arrow Electronics, Inc.....	11,793	1,462,332
* AstroNova, Inc.....	670	9,206
* Asure Software, Inc.....	3,988	28,913
* Aviat Networks, Inc.....	2,496	72,434
Avnet, Inc.....	16,671	672,842
* Axcelis Technologies, Inc.....	5,340	334,337
* AXT, Inc.....	7,447	55,778
Bel Fuse, Inc., Class B.....	2,600	32,292
Belden, Inc.....	4,679	261,790
Benchmark Electronics, Inc.....	7,100	171,394
* BM Technologies, Inc.....	554	5,230
Cass Information Systems, Inc.....	1,656	67,366

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
#* Cerence, Inc.....	2,765	\$ 175,550
* CEVA, Inc.....	1,402	52,813
* Ciena Corp.....	2,980	197,604
* Cirrus Logic, Inc.....	327	29,247
* Cognyte Software Ltd.....	300	3,255
* Cohu, Inc.....	9,125	300,943
* Computer Task Group, Inc.....	3,298	29,385
* Comtech Telecommunications Corp.....	4,897	99,556
* Concentrix Corp.....	6,442	1,294,778
* Conduent, Inc.....	41,237	195,051
* Consensus Cloud Solutions, Inc.....	106	6,010
* CSG Systems International, Inc.....	3,041	172,638
* CTS Corp.....	3,325	111,554
* CyberOptics Corp.....	700	26,292
* Daktronics, Inc.....	9,240	45,276
* Digi International, Inc.....	6,275	140,184
* Diodes, Inc.....	2,771	257,121
* DXC Technology Co.....	40,831	1,228,196
* Ebix, Inc.....	5,659	171,977
* EMCORE Corp.....	8,746	50,814
* ePlus, Inc.....	2,992	137,542
* Fabrinet.....	4,305	487,154
* FARO Technologies, Inc.....	222	12,057
* First Solar, Inc.....	16,602	1,301,265
* Flex Ltd.....	52,047	842,120
* FormFactor, Inc.....	6,978	298,240
* GSI Technology, Inc.....	6,000	26,520
* GTY Technology Holdings, Inc.....	11,549	58,322
* Hackett Group, Inc.....	2,400	45,936
* Harmonic, Inc.....	11,028	118,661
* I3 Verticals, Inc., Class A.....	2,723	63,010
* Ichor Holdings Ltd.....	3,167	134,344
#* II-VI, Inc.....	2,926	185,508
* Immersion Corp.....	2,490	12,873
* Information Services Group, Inc.....	8,078	52,184
* Insight Enterprises, Inc.....	3,913	368,409
* InterDigital, Inc.....	3,417	235,876
* inTEST Corp.....	3,000	31,950
* Intevac, Inc.....	4,900	27,636
* Issuer Direct Corp.....	971	30,509
* Iteris, Inc.....	7,800	31,044
* Itron, Inc.....	4,299	266,538
* Jabil, Inc.....	6,552	402,882
* Juniper Networks, Inc.....	27,179	946,373
* Kimball Electronics, Inc.....	4,986	98,673
* Knowles Corp.....	17,088	362,436
* Kulicke & Soffa Industries, Inc.....	6,988	382,174
* KVH Industries, Inc.....	4,490	40,410
* Lantronix, Inc.....	3,045	22,015
* LightPath Technologies, Inc., Class A.....	5,240	12,576
* Lumentum Holdings, Inc.....	6,135	622,580
* Luna Innovations, Inc.....	4,317	31,471
* Magnachip Semiconductor Corp.....	2,721	48,407
* Maximus, Inc.....	4,410	340,981
* Methode Electronics, Inc.....	6,751	297,247
* MKS Instruments, Inc.....	3,992	620,077
* N-Able, Inc.....	7,246	80,865
* NeoPhotonics Corp.....	4,900	75,264
* NETGEAR, Inc.....	5,850	161,870

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* NetScout Systems, Inc.....	13,368	\$ 421,760
* nLight, Inc.....	901	18,642
#* One Stop Systems, Inc.....	3,504	15,523
* Onto Innovation, Inc.....	5,226	478,388
* OSI Systems, Inc.....	2,012	166,875
PC Connection, Inc.....	4,204	182,243
PC-Tel, Inc.....	2,500	13,150
* PFSweb, Inc.....	679	7,938
* Ping Identity Holding Corp.....	6,023	119,195
* Plexus Corp.....	3,396	263,258
#* Powerfleet, Inc.....	3,651	13,034
* Rambus, Inc.....	12,310	310,827
* Ribbon Communications, Inc.....	25,392	114,264
Richardson Electronics Ltd.....	2,979	37,833
* Rogers Corp.....	2,025	552,724
* Sanmina Corp.....	12,197	461,291
Sapiens International Corp. NV.....	5,082	161,811
* ScanSource, Inc.....	4,538	141,495
* SecureWorks Corp., Class A.....	1,700	25,075
* Smith Micro Software, Inc.....	6,223	26,012
SolarWinds Corp.....	18,799	255,666
* StarTek, Inc.....	2,568	13,071
* Stratasys Ltd.....	10,794	257,329
* Super Micro Computer, Inc.....	9,017	365,369
#* Synchronoss Technologies, Inc.....	10,900	22,236
TD SYNEX Corp.....	6,039	631,498
* TTM Technologies, Inc.....	20,255	272,632
* Turtle Beach Corp.....	2,652	53,889
* Ultra Clean Holdings, Inc.....	4,990	251,596
* Upland Software, Inc.....	2,935	57,526
* Veeco Instruments, Inc.....	5,882	161,696
* Verint Systems, Inc.....	7,395	379,585
* Viasat, Inc.....	13,255	583,485
#* VirnetX Holding Corp.....	3,979	8,993
Vishay Intertechnology, Inc.....	25,283	523,611
* Vishay Precision Group, Inc.....	2,280	73,028
Wayside Technology Group, Inc.....	390	12,445
* WidePoint Corp.....	452	1,731
Xerox Holdings Corp.....	32,374	683,415
TOTAL INFORMATION TECHNOLOGY.....		<u>28,618,106</u>
MATERIALS — (6.4%)		
* Allegheny Technologies, Inc.....	8,412	153,856
American Vanguard Corp.....	11,000	166,870
* Ampco-Pittsburgh Corp.....	3,968	22,657
* Arconic Corp.....	9,452	292,350
Ashland Global Holdings, Inc.....	4,817	462,625
Avient Corp.....	4,757	236,756
* Berry Global Group, Inc.....	14,127	952,442
Chase Corp.....	1,430	135,678
* Coeur Mining, Inc.....	47,034	220,590
Commercial Metals Co.....	15,651	523,370
Element Solutions, Inc.....	22,237	498,998
* Ferro Corp.....	8,464	184,515
* GCP Applied Technologies, Inc.....	4,079	130,120
Glatfelter Corp.....	8,360	145,130
Graphic Packaging Holding Co.....	36,441	689,099
Greif, Inc., Class A.....	4,660	275,686
Greif, Inc., Class B.....	2,325	138,105

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
Hawkins, Inc.....	3,185	\$ 118,864
HB Fuller Co.....	5,962	427,893
Hecla Mining Co.....	102,191	506,867
Huntsman Corp.....	37,919	1,358,638
Innospec, Inc.....	2,743	254,989
* Intrepid Potash, Inc.....	2,592	100,518
* Koppers Holdings, Inc.....	3,849	115,008
* Kraton Corp.....	5,330	247,205
Materion Corp.....	2,532	209,776
Minerals Technologies, Inc.....	6,303	441,021
Mosaic Co.....	13,900	555,305
Myers Industries, Inc.....	5,156	93,169
Neenah, Inc.....	2,273	104,785
Packaging Corp. of America.....	2,509	377,931
* Ranpak Holdings Corp.....	8,004	214,987
* Rayonier Advanced Materials, Inc.....	9,900	61,677
Reliance Steel & Aluminum Co.....	9,827	1,502,352
Royal Gold, Inc.....	3,389	344,153
Ryerson Holding Corp.....	7,420	152,110
Schnitzer Steel Industries, Inc., Class A.....	4,626	181,062
Sensient Technologies Corp.....	2,142	181,513
Silgan Holdings, Inc.....	10,649	476,862
Sonoco Products Co.....	12,062	683,192
Steel Dynamics, Inc.....	25,741	1,429,140
Stepan Co.....	2,309	254,360
TriMas Corp.....	4,961	172,444
Trinseo PLC.....	2,419	129,513
* UFP Technologies, Inc.....	1,153	81,817
* Venator Materials PLC.....	21,052	50,946
Westlake Chemical Corp.....	12,020	1,185,773
WestRock Co.....	33,983	1,568,655
Worthington Industries, Inc.....	8,993	487,241
TOTAL MATERIALS.....		19,298,613
REAL ESTATE — (1.5%)		
#* Cushman & Wakefield PLC.....	4,995	104,845
* Five Point Holdings LLC, Class A.....	11,988	69,410
* Forestar Group, Inc.....	9,105	181,645
* FRP Holdings, Inc.....	1,806	102,003
* Howard Hughes Corp.....	7,530	725,214
* Jones Lang LaSalle, Inc.....	6,696	1,679,290
* Kennedy-Wilson Holdings, Inc.....	19,038	427,593
* Marcus & Millichap, Inc.....	6,213	290,831
Newmark Group, Inc., Class A.....	21,700	332,227
RE/MAX Holdings, Inc., Class A.....	3,647	108,535
* Realogy Holdings Corp.....	20,794	343,101
* Tejon Ranch Co.....	4,857	84,560
TOTAL REAL ESTATE.....		4,449,254
UTILITIES — (0.3%)		
Genie Energy Ltd., Class B.....	5,803	29,189
Macquarie Infrastructure Holdings LLC.....	8,239	29,743
New Jersey Resources Corp.....	11,055	444,522
# Ormat Technologies, Inc.....	5,138	350,206

U.S. SUSTAINABILITY TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
* Sunnova Energy International, Inc.....	637	\$ 12,523
TOTAL UTILITIES.....		<u>866,183</u>
TOTAL COMMON STOCKS		
Cost (\$240,973,386).....		<u>295,688,739</u>
TEMPORARY CASH INVESTMENTS — (0.4%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	1,095,524	<u>1,095,524</u>
SECURITIES LENDING COLLATERAL — (1.0%)		
@§ The DFA Short Term Investment Fund	270,397	<u>3,128,218</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$245,196,939)^^.....		<u>\$299,912,481</u>

As of January 31, 2022, U.S. Sustainability Targeted Value Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	7	03/18/22	\$1,572,141	\$1,576,488	\$4,347
Total Futures Contracts.....			<u>\$1,572,141</u>	<u>\$1,576,488</u>	<u>\$4,347</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 12,153,729	—	—	\$ 12,153,729
Consumer Discretionary.....	45,558,266	—	\$ 485	45,558,751
Consumer Staples.....	12,060,637	—	—	12,060,637
Energy.....	8,313,710	—	—	8,313,710
Financials.....	86,933,144	—	—	86,933,144
Health Care.....	20,159,172	—	38,797	20,197,969
Industrials.....	57,238,643	—	—	57,238,643
Information Technology.....	28,618,106	—	—	28,618,106
Materials.....	19,298,613	—	—	19,298,613
Real Estate.....	4,449,254	—	—	4,449,254
Utilities.....	866,183	—	—	866,183
Temporary Cash Investments.....	1,095,524	—	—	1,095,524
Securities Lending Collateral.....	—	\$3,128,218	—	3,128,218
Futures Contracts**.....	4,347	—	—	4,347
TOTAL.....	<u>\$296,749,328</u>	<u>\$3,128,218</u>	<u>\$39,282[^]</u>	<u>\$299,916,828</u>

** Valued at the unrealized appreciation/(depreciation) on the investment.

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.2%)		
AUSTRALIA — (4.5%)		
* A2B Australia Ltd.....	60,856	\$ 51,805
Accent Group Ltd.....	167,164	240,504
# Adairs Ltd.....	73,277	160,656
* Ainsworth Game Technology Ltd.....	22,621	20,044
* Alkane Resources Ltd.....	67,596	39,513
* Allkem Ltd.....	19,951	129,914
ALS Ltd.....	221,788	1,861,884
Altium Ltd.....	33,055	845,020
#* AMA Group Ltd.....	274,682	84,301
* AMP Ltd.....	1,438,934	896,929
Ampol Ltd.....	116,317	2,463,943
APA Group.....	79,135	536,681
# Appen Ltd.....	10,703	73,889
* Arafura Resources Ltd.....	147,527	20,632
ARB Corp. Ltd.....	13,433	442,603
Aristocrat Leisure Ltd.....	71,731	2,079,322
Atlas Arteria Ltd.....	190,197	882,876
* Atomos Ltd.....	10,203	6,209
AUB Group Ltd.....	12,349	203,933
#* Audinate Group Ltd.....	3,011	17,111
#* Aurelia Metals Ltd.....	234,955	70,304
* Aussie Broadband Ltd.....	16,895	50,786
Austal Ltd.....	122,548	174,804
Austin Engineering Ltd.....	59,853	11,045
Australia & New Zealand Banking Group Ltd.....	241,271	4,559,741
Australian Ethical Investment Ltd.....	14,471	95,441
Australian Finance Group Ltd.....	74,702	117,010
Australian Pharmaceutical Industries Ltd.....	170,119	183,090
* Australian Strategic Materials Ltd.....	9,362	55,872
# Australian Vintage Ltd.....	46,209	23,501
Auswide Bank Ltd.....	3,426	16,210
Baby Bunting Group Ltd.....	38,803	140,099
Bank of Queensland Ltd.....	225,540	1,226,880
Bapcor Ltd.....	153,512	769,191
Base Resources Ltd.....	129,722	29,907
Beacon Lighting Group Ltd.....	36,860	70,756
Bell Financial Group Ltd.....	28,791	34,012
* Bellevue Gold Ltd.....	79,046	43,671
* Betmakers Technology Group Ltd.....	28,119	12,548
* Bionomics Ltd.....	13,919	877
Blackmores Ltd.....	4,776	277,370
Brambles Ltd.....	352,753	2,423,430
Bravura Solutions Ltd.....	73,442	112,662
Breville Group Ltd.....	29,316	597,059
BWX Ltd.....	45,534	109,510
* Calima Energy Ltd.....	60,677	10,370
* Calix Ltd.....	716	2,591
Capitol Health Ltd.....	341,460	92,119
Capral Ltd.....	4,629	29,427
* Capricorn Metals Ltd.....	27,844	62,513
* Carbon Revolution Ltd.....	9,036	7,412
Cardno Ltd.....	4,209	5,161
* Carnarvon Energy Ltd.....	118,738	22,375
Carsales.com Ltd.....	87,551	1,384,817
#* Catapult Group International Ltd.....	36,268	35,777

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	29,993	\$ 109,431
	35,135	74,665
	286,954	1,172,170
*	147,732	682,524
#*	55,775	196,128
#	10,274	18,580
	6,242	102,031
#	30,399	32,731
	11,516	1,579,223
	36,432	234,624
	135,546	1,557,247
*	24,532	1,818
	25,404	211,904
	125,654	8,379,832
	140,644	1,949,551
*	18,230	271,840
*	30,309	261,145
	36,365	6,736,347
	215,768	859,526
#*	112,896	14,102
	52,643	206,338
#*	97,714	79,168
*	7,268	1,545
#*	23,568	12,693
	224,881	686,042
#	20,277	183,681
	66,163	222,353
	10,182	751,057
	69,425	632,377
	90,573	27,702
#*	137,513	205,401
	9,659	14,146
	80,561	622,961
*	1,893	5,199
	163,382	103,818
#*	54,690	116,455
	173,971	777,061
	13,344	34,527
	1,869	34,554
	43,628	63,079
	8,899	10,432
	386,577	971,248
	46,663	76,564
#*	21,982	260,756
	409,002	5,743,248
	221,194	382,381
	236,349	225,019
	3,256	4,806
	101,791	525,830
	114,446	62,833
	34,302	300,089
	109,455	196,287
	58,563	203,194
	146,285	509,854
#*	117,678	20,513
	237,652	752,300
	5,149	5,934
	113,080	150,430
	4,578	89,208

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
#*	Humm Group Ltd.....	140,361 \$ 83,003
	IGO Ltd.....	289,297 2,447,745
	Iluka Resources Ltd.....	93,053 691,935
	Imdex Ltd.....	252,462 528,162
*	Imugene Ltd.....	655,025 146,336
	Infomedia Ltd.....	126,399 134,532
	Insignia Financial Ltd.....	258,381 647,993
	Insurance Australia Group Ltd.....	303,201 914,569
	Integral Diagnostics Ltd.....	63,190 185,145
*	Integrated Research Ltd.....	29,009 19,701
	InvoCare Ltd.....	21,598 171,503
*	ioneer Ltd.....	215,810 101,735
	IPH Ltd.....	86,741 503,315
	IRESS Ltd.....	84,305 682,013
	IVE Group Ltd.....	45,812 53,564
	James Hardie Industries PLC.....	80,228 2,700,091
	JB Hi-Fi Ltd.....	60,345 1,974,450
	Johns Lyng Group Ltd.....	56,021 306,541
	Jumbo Interactive Ltd.....	3,096 39,378
	Jupiter Mines Ltd.....	210,857 32,937
#	Kogan.com Ltd.....	19,588 86,500
	Lendlease Corp. Ltd.....	101,470 718,057
#	Lifestyle Communities Ltd.....	41,790 500,901
	Link Administration Holdings Ltd.....	189,551 726,562
	Lovisa Holdings Ltd.....	17,217 217,141
	Lycopodium Ltd.....	4,037 13,832
*	Lynas Rare Earths Ltd.....	119,647 772,812
	MA Financial Group Ltd.....	22,386 134,901
	MACA Ltd.....	131,103 66,685
	Macmahon Holdings Ltd.....	475,764 60,716
	Macquarie Group Ltd.....	41,771 5,459,979
*	Macquarie Telecom Group Ltd.....	2,095 92,196
	Mader Group Ltd.....	4,543 7,689
#	Magellan Financial Group Ltd.....	46,275 615,731
	MaxiPARTS Ltd.....	2,800 5,391
	McMillan Shakespeare Ltd.....	53,003 422,656
#	McPherson's Ltd.....	63,898 37,154
	Medibank Pvt Ltd.....	1,043,744 2,287,126
#*	Medical Developments International Ltd.....	366 1,225
	Medusa Mining Ltd.....	46,306 21,096
#*	Megaport Ltd.....	15,503 149,135
#*	Mesoblast Ltd.....	101,712 81,728
#*	Metals X Ltd.....	37,047 13,223
	Metcash Ltd.....	637,257 1,788,457
#	Michael Hill International Ltd.....	39,511 37,579
	Mineral Resources Ltd.....	78,894 3,135,322
#	Monadelphous Group Ltd.....	36,458 232,241
	Monash IVF Group Ltd.....	94,248 67,488
	Money3 Corp. Ltd.....	58,733 126,367
	Motorcycle Holdings Ltd.....	6,156 13,781
	Mount Gibson Iron Ltd.....	181,922 54,335
*	Myer Holdings Ltd.....	152,902 47,709
#	MyState Ltd.....	12,663 44,614
#*	Nanosonics Ltd.....	30,069 109,295
	National Australia Bank Ltd.....	266,979 5,151,478
	National Tyre & Wheel Ltd.....	8,151 8,312
	Navigator Global Investments Ltd.....	52,099 59,565
*	Nearmap Ltd.....	53,938 51,730
	Netwealth Group Ltd.....	40,111 434,423

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	18,949	\$ 293,925
	218,127	962,397
	24,435	235,797
	167,524	172,064
#	1,021	343
	636,453	1,187,773
	142,932	851,864
#*	13,522	72,923
	113,858	128,667
	210,586	668,786
	7,562	86,067
*	45,803	28,808
*	112,212	259,517
*	316,130	362,532
	59,657	591,054
	502,295	1,236,727
	3,739	14,173
	114,309	1,982,932
	18,366	91,102
	95,712	158,191
*	45,838	9,862
	185,175	148,256
	129,815	445,839
	12,943	37,263
	311,515	170,635
	13,323	311,383
	437,979	457,797
*	48,048	111,158
	11,170	90,161
	59,485	104,576
*	52,399	47,054
	37,332	765,971
#	26,831	866,478
	1,596	5,232
	6,207	5,180
	14,264	80,404
	232,495	1,845,926
#	384,278	368,314
	33,597	1,498,964
	9,090	941,694
*	14,937	35,070
#	17,452	11,537
*	226,524	43,432
#*	58,802	74,866
	46,533	718,395
#	93,785	114,077
#*	6,652	28,869
	239,007	882,655
#*	262,124	53,212
*	1,070,114	51,632
	20,199	1,605,935
*	20,564	27,791
	187,265	899,880
	84,561	1,752,375
	10,583	25,639
	281,340	155,938
	41,917	648,205
*	312,395	138,681
	36,966	62,224

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	14,608	\$ 11,660
	201,340	64,290
*	264,701	278,751
	116,910	1,190,289
	819	8,219
	49,144	249,783
	99,778	2,687,052
	30,707	12,067
	119,462	159,801
*	44,550	6,657
	57,132	18,281
	207,721	182,005
	377,283	1,241,541
	170,717	1,340,791
	38,677	76,999
	46,824	387,264
*	73,597	55,658
*	92,853	570,686
	16,103	66,232
*	97,837	115,569
	402,563	1,414,437
	89,786	224,194
	106,515	796,839
#*	13,735	83,422
*	41,785	0
	214,972	1,899,111
	169,268	1,272,258
*	30,977	42,042
#*	50,610	81,217
#	21,522	110,454
	55,783	13,435
Ω	457,654	697,669
*	77,377	270,879
	102,633	3,829,495
#*	244,353	193,738
*	136,496	335,931
	119,631	155,036
	271,811	3,920,311
	13,304	433,303
	157,010	3,830,175
	154,278	1,271,196
*	15,868	1,285,394
#*	64,866	149,327
TOTAL AUSTRALIA		<u>155,914,049</u>
AUSTRIA — (0.3%)		
	2,732	37,761
	2,065	40,126
	27,149	1,444,423
Ω	25,921	1,555,653
*	711	73,290
	32,043	1,497,708
*	2,711	23,575
*	973	31,078
#	25,524	662,116
*	1,020	125,203
	3,276	637,356
#	10,635	446,392
	5,570	190,345

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRIA — (Continued)		
* Porr AG.....	7,322	\$ 103,612
Raiffeisen Bank International AG.....	50,122	1,408,791
# Rosenbauer International AG.....	1,549	77,561
S IMMO AG.....	8,477	217,248
* Schoeller-Bleckmann Oilfield Equipment AG.....	5,380	226,841
Strabag SE.....	3,193	137,431
UBM Development AG.....	2,066	97,873
UNIQA Insurance Group AG.....	61,131	566,637
# Verbund AG.....	7,001	741,477
Vienna Insurance Group AG Wiener Versicherung Gruppe.....	16,134	472,564
Wienerberger AG.....	25,816	934,721
Zumtobel Group AG.....	11,802	107,503
TOTAL AUSTRIA.....		11,857,285
BELGIUM — (1.0%)		
Ackermans & van Haaren NV.....	10,876	2,099,338
Ageas SA.....	54,300	2,613,706
* AGFA-Gevaert NV.....	41,929	177,905
Anheuser-Busch InBev SA.....	65,699	4,141,737
* Argenx SE, ADR.....	2,124	571,908
* Argenx SE.....	2,483	664,430
Atenor.....	431	27,549
Banque Nationale de Belgique.....	8	15,031
Barco NV.....	26,107	539,147
Bekaert SA.....	19,494	907,578
#*Ω Biocartis Group NV.....	1,000	3,327
* bpost SA.....	50,596	373,500
Cie d'Entreprises CFE.....	3,294	446,213
Deceuninck NV.....	16,709	63,350
D'iereen Group.....	7,659	1,334,461
Econocom Group SA/NV.....	103,664	414,558
# Elia Group SA.....	11,149	1,504,499
Etablissements Franz Colruyt NV.....	23,528	955,700
EVS Broadcast Equipment SA.....	2,905	69,134
Fagron.....	19,839	341,030
* Galapagos NV.....	2,890	194,742
#* Galapagos NV, Sponsored ADR.....	491	33,142
Gimv NV.....	7,741	471,881
* Greenyard NV.....	5,108	52,329
Immobel SA.....	3,531	314,852
Ion Beam Applications.....	9,320	159,234
Jensen-Group NV.....	1,156	37,451
KBC Group NV.....	28,127	2,446,187
Melexis NV.....	5,690	596,613
#* Ontex Group NV.....	21,609	158,243
Orange Belgium SA.....	14,983	325,365
* Picanol.....	86	6,539
Proximus SADP.....	91,350	1,865,420
Recticel SA.....	20,914	398,397
Resilux.....	571	146,756
Roularta Media Group NV.....	1,354	27,949
Shurgard Self Storage SA.....	4,703	271,096
Telenet Group Holding NV.....	15,239	585,003
* Tessenderlo Group SA.....	9,945	387,389
UCB SA.....	30,054	2,990,530
Umicore SA.....	118,101	4,470,790
Van de Velde NV.....	2,854	105,794

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
VGP NV.....	2,494	\$ 706,713
TOTAL BELGIUM.....		<u>34,016,516</u>
CANADA — (9.2%)		
#* 5N Plus, Inc.....	34,697	62,507
Absolute Software Corp.....	16,200	130,630
# Acadian Timber Corp.....	4,200	62,778
* Aclara Resources, Inc.....	13,498	13,273
* AcuityAds Holdings, Inc.....	10,500	30,067
Aecon Group, Inc.....	25,964	354,588
# AG Growth International, Inc.....	5,100	136,211
# Agnico Eagle Mines Ltd.....	58,943	2,816,159
* Aimia, Inc.....	40,723	181,005
# AirBoss of America Corp.....	7,423	233,584
Alamos Gold, Inc., Class A.....	185,591	1,267,219
#* Alcanna, Inc.....	5,628	28,380
Alimentation Couche-Tard, Inc.....	133,139	5,369,969
AltaGas Ltd.....	81,156	1,666,981
Altus Group Ltd.....	12,898	619,051
Amerigo Resources Ltd.....	13,500	16,780
Andlauer Healthcare Group, Inc.....	6,598	248,317
Andrew Peller Ltd., Class A.....	11,700	73,634
#* Argonaut Gold, Inc.....	108,800	195,149
* Aritzia, Inc.....	53,144	2,465,407
Atco Ltd., Class I.....	22,853	769,827
* ATS Automation Tooling Systems, Inc.....	26,101	1,065,682
Aura Minerals, Inc.....	2,700	23,917
#* Aurora Cannabis, Inc.....	4,248	17,718
* AutoCanada, Inc.....	2,455	72,946
B2Gold Corp.....	208,175	753,027
# Badger Infrastructure Solutions Ltd.....	15,535	376,291
Bank of Montreal.....	101,962	11,540,472
# Bank of Nova Scotia.....	173,682	12,505,872
Barrick Gold Corp.....	143,467	2,741,539
#* Bausch Health Cos., Inc.....	2,162	53,120
# BCE, Inc.....	20,790	1,086,347
# Bird Construction, Inc.....	24,125	182,577
#*,* BlackBerry Ltd.....	124,581	1,025,238
BMTC Group, Inc.....	1,803	21,191
* Bombardier, Inc., Class A.....	20,000	27,219
#* Bombardier, Inc., Class B.....	628,115	835,082
Boralex, Inc., Class A.....	41,593	1,081,421
# Boyd Group Services, Inc.....	5,548	838,867
Bridgemarq Real Estate Services.....	1,000	13,350
# Brookfield Asset Management Reinsurance Partners Ltd., Class A.....	817	45,948
# Brookfield Asset Management, Inc., Class A.....	118,541	6,531,609
Brookfield Infrastructure Corp., Class A.....	25,493	1,690,843
BRP, Inc.....	12,787	1,062,788
#* CAE, Inc.....	46,355	1,170,475
* Cafrac Well Services Ltd.....	11,600	49,552
Calian Group Ltd.....	3,100	139,374
Cameco Corp.....	91,663	1,781,024
# Canaccord Genuity Group, Inc.....	49,312	588,881
#* Canada Goose Holdings, Inc.....	24,376	748,404
Canadian Imperial Bank of Commerce.....	86,402	10,848,368
# Canadian Tire Corp. Ltd., Class A.....	26,572	3,836,494
# Canadian Utilities Ltd., Class A.....	38,900	1,130,140
# Canadian Western Bank.....	16,600	504,471
* Canfor Corp.....	24,314	552,404

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Canfor Pulp Products, Inc.....	12,900	\$ 60,788
#* Canopy Growth Corp.....	13,391	107,664
* Capstone Mining Corp.....	49,209	209,433
#* Cardinal Energy Ltd.....	80,448	333,526
Cascades, Inc.....	41,397	414,247
CCL Industries, Inc., Class B.....	81,498	4,260,990
* Celestica, Inc.....	28,848	359,193
Centerra Gold, Inc.....	93,298	753,045
CES Energy Solutions Corp.....	159,571	306,300
* CGI, Inc.....	61,311	5,234,378
* Charlottes Web Holdings, Inc.....	3,924	4,044
Chesswood Group Ltd.....	1,100	11,613
China Gold International Resources Corp. Ltd.....	34,632	92,632
CI Financial Corp.....	97,996	1,818,610
Cogeco Communications, Inc.....	7,025	576,634
Cogeco, Inc.....	2,429	156,577
* Colabor Group, Inc.....	30,300	15,971
# Colliers International Group, Inc.....	12,932	1,888,847
# Computer Modelling Group Ltd.....	41,594	156,409
Constellation Software, Inc.....	3,558	6,128,079
#* Copper Mountain Mining Corp.....	62,680	173,570
Corby Spirit & Wine Ltd.....	5,600	74,893
Corus Entertainment, Inc., Class B.....	88,190	348,972
#* Cronos Group, Inc.....	27,000	99,630
* Denison Mines Corp.....	35,100	42,524
* Descartes Systems Group, Inc.....	14,420	1,049,333
#* DIRT Environmental Solutions.....	19,000	31,239
Dollarama, Inc.....	57,495	2,966,681
# Doman Building Materials Group Ltd.....	27,958	183,432
#* Dorel Industries, Inc., Class B.....	7,028	138,332
DREAM Unlimited Corp., Class A.....	13,224	416,439
Dundee Precious Metals, Inc.....	21,816	128,203
Dynacor Gold Mines, Inc.....	4,300	10,622
# ECN Capital Corp.....	71,719	301,286
* EcoSynthetix, Inc.....	10,000	39,649
E-L Financial Corp. Ltd.....	600	432,754
* Eldorado Gold Corp.....	85,578	749,030
# Element Fleet Management Corp.....	211,832	2,158,065
Empire Co. Ltd., Class A.....	79,034	2,438,511
# Enbridge, Inc.....	206,868	8,744,536
# Endeavour Mining PLC.....	100,757	2,244,759
#* Endeavour Silver Corp.....	13,413	48,644
Enghouse Systems Ltd.....	14,900	524,896
* Ensign Energy Services, Inc.....	51,678	90,660
#* Equinox Gold Corp.....	80,149	460,749
Equitable Group, Inc.....	10,800	599,495
* ERO Copper Corp.....	27,628	344,060
Evertz Technologies Ltd.....	10,130	103,121
# Extencicare, Inc.....	14,400	82,244
Fairfax Financial Holdings Ltd.....	9,518	4,595,955
# Fiera Capital Corp.....	31,394	247,961
Finning International, Inc.....	79,389	2,213,386
# Firm Capital Mortgage Investment Corp.....	7,800	88,300
First Majestic Silver Corp.....	24,537	249,264
# First National Financial Corp.....	5,743	197,932
First Quantum Minerals Ltd.....	67,847	1,671,156
FirstService Corp.....	16,569	2,641,124
* Fission Uranium Corp.....	18,500	11,206
#* Fortuna Silver Mines, Inc.....	48,986	166,479

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
#*	Galiano Gold, Inc.....	10,852 \$ 7,342
*	GDI Integrated Facility Services, Inc.....	6,500 283,798
*	Gear Energy Ltd.....	82,500 89,565
	George Weston Ltd.....	31,411 3,425,397
#	Gibson Energy, Inc.....	94,342 1,815,368
	goeasy Ltd.....	5,713 662,378
*	Golden Star Resources Ltd.....	6,360 24,817
#*	GoldMoney, Inc.....	13,300 19,775
#*	Goodfood Market Corp.....	3,300 8,411
	Great-West Lifeco, Inc.....	43,115 1,346,888
	Hammond Power Solutions, Inc.....	1,147 11,090
#	Hardwoods Distribution, Inc.....	7,500 258,014
*	Heroux-Devtek, Inc.....	9,709 129,845
#	HLS Therapeutics, Inc.....	2,100 24,401
#*	Home Capital Group, Inc.....	21,000 595,067
#	Hudbay Minerals, Inc.....	93,059 668,896
Ω	Hydro One Ltd.....	63,129 1,630,930
#*	i-80 Gold Corp.....	14,411 30,156
	iA Financial Corp., Inc.....	59,354 3,861,991
*	IAMGOLD Corp.....	178,540 433,720
*	IBI Group, Inc.....	11,900 123,854
	IGM Financial, Inc.....	46,433 1,631,356
*	Imperial Metals Corp.....	2,530 6,270
	Information Services Corp.....	5,543 105,353
#	Innergex Renewable Energy, Inc.....	77,271 1,133,701
*	InPlay Oil Corp.....	12,900 31,460
	Intact Financial Corp.....	30,072 4,074,500
	Interfor Corp.....	24,942 743,266
#	Intertape Polymer Group, Inc.....	33,800 682,036
#*	Invesque, Inc.....	4,700 7,849
*	Ivanhoe Mines Ltd., Class A.....	89,858 769,818
Ω	Jamieson Wellness, Inc.....	12,574 350,764
*	Journey Energy, Inc.....	20,700 66,115
*	Karora Resources, Inc.....	17,400 54,480
	K-Bro Linen, Inc.....	3,622 96,908
	Keyera Corp.....	10,867 255,699
*	Kinaxis, Inc.....	7,060 915,748
#	Kinross Gold Corp.....	731,899 3,953,615
	Kirkland Lake Gold Ltd.....	72,452 2,729,164
*	Knight Therapeutics, Inc.....	23,582 102,962
#	KP Tissue, Inc.....	2,300 19,125
#	Labrador Iron Ore Royalty Corp.....	13,800 425,025
*	Laramide Resources Ltd.....	9,500 4,858
	Lassonde Industries, Inc., Class A.....	817 98,337
	Laurentian Bank of Canada.....	9,111 317,091
	Leon's Furniture Ltd.....	16,465 325,116
#	LifeWorks, Inc.....	30,344 657,177
*	Lightspeed Commerce, Inc.....	10,274 333,391
#	Linamar Corp.....	12,776 708,075
	Loblaw Cos. Ltd.....	39,557 3,051,834
	Logistec Corp., Class B.....	700 25,139
#*	Lucara Diamond Corp.....	91,530 41,043
*	Lundin Gold, Inc.....	12,228 88,501
	Lundin Mining Corp.....	352,498 2,936,675
#*	MAG Silver Corp.....	5,500 74,910
	Magellan Aerospace Corp.....	4,606 36,344
	Magna International, Inc.....	65,239 5,258,546
*	Mainstreet Equity Corp.....	540 53,951
*	Mandalay Resources Corp.....	5,600 10,573

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CANADA — (Continued)			
#	Martinrea International, Inc.....	22,900	\$ 188,799
	Maverix Metals, Inc.....	9,870	42,342
#*	MDF Commerce, Inc.....	1,302	4,722
	Melcor Developments Ltd.....	5,400	62,108
	Metro, Inc.....	51,380	2,748,145
	Morguard Corp.....	1,853	191,269
*	Mountain Province Diamonds, Inc.....	5,600	3,172
	MTY Food Group, Inc.....	3,807	170,226
#	Mullen Group Ltd.....	27,221	251,406
	National Bank of Canada.....	102,466	8,197,925
	Neo Performance Materials, Inc.....	5,900	82,943
*	New Gold, Inc.....	225,998	357,358
#	NFI Group, Inc.....	27,078	406,868
	North American Construction Group Ltd.....	22,994	329,964
	North West Co., Inc.....	23,505	648,114
*	Novagold Resources, Inc.....	8,500	56,100
	Nutrien Ltd.....	30,733	2,145,163
*	OceanaGold Corp.....	258,530	398,630
	Open Text Corp.....	63,357	3,032,287
*	Opsens, Inc.....	5,800	8,897
#*	Organigram Holdings, Inc.....	42,683	63,598
#	Osisko Gold Royalties Ltd.....	76,502	845,239
	Pan American Silver Corp.....	84,341	1,827,438
#	Parkland Corp.....	124,934	3,322,007
	Pason Systems, Inc.....	41,730	413,968
	Pembina Pipeline Corp.....	60,135	1,909,286
	PHX Energy Services Corp.....	29,100	117,897
	Point.com, Inc.....	4,835	75,474
	Polaris Infrastructure, Inc.....	9,700	121,865
*	Precision Drilling Corp.....	5,553	241,567
#	Premium Brands Holdings Corp.....	9,847	929,429
*	Pretium Resources, Inc.....	42,809	581,007
	Primo Water Corp.....	38,647	645,405
	Pulse Seismic, Inc.....	6,600	10,332
#	Quarterhill, Inc.....	53,700	108,148
#	Quebecor, Inc., Class B.....	72,341	1,710,711
#*	Real Matters, Inc.....	26,958	124,700
*	Recipe Unlimited Corp.....	3,100	41,824
#	Restaurant Brands International, Inc.....	22,964	1,285,069
#*	RF Capital Group, Inc.....	12,724	18,118
#	Richelieu Hardware Ltd.....	25,350	996,730
#	Ritchie Bros Auctioneers, Inc.....	42,186	2,571,618
	Rogers Communications, Inc., Class B.....	86,013	4,362,483
#	Rogers Sugar, Inc.....	23,300	109,796
	Royal Bank of Canada.....	228,088	26,008,130
	Russel Metals, Inc.....	31,041	774,590
*	Sabina Gold & Silver Corp.....	53,692	57,023
#	Sandstorm Gold Ltd.....	26,231	157,450
#	Savaria Corp.....	11,100	161,896
*	Seabridge Gold, Inc.....	5,435	87,232
#	Secure Energy Services, Inc.....	127,814	607,321
	Shaw Communications, Inc., Class B.....	164,143	4,893,027
*	ShawCor Ltd.....	46,654	216,910
*	Shopify, Inc., Class A.....	2,805	2,704,989
#*	Sierra Wireless, Inc.....	16,757	245,801
#Ω	Sleep Country Canada Holdings, Inc.....	19,005	535,994
#	SNC-Lavalin Group, Inc.....	69,515	1,532,868
#*Ω	Spin Master Corp.....	20,172	693,479
#	Sprott, Inc.....	4,470	157,070

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	77,662	\$ 1,279,684
	50,418	2,674,538
	470	13,603
	32,643	1,023,344
#*	5,600	5,375
	50,380	2,852,183
#*,*	18,874	98,897
#	59,044	600,125
	5,000	10,384
#*,*	75,600	144,485
	1,764	59,325
	9,416	221,557
#	7,060	135,629
	21,775	2,095,889
	17,541	1,883,178
	91,957	94,044
	32,330	242,383
	8,501	864,779
*	32,393	317,521
	39,676	3,348,809
	160,763	12,871,410
*	28,970	155,430
	45,426	754,033
*	31,108	92,702
#*	3,040	2,918
*	155,060	434,263
#	74,232	1,087,946
*	5,900	199,351
*	37,798	661,736
*	11,719	218,587
	3,100	36,032
*	8,069	37,486
	9,200	166,608
*	300	3,387
#*	41,351	355,557
	49,544	4,585,216
#	186,161	295,831
#	43,448	1,751,823
*	18,132	43,078
	7,500	222,436
	44,100	5,880,463
	453,940	1,872,711
	6,064	68,504
TOTAL CANADA		<u>319,667,884</u>
CHINA — (0.0%)		
	265,000	28,011
*	2,300	0
Ω	40,800	184,972
*	420,000	24,475
	114,500	148,023
	30,000	9,981
TOTAL CHINA		<u>395,462</u>
DENMARK — (3.0%)		
*	2,125	897,323
	232,690	441,155
#	15,902	336,947

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
DENMARK — (Continued)			
#*	Bang & Olufsen AS.....	44,123	\$ 154,156
#*	Bavarian Nordic AS.....	35,084	1,032,639
*	Brodrene Hartmann AS.....	980	50,144
#	Carlsberg AS, Class B.....	16,398	2,655,338
	cBrain AS.....	1,895	59,339
	Chemometec AS.....	4,559	472,675
	Chr Hansen Holding AS.....	54,234	4,349,319
	Coloplast AS, Class B.....	17,741	2,579,936
	Columbus AS.....	33,734	48,619
	Danske Bank AS.....	130,721	2,537,456
	Demant AS.....	55,557	2,458,027
*	Drilling Co. of 1972 AS.....	8,152	317,979
	DSV AS.....	25,437	5,168,255
#	FLSmidth & Co. AS.....	26,410	890,285
	Fluegger Group AS.....	455	41,404
*	Genmab AS.....	9,809	3,340,254
#	GN Store Nord AS.....	33,366	2,019,109
	H Lundbeck AS.....	40,927	1,041,345
#*	ISS AS.....	80,337	1,513,569
	Jeudan AS.....	1,468	55,835
*	Jyske Bank AS.....	20,821	1,226,404
	Matas AS.....	18,155	303,554
#Ω	Netcompany Group AS.....	12,799	940,269
*	Nilfisk Holding AS.....	11,844	417,229
*	NKT AS.....	18,105	762,213
Ω	NNIT AS.....	5,720	83,913
	North Media AS.....	2,886	42,915
	Novo Nordisk AS, Sponsored ADR.....	14,665	1,464,594
	Novo Nordisk AS, Class B.....	374,500	37,250,859
	Novozymes AS, Class B.....	51,362	3,525,868
*	NTG Nordic Transport Group AS, Class A.....	3,417	227,486
Ω	Orsted AS.....	21,160	2,254,492
	Pandora AS.....	52,853	5,747,221
*	Parken Sport & Entertainment AS.....	758	9,895
	Per Aarsleff Holding AS.....	7,791	351,049
	Ringkjoebing Landbobank AS.....	16,997	2,237,543
	Royal Unibrew AS.....	22,246	2,557,519
*	RTX AS.....	2,621	65,795
	Schouw & Co. AS.....	3,035	256,676
	SimCorp AS.....	11,513	1,073,474
	Solar AS, Class B.....	3,891	417,210
	SP Group AS.....	949	52,548
	Spar Nord Bank AS.....	32,577	468,471
*	Sparekassen Sjaelland-Fyn AS.....	587	18,107
	Sydbank AS.....	16,992	599,775
	TCM Group AS.....	2,061	42,994
*	Tivoli AS.....	528	64,719
	Topdanmark AS.....	25,894	1,480,963
	Tryg AS.....	105,640	2,503,225
#	Vestas Wind Systems AS.....	186,080	5,035,398
#*	Zealand Pharma AS.....	12,032	234,401
TOTAL DENMARK.....			<u>104,177,887</u>
FINLAND — (2.0%)			
	Aktia Bank Oyj.....	23,868	309,644
	Alandsbanken Abp, Class B.....	2,751	110,569
	Alma Media Oyj.....	15,884	181,814
	Anora Group Oyj.....	10,306	117,006
	Aspo Oyj.....	8,506	105,679

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
* BasWare Oyj.	1,360	\$ 39,928
# Bittium Oyj.	1,503	8,334
Cargotec Oyj, Class B.	20,036	1,000,338
Caverion Oyj.	54,007	373,582
Citycon Oyj.	10,844	86,794
Digia Oyj.	6,198	50,413
Elisa Oyj.	54,467	3,199,490
Ω Enento Group Oyj.	4,565	165,863
Fiskars Oyj Abp.	7,258	180,579
F-Secure Oyj.	24,377	119,983
Glaston Oyj ABP.	6,908	8,421
Gofore Oyj.	435	11,436
Harvia Oyj.	5,142	271,779
Huhtamaki Oyj.	51,341	2,024,052
Ilkka-Yhtymä Oyj.	2,760	14,953
# Kamux Corp.	12,213	156,334
Kemira Oyj.	51,885	762,663
Kesko Oyj, Class A.	81,509	2,343,853
Kesko Oyj, Class B.	189,266	5,977,622
Kojamo Oyj.	24,111	552,766
Kone Oyj, Class B.	59,272	3,838,701
Konecranes Oyj.	26,533	1,067,279
Lassila & Tikanoja Oyj.	12,490	172,577
Marimekko Oyj.	2,053	169,090
Metsä Board Oyj, Class A.	133	1,469
Metsä Board Oyj, Class B.	79,555	857,649
Metso Outotec Oyj.	301,855	3,237,276
Musti Group Oyj.	11,647	348,088
Neles Oyj.	34,509	485,014
Neste Oyj.	99,198	4,473,782
* Nokia Oyj.	729,610	4,351,144
Nokian Renkaat Oyj.	32,055	1,083,778
Nordea Bank Abp.	414,740	4,941,607
Olvi Oyj, Class A.	6,187	335,722
Oriola Oyj, Class A.	365	885
Oriola Oyj, Class B.	80,101	196,950
Orion Oyj, Class A.	10,006	403,596
Orion Oyj, Class B.	45,341	1,843,688
* Outokumpu Oyj.	172,295	1,116,283
Pihlajalinna Oyj.	3,781	53,321
Ponsse Oyj.	5,078	229,160
* QT Group Oyj.	5,361	622,334
Raisio Oyj, Class V.	38,269	138,326
* Rapala VMC Oyj.	2,115	19,414
Revenio Group Oyj.	7,790	406,706
Ω Rovio Entertainment Oyj.	19,791	156,098
Sampo Oyj, Class A.	77,711	3,857,016
Sanoma Oyj.	47,469	716,972
Scanfil Oyj.	4,207	37,032
Stora Enso Oyj, Class R.	219,137	4,460,982
Taaleri Oyj.	3,607	46,589
Talenom Oyj.	2,789	31,686
#* Tecnotree Oyj.	22,408	33,935
Teleste Oyj.	2,478	15,205
Ω Terveystalo Oyj.	56,179	733,355
TietoEVERY Oyj.	61,436	1,828,122
Tokmanni Group Corp.	24,333	509,150
UPM-Kymmene Oyj.	72,857	2,655,382
Uponor Oyj.	27,251	604,674

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
Vaisala Oyj, Class A	8,520	\$ 454,622
Valmet Oyj	71,517	2,731,543
# Verkkokauppa.com Oyj	4,781	37,087
Wartsila OYJ Abp	194,819	2,405,317
# YIT Oyj	52,566	261,134
TOTAL FINLAND		<u>70,143,635</u>
FRANCE — (9.2%)		
ABC arbitrage	11,548	92,277
#* Aeroports de Paris	8,559	1,161,463
* Airbus SE	106,691	13,623,717
* Akka Technologies	4,578	250,121
AKWEL	2,084	51,644
Ω ALD SA	72,736	1,089,981
Alstom SA	54,744	1,774,785
Altamir	2,107	59,288
Alten SA	15,685	2,558,320
Ω Amundi SA	13,817	1,074,083
Arkema SA	29,416	4,349,688
Assystem SA	1,932	82,623
#* Atari SA	17,363	6,242
Atos SE	36,852	1,321,032
Aubay	2,680	159,364
AXA SA	348,035	11,022,615
Axway Software SA	4,622	90,689
# Bastide le Confort Medical	1,130	55,309
* Beneteau SA	17,564	292,853
# Bigben Interactive	9,903	203,117
BioMerieux	16,343	1,916,427
BNP Paribas SA	151,420	10,809,780
Boiron SA	1,586	72,109
Bonduelle SCA	4,870	114,553
Bouygues SA	66,102	2,331,223
Bureau Veritas SA	113,397	3,244,553
Capgemini SE	39,839	8,956,459
Carrefour SA	378,163	7,197,043
* Casino Guichard Perrachon SA	16,303	360,606
* Catana Group	9,173	82,739
CBo Territoria	16,229	67,051
* Cegecim SA	4,449	111,159
* CGG SA	425,389	354,103
Chargeurs SA	1,352	34,054
Cie de Saint-Gobain	49,542	3,352,382
* Cie des Alpes	7,620	127,275
Cie Plastic Omnium SA	12,731	296,114
#* Claranova SE	24,407	148,011
CNP Assurances	85,758	2,110,947
* Coface SA	53,480	707,537
Credit Agricole SA	159,745	2,403,275
Danone SA	60,204	3,753,784
Dassault Aviation SA	9,801	1,164,775
Dassault Systemes SE, Sponsored ADR	4,100	196,677
Dassault Systemes SE	122,240	5,911,327
Delta Plus Group	876	84,334
* Derichebourg SA	50,509	635,191
Edenred	126,431	5,430,509
Eiffage SA	41,730	4,384,704
*Ω Elior Group SA	49,414	298,071
* Elis SA	51,341	937,880

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
* ESI Group.....	1,080	\$ 92,374
EssilorLuxottica SA.....	11,880	2,247,523
Eurofins Scientific SE.....	45,220	4,540,217
Ω Euronext NV.....	30,878	2,977,019
Eutelsat Communications SA.....	127,671	1,583,095
* Exel Industries, Class A.....	353	30,325
Faurecia SE.....	44,300	1,922,971
Fnac Darty SA.....	13,959	828,498
Gaztransport Et Technigaz SA.....	13,882	1,273,560
Getlink SE.....	79,141	1,248,438
* GL Events.....	4,130	81,001
Groupe Crit.....	1,898	138,515
# Groupe Gorge SA.....	547	9,483
Guerbet.....	1,573	58,742
* Haulotte Group SA.....	9,012	52,414
# Hermes International.....	7,730	11,605,969
HEXAOM.....	1,318	56,933
* ID Logistics Group.....	701	254,528
Imerys SA.....	6,872	315,805
Infotel SA.....	1,659	98,817
Interparfums SA.....	1,902	144,519
Ipsen SA.....	26,084	2,537,993
IPSOS.....	21,861	998,897
Jacquet Metals SACA.....	6,889	169,600
* JCDecaux SA.....	30,029	822,017
Kaufman & Broad SA.....	11,998	476,231
Kering SA.....	13,378	9,990,219
Korian SA.....	17,758	389,309
Ω La Francaise des Jeux SAEM.....	56,341	2,332,721
* Lagardere SA.....	30,741	836,882
Laurent-Perrier.....	660	75,036
Lectra.....	10,147	435,646
Legrand SA.....	51,869	5,278,865
Linedata Services.....	1,111	49,989
LISL.....	5,977	187,805
L'Oreal SA.....	28,810	12,306,094
#* Lumibird.....	872	19,888
LVMH Moet Hennessy Louis Vuitton SE.....	55,094	45,252,956
Ω Maisons du Monde SA.....	17,092	390,252
Manitou BF SA.....	4,378	163,112
Manutan International.....	280	24,710
Mersen SA.....	5,070	211,450
Metropole Television SA.....	12,534	244,531
Nacon SA.....	1,689	10,037
Nexans SA.....	10,494	948,282
Nexity SA.....	29,792	1,247,443
NRJ Group.....	5,031	33,516
Oeneo SA.....	5,443	85,654
* OL Groupe SA.....	6,601	14,937
# Orange SA, Sponsored ADR.....	3,100	36,239
Orange SA.....	850,190	9,987,567
Orpea SA.....	8,154	357,995
Pernod Ricard SA.....	15,406	3,295,333
Pharmagest Interactive.....	1,274	115,109
Plastiques Du Val De Loire.....	1,044	8,004
* Prodways Group SA.....	820	2,683
Publicis Groupe SA.....	84,307	5,712,716
Quadiant SA.....	15,198	310,578
*†† Recylex SA.....	633	246

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
# Remy Cointreau SA.....	8,830	\$ 1,841,349
* Renault SA.....	69,903	2,778,114
Rexel SA.....	172,106	3,836,175
Robertet SA.....	61	59,818
Rothschild & Co.....	15,536	674,124
Rubis SCA.....	44,636	1,444,992
Safran SA.....	28,624	3,465,485
Samse SA.....	200	45,811
Sanofi.....	95,270	9,961,623
Sartorius Stedim Biotech.....	3,878	1,700,546
Schneider Electric SE.....	48,933	8,289,100
SCOR SE.....	110,132	3,756,887
SEB SA.....	11,435	1,735,490
SES SA.....	148,698	1,144,087
*Ω SMCP SA.....	20,526	168,837
Societe BIC SA.....	10,512	598,543
* Societe des Bains de Mer et du Cercle des Etrangers a Monaco.....	419	32,286
Societe Generale SA.....	113,386	4,208,926
Societe pour l'Informatique Industrielle.....	3,552	166,381
#* Solocal Group.....	17,197	27,988
Somfy SA.....	3,162	582,176
Sopra Steria Group SACA.....	10,071	1,770,612
SPIE SA.....	59,770	1,386,338
Stef SA.....	816	95,214
Sword Group.....	3,773	173,860
Synergie SE.....	4,886	185,592
* Technip Energies NV.....	78,486	1,200,953
Teleperformance.....	12,265	4,618,867
Television Francaise 1.....	33,050	315,910
Thales SA.....	36,100	3,330,132
Thermador Groupe.....	2,721	296,562
Tikehau Capital SCA.....	7,545	200,727
Total Gabon.....	240	39,934
* Touax SA.....	905	7,438
Trigano SA.....	3,700	701,012
* Ubisoft Entertainment SA.....	44,894	2,576,219
Valeo.....	67,492	1,889,007
* Vallourec SA.....	59,998	533,710
Vilmorin & Cie SA.....	2,737	154,711
Vinci SA.....	85,546	9,376,400
Virbac SA.....	1,793	721,312
Vivendi SE.....	54,394	712,849
* Vranken-Pommery Monopole SA.....	575	11,857
Wavestone.....	5,088	278,634
*Ω Worldline SA.....	39,332	1,906,429
TOTAL FRANCE.....		<u>320,838,168</u>
GERMANY — (6.8%)		
7C Solarparken AG.....	19,158	89,244
Aareal Bank AG.....	29,277	943,979
Adesso SE.....	1,083	223,614
Adidas AG.....	45,480	12,480,494
ADVA Optical Networking SE.....	25,933	390,401
All for One Group SE.....	1,109	86,443
Allgeier SE.....	3,172	167,152
Allianz SE.....	47,864	12,289,203
Amadeus Fire AG.....	3,458	644,578
Aroundtown SA.....	308,982	1,908,436
Atoss Software AG.....	1,603	321,401

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	16,913	\$ 1,763,065
	714	95,922
#*	5,212	57,659
	79,416	8,405,620
	7,674	323,183
	37,350	2,242,583
Ω	5,981	422,241
	13,328	1,325,650
	2,343	137,120
#	948	16,909
*	1,981	50,881
	13,167	458,494
#*	18,369	89,059
	58,488	5,011,033
	12,487	757,924
	11,984	1,927,270
*	75,345	335,298
	5,755	89,376
	2,944	361,779
*	366,919	3,168,453
	13,885	920,332
*	18,240	1,768,370
#*	12,378	164,845
Ω	110,403	6,623,405
	9,008	124,070
*	14,454	1,027,496
	184,475	14,719,948
*	92,237	3,251,711
*Ω	17,568	1,356,073
*	2,252	15,647
	3,463	280,047
*	134,177	1,863,719
	6,612	274,390
	37,766	6,712,997
	9,730	182,824
Ω	34,408	424,592
	89,691	5,397,657
	6,013	113,646
	365,302	6,896,527
*	50,368	345,103
	22,026	378,894
	2,478	117,139
	1,006	40,896
	1,360	75,107
	20,859	923,122
Ω	4,199	169,026
	4,428	386,001
*	6,586	78,357
	41,586	655,123
	1,687	119,332
	24,942	813,700
	1,254	45,573
	15,522	989,945
	411	21,513
#*	23,088	446,771
*	7,797	532,587
	55,371	1,508,059
	6,891	233,123
	35,797	2,433,959

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	60,340	\$2,490,857
	15,426	517,698
	38,677	1,827,300
*	3,348	90,832
	8,513	421,929
#*	4,210	19,236
	35,491	783,278
#	2,470	78,018
*	8,388	69,933
	7,861	168,872
	10,619	2,142,300
	1,210	72,678
*	91,729	287,806
*	88,481	5,891,128
	11,082	875,600
	2,315	31,542
	3,839	205,763
	4,575	700,885
	31,860	2,018,284
*	1,058	467,540
	10,640	408,268
	91,823	3,813,202
Ω	16,699	297,151
	3,842	87,022
	15,445	565,262
Ω	4,245	213,204
	33,411	3,088,956
*	38,915	439,515
	16,813	1,704,664
*	6,934	216,211
	4,119	21,443
	6,004	596,255
	34,586	2,105,776
	3,048	102,751
#*	6,219	67,492
#*	596	31,188
	64,789	661,350
	21,905	204,305
	12,792	2,721,999
	18,795	5,950,213
*	3,729	648,307
	18,986	1,754,917
	869	191,671
	4,699	333,111
#*	19,718	316,419
	6,035	219,176
	1,625	66,793
	9,522	207,002
	1,686	332,013
	7,350	69,826
	115,163	1,801,257
	3,733	164,426
	29,334	3,137,344
*	4,607	161,224
*	16,292	31,650
*	63,029	3,118,001
	3,119	2,614,708
	17,984	1,880,224
	23,010	1,302,492

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
# S&T AG.....	12,351	\$ 226,835
* SAF-Holland SE.....	17,393	219,325
SAP SE, Sponsored ADR.....	15,059	1,885,537
SAP SE.....	93,916	11,782,814
Ω Scout24 SE.....	27,210	1,625,646
Secunet Security Networks AG.....	410	145,986
Siemens AG.....	73,354	11,646,495
* Siemens Energy AG.....	79,731	1,793,378
Ω Siemens Healthineers AG.....	32,983	2,119,562
* Sixt SE.....	7,230	1,175,360
# SMA Solar Technology AG.....	983	35,012
Software AG.....	19,902	766,337
Stabilus SA.....	10,627	715,638
STRATEC SE.....	3,895	527,231
Stroer SE & Co. KGaA.....	12,716	952,125
* SUESS MicroTec SE.....	5,423	116,951
Surteco Group SE.....	706	25,960
# Symrise AG.....	35,897	4,289,669
TAG Immobilien AG.....	49,148	1,297,916
Takkt AG.....	12,576	212,911
* Talanx AG.....	16,587	793,874
*Ω TeamViewer AG.....	44,162	667,289
Technotrans SE.....	943	27,999
Telefonica Deutschland Holding AG.....	368,740	1,058,568
* thyssenkrupp AG.....	89,997	926,221
Traffic Systems SE.....	294	10,868
Uniper SE.....	14,010	633,950
United Internet AG.....	51,291	2,011,461
#* va-Q-tec AG.....	818	19,734
# Varta AG.....	6,336	690,371
VERBIO Vereinigte BioEnergie AG.....	13,879	884,660
* Vitesco Technologies Group AG, Class A.....	3,648	180,596
Vonovia SE.....	79,689	4,538,761
Vossloh AG.....	3,018	145,496
Wacker Chemie AG.....	5,595	816,535
Wacker Neuson SE.....	12,326	309,650
Washtec AG.....	3,329	187,253
* Westwing Group AG.....	3,418	82,063
Wuestenrot & Wuerttembergische AG.....	16,050	338,791
*Ω Zalando SE.....	15,638	1,241,155
Zeal Network SE.....	3,022	129,073
TOTAL GERMANY.....		<u>237,079,413</u>
GREECE — (0.0%)		
GK Software SE.....	69	11,209
Stemmer Imaging AG.....	242	10,015
TOTAL GREECE.....		<u>21,224</u>
HONG KONG — (1.5%)		
* Aceso Life Science Group Ltd.....	432,000	10,637
AIA Group Ltd.....	1,707,400	17,824,932
Analogue Holdings Ltd.....	92,000	20,897
APAC Resources Ltd.....	80,000	10,829
* Apollo Future Mobility Group Ltd.....	1,728,000	102,229
Asia Standard International Group Ltd.....	80,000	8,821
Asiasec Properties Ltd.....	17,000	1,160
ASM Pacific Technology Ltd.....	66,700	667,331
Bank of East Asia Ltd.....	206,807	352,959

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	48,000	\$ 9,989
Ω	114,500	962,623
	460,000	1,776,215
	343,000	56,423
††	229,000	8,262
	46,000	14,443
*	144,000	8,882
*	2,842,000	52,793
	1,000	12,136
#*	280,000	30,251
#*	10,625,000	56,307
	197,000	261,000
	452,000	794,152
	190,000	10,531
	92,000	10,483
	444,000	161,661
	203,823	1,360,601
#	52,250	19,408
#	50,000	34,369
	114,000	10,993
Ω	149,500	44,004
	2,220,000	59,728
	96,800	91,776
	39,200	127,099
	63,000	34,022
*	290,000	29,883
*	36,000	13,574
	12,000	15,285
	103,000	118,446
	402,000	46,897
	490,000	12,779
*	376,000	32,867
*	908,100	85,271
	9,000	9,138
	16,500	32,997
	429,294	155,432
	74,000	13,010
	47,000	35,171
	560,000	116,831
	129,000	13,412
*	84,000	11,190
	110,244	309,719
*	130,050	44,341
	10,000	111,651
	1,060,349	242,739
	119,000	264,838
	338,000	723,124
	74,000	1,465,038
	89,806	14,742
	190,740	834,143
	371,600	149,265
	26,000	9,404
*	8,000	901
	99,000	99,192
	214,000	198,309
	58,000	4,262
Ω	11,500	5,022
*	1,620,000	33,934
*	210,000	27,156

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	106,000	\$ 325,378
	570,000	356,651
*	56,000	4,488
Ω	96,000	23,756
	136,000	46,478
	49,758	6,873
	128,000	11,360
Ω	192,000	306,827
	572,000	223,947
	132,000	26,179
	128,000	320,024
	245,000	692,092
	234,000	314,589
*	55,350	28,922
	96,000	3,692
*	114,250	12,355
*	133,000	72,547
	96,000	96,817
	167,500	660,568
	167,000	440,172
	44,000	21,909
	386,400	597,368
	131,000	59,128
*	1,858	19,620
*	251,026	30,071
	116,000	69,656
	92,500	500,686
	416,000	331,247
	400,000	1,632,924
#*	550,000	4,156
	428,242	426,833
	142,476	79,826
*	162,000	12,090
	419,000	212,902
*	52,000	14,569
	44,000	66,543
	126,000	17,885
	183,000	114,716
	406,000	67,385
	90,000	9,122
*	96,000	6,018
	32,000	15,221
	353,000	2,169,046
	152,700	933,737
*	390,000	12,793
*Ω	882,000	259,803
*	278,000	53,355
*Ω	152,700	319,148
	31,170	20,749
	276,000	41,027
	585,548	758,691
	11,500	10,979
	159,500	177,485
	89,000	47,753
	141,707	1,728,897
*	290,000	12,425
	277,000	243,444
	70,200	187,134
#	170,000	106,614

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
Tai Hing Group Holdings Ltd.....	112,000	\$ 18,624
Tao Heung Holdings Ltd.....	83,000	9,625
Techtronic Industries Co. Ltd.....	292,500	4,826,277
* Television Broadcasts Ltd.....	146,100	90,621
* Theme International Holdings Ltd.....	860,000	86,608
* TOM Group Ltd.....	360,000	41,670
* Town Health International Medical Group Ltd.....	592,000	28,573
Tradelink Electronic Commerce Ltd.....	156,000	23,414
* Trendzon Holdings Group Ltd.....	120,000	15,587
United Laboratories International Holdings Ltd.....	252,000	143,321
† Untrade Convoy.....	528,000	2,120
Untrade CW Group Holdings.....	85,500	0
Untrade Gold Fin Holdings.....	44,000	0
Value Partners Group Ltd.....	528,000	260,401
* Vobile Group Ltd.....	184,000	126,077
VSTECS Holdings Ltd.....	308,400	305,506
VTech Holdings Ltd.....	43,700	345,616
Wai Kee Holdings Ltd.....	120,000	58,912
Wang On Group Ltd.....	2,940,000	29,847
Wharf Real Estate Investment Co. Ltd.....	220,000	1,046,327
# Wing Tai Properties Ltd.....	18,000	10,093
* Xingye Alloy Materials Group Ltd.....	73,000	10,493
YTO Express Holdings Ltd.....	72,000	25,661
#* Yunfeng Financial Group Ltd.....	28,000	6,171
# Zensun Enterprises Ltd.....	299,999	169,807
* Zhaobangji Properties Holdings Ltd.....	376,000	21,843
TOTAL HONG KONG.....		<u>53,357,773</u>
IRELAND — (0.5%)		
* AIB Group PLC.....	326,158	861,478
* Bank of Ireland Group PLC.....	414,757	2,795,410
Cairn Homes PLC.....	358,413	501,718
* Datalex PLC.....	473	477
* FBD Holdings PLC.....	9,900	114,536
* Flutter Entertainment PLC.....	22,564	3,434,200
*Ω Glenveagh Properties PLC.....	277,630	381,095
Kingspan Group PLC.....	35,083	3,376,986
* Permanent TSB Group Holdings PLC.....	23,545	44,545
Smurfit Kappa Group PLC.....	122,519	6,457,440
TOTAL IRELAND.....		<u>17,967,885</u>
ISRAEL — (0.9%)		
Adgar Investment & Development Ltd.....	5,179	12,501
Afcon Holdings Ltd.....	434	29,718
# AFI Properties Ltd.....	7,582	485,209
Africa Israel Residences Ltd.....	386	27,257
* Airport City Ltd.....	19,752	481,491
* Allot Ltd.....	5,136	47,214
Alony Hetz Properties & Investments Ltd.....	39,307	734,288
* Alrov Properties & Lodgings Ltd.....	1,315	80,938
Amot Investments Ltd.....	58,151	493,393
Arad Ltd.....	3,295	52,106
Ashtrom Group Ltd.....	6,992	195,884
Atreyu Capital Markets Ltd.....	692	13,904
AudioCodes Ltd.....	14,242	421,848
Aura Investments Ltd.....	31,019	79,414
Automatic Bank Services Ltd.....	1,674	14,103
* Avgol Industries 1953 Ltd.....	36,631	31,406

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
* Azorim-Investment Development & Construction Co. Ltd.....	25,722	\$ 158,534
Azrieli Group Ltd.....	2,180	197,105
Bank Leumi Le-Israel BM.....	251,601	2,698,419
* Bet Shemesh Engines Holdings 1997 Ltd.....	1,480	32,115
* Bezeq The Israeli Telecommunication Corp. Ltd.....	461,626	794,658
Big Shopping Centers Ltd.....	2,734	439,330
Blue Square Real Estate Ltd.....	1,148	103,991
* Brack Capital Properties NV.....	663	110,146
Carasso Motors Ltd.....	14,778	100,892
* Castro Model Ltd.....	726	25,196
* Clal Insurance Enterprises Holdings Ltd.....	24,348	571,880
#* Compugen Ltd.....	6,256	22,001
Danel Adir Yeoshua Ltd.....	2,392	570,589
Delek Automotive Systems Ltd.....	22,115	339,076
Delta Galil Industries Ltd.....	4,072	254,709
Dor Alon Energy in Israel 1988 Ltd.....	1,244	38,115
Duniec Brothers Ltd.....	1,516	110,977
# E&M Computing Ltd.....	2,710	19,736
Electra Consumer Products 1970 Ltd.....	2,703	170,190
Electra Ltd.....	743	541,697
Electra Real Estate Ltd.....	1,369	29,979
* Ellomay Capital Ltd.....	1,044	26,489
Energix-Renewable Energies Ltd.....	51,661	206,150
#* Enlight Renewable Energy Ltd.....	222,778	502,756
FMS Enterprises Migun Ltd.....	2,021	61,574
Formula Systems 1985 Ltd.....	2,359	265,463
Formula Systems 1985 Ltd., Sponsored ADR.....	1,306	148,270
Fox Wizel Ltd.....	3,238	629,138
Gav-Yam Lands Corp. Ltd.....	35,516	451,745
Gilat Satellite Networks Ltd.....	8,858	68,492
Hadera Paper Ltd.....	1,025	71,694
Hamat Group Ltd.....	3,178	29,717
Harel Insurance Investments & Financial Services Ltd.....	57,285	665,682
Hilan Ltd.....	3,413	219,977
ICL Group Ltd.....	56,668	512,478
IDI Insurance Co. Ltd.....	3,478	127,059
IES Holdings Ltd.....	199	21,096
Ilex Medical Ltd.....	1,084	58,099
Inrom Construction Industries Ltd.....	35,497	175,505
Isracard Ltd.....	85,561	474,196
Israel Canada T.R Ltd.....	22,976	142,920
Israel Discount Bank Ltd., Class A.....	181,769	1,218,915
Israel Land Development - Urban Renewal Ltd.....	1,926	32,400
Isras Investment Co. Ltd.....	865	224,696
* Kamada Ltd.....	6,587	39,929
Kerur Holdings Ltd.....	1,061	30,029
Klil Industries Ltd.....	140	13,438
Levinstein Properties Ltd.....	392	16,869
M Yochananof & Sons Ltd.....	1,791	135,513
Magic Software Enterprises Ltd.....	25,564	491,177
Malam - Team Ltd.....	2,870	96,690
Matrix IT Ltd.....	13,031	364,278
Maytronics Ltd.....	9,928	212,759
Mega Or Holdings Ltd.....	3,376	153,668
* Mehadrin Ltd.....	180	10,510
* Melisron Ltd.....	7,618	671,131
Menora Mivtachim Holdings Ltd.....	10,987	270,062
Migdal Insurance & Financial Holdings Ltd.....	177,504	314,368
Mivne Real Estate KD Ltd.....	157,541	673,625

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
Mivtach Shamir Holdings Ltd.....	1,476	\$ 51,046
Mizrahi Tefahot Bank Ltd.....	24,767	957,431
* Nice Ltd.....	1,056	270,312
#* Nice Ltd., Sponsored ADR.....	5,315	1,360,959
* Nova Ltd.....	4,175	488,611
Novolog Ltd.....	101,717	101,151
NR Spuntech Industries Ltd.....	3,315	7,605
* Oil Refineries Ltd.....	888,828	293,788
One Software Technologies Ltd.....	14,338	250,739
Palram Industries 1990 Ltd.....	1,658	25,724
* Paz Oil Co. Ltd.....	4,143	589,377
* Perion Network Ltd.....	8,697	172,086
Phoenix Holdings Ltd.....	88,490	1,056,490
Plasson Industries Ltd.....	1,135	84,977
Prashkovsky Investments & Construction Ltd.....	4,675	212,296
* Priortech Ltd.....	1,051	33,590
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.....	3,808	305,608
Rapac Communication & Infrastructure Ltd.....	1,869	18,003
Raval Ics Ltd.....	4,981	10,381
Sano-Brunos Enterprises Ltd.....	978	112,123
Scope Metals Group Ltd.....	3,768	158,050
Shapir Engineering & Industry Ltd.....	51,287	494,832
* Shikun & Binui Ltd.....	48,502	313,450
Shufersal Ltd.....	63,751	599,623
* Strauss Group Ltd.....	10,925	362,436
* Summit Real Estate Holdings Ltd.....	8,875	219,961
Suny Cellular Communication Ltd.....	47,494	24,014
Tadiran Group Ltd.....	1,130	168,817
Ω Tamar Petroleum Ltd.....	15,509	36,747
Tel Aviv Stock Exchange Ltd.....	9,793	63,314
* Tera Light Ltd.....	10,987	26,696
* Teva Pharmaceutical Industries Ltd., Sponsored ADR.....	161,289	1,359,666
Tiv Taam Holdings 1 Ltd.....	19,821	68,076
Victory Supermarket Chain Ltd.....	3,518	76,495
Vitania Ltd.....	1,695	16,622
YH Dimri Construction & Development Ltd.....	3,362	351,053
TOTAL ISRAEL.....		31,100,715
ITALY — (2.3%)		
A2A SpA.....	188,772	358,588
ACEA SpA.....	32,542	657,689
* Aeffe SpA.....	9,974	28,142
# Alerion Cleanpower SpA.....	2,733	83,673
Amplifon SpA.....	72,785	3,093,806
Ω Anima Holding SpA.....	94,319	477,053
* Arnoldo Mondadori Editore SpA.....	81,401	187,464
Ascopiave SpA.....	43,623	178,193
Assicurazioni Generali SpA.....	243,376	5,121,786
* Atlantia SpA.....	130,053	2,413,169
Autostrade Meridionali SpA.....	304	9,174
Avio SpA.....	4,827	57,502
Azimut Holding SpA.....	68,448	1,841,185
Banca Generali SpA.....	36,905	1,486,369
Banca IFIS SpA.....	9,820	197,081
Banca Mediolanum SpA.....	114,345	1,111,537
#* Banca Monte dei Paschi di Siena SpA.....	519	537
#Ω Banca Sistema SpA.....	7,802	18,038
Banco di Desio e della Brianza SpA.....	5,932	20,061
BasicNet SpA.....	1,734	10,500

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	21,403	\$ 60,741
	3,496	14,180
Ω	37,643	287,816
*	1,076	27,917
	452,881	953,416
*	13,124	762,152
	40,575	87,337
Ω	12,325	296,735
	302	10,406
*	136,243	64,755
	172,286	2,625,999
	22,111	152,518
	10,707	191,792
	2,722	74,039
	20,238	254,094
	17,554	604,938
	6,696	1,032,264
	2,171	69,014
*	6,100	23,398
	29,507	65,897
*Ω	38,380	176,340
	122,616	943,726
	14,964	205,150
#*	3,709	20,881
*	5,998	14,181
	18,362	4,236,958
	4,512	46,339
#*	63,031	40,354
	203,505	3,421,380
*	43,781	29,090
*	1,780	9,793
	856	10,320
#*	18,566	21,130
	7,943	378,070
	439,879	1,828,742
*	6,912	101,137
#*	53,304	25,399
*	109,260	56,928
	13,428	829,227
	1,970,802	5,856,904
	212,924	1,412,628
	3,302	118,130
*	71,673	762,534
#*	2,471	16,105
*	144,287	61,678
	3,295	61,089
*	146,882	1,060,896
	2,541	63,894
	67,483	322,289
	233,950	2,680,275
*	134,065	111,154
#	134,065	171,071
	67,443	4,328,462
*	3,068	25,358
#*Ω	58,367	853,761
	1,095	14,656
*Ω	96,927	269,306
	1,465	108,724
	76,959	246,356

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
ITALY — (Continued)			
Ω	Piovan SpA.....	2,340	\$ 29,515
*	Prima Industrie SpA.....	1,531	32,546
	Prysmian SpA.....	47,146	1,589,835
	Recordati Industria Chimica e Farmaceutica SpA.....	38,202	2,140,095
	Reply SpA.....	8,246	1,385,746
	Rizzoli Corriere Della Sera Mediagroup SpA.....	61,164	59,636
#	SAES Getters SpA.....	770	21,288
	SAES Getters SpA.....	500	9,573
*	Safilo Group SpA.....	24,798	41,962
#*	Saipem SpA.....	286,831	438,741
	Salcef SpA.....	3,496	94,707
#*	Salvatore Ferragamo SpA.....	25,394	544,162
	Sanlorenzo SpA/Ameglia.....	994	43,098
	Sesa SpA.....	4,382	792,558
	SIT SpA.....	806	8,621
	Snam SpA.....	233,161	1,306,559
	SOL SpA.....	18,629	398,483
	Stellantis NV.....	116,304	2,245,699
	Stellantis NV.....	78,264	1,509,713
	Tamburi Investment Partners SpA.....	25,548	260,116
Ω	Technogym SpA.....	47,176	402,622
	Telecom Italia SpA.....	1,921,018	905,336
	Telecom Italia SpA.....	1,068,081	476,970
	Telecom Italia SpA, Sponsored ADR.....	6,420	30,174
	Tenaris SA.....	6,392	78,027
#	Tenaris SA, ADR.....	60,349	1,471,309
	Terna - Rete Elettrica Nazionale.....	195,424	1,535,527
	Tinexta SpA.....	8,563	304,188
*	Tod's SpA.....	2,892	155,869
	TXT e-solutions SpA.....	2,388	23,847
	UniCredit SpA.....	177,896	2,827,375
#Ω	Unieuro SpA.....	9,248	198,022
	Unipol Gruppo SpA.....	168,219	946,354
	UnipolSai Assicurazioni SpA.....	160,989	470,039
#	Webuild SpA.....	12,528	26,243
TOTAL ITALY.....			78,755,925
JAPAN — (20.5%)			
#	&Do Holdings Co. Ltd.....	2,700	19,774
	77 Bank Ltd.....	13,800	182,636
	A&A Material Corp.....	800	6,237
	A&D Co. Ltd.....	8,800	75,298
	ABC-Mart, Inc.....	8,900	406,367
	Abist Co. Ltd.....	500	12,601
*	Access Co. Ltd.....	10,300	51,697
	Accrete, Inc.....	1,700	15,080
	Achilles Corp.....	7,700	82,953
	Acom Co. Ltd.....	157,900	443,161
	AD Works Group Co. Ltd.....	7,600	9,138
#	Adastra Co. Ltd.....	11,900	178,297
	ADEKA Corp.....	50,300	1,091,356
#	Ad-sol Nissin Corp.....	3,000	41,273
	Advan Group Co. Ltd.....	6,400	53,575
#	Advance Create Co. Ltd.....	2,500	22,684
*	Advanced Media, Inc.....	6,100	30,432
	Advantage Risk Management Co. Ltd.....	1,200	8,151
	Advantest Corp.....	32,300	2,749,135
	Aeon Co. Ltd.....	106,099	2,417,694
#	Aeon Delight Co. Ltd.....	8,900	240,881

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,500	\$ 41,941
	37,700	395,676
#	7,300	68,031
	600	11,434
#	4,400	47,609
	1,600	11,616
	5,400	83,689
*	600	23,327
	7,800	214,897
	13,000	92,117
	4,500	101,245
	3,600	57,480
	26,500	242,442
	102,800	308,765
	8,700	22,543
	8,800	452,327
	3,600	68,325
	92,800	1,414,499
	7,900	37,561
#	2,700	25,780
	14,500	87,135
#	7,400	94,309
	2,400	54,677
	6,800	20,928
	4,500	104,921
*	30,700	45,746
#	2,400	45,465
	93,300	1,330,352
	5,700	47,323
	3,100	28,995
*	2,700	17,298
*	16,600	12,778
	6,100	106,095
	1,000	31,564
*	800	25,541
	47,216	514,960
	4,700	40,818
	13,900	218,410
	114,800	1,111,436
	11,700	234,695
	1,600	39,782
	2,400	93,023
	2,300	38,656
	10,600	71,650
	16,100	102,232
	60,700	838,200
	500	10,243
	10,100	51,561
	5,300	88,182
*	17,800	105,176
	15,000	167,206
	21,700	487,879
	1,700	6,920
	9,100	91,743
	6,200	216,579
	3,700	70,226
	17,923	336,904
	83,300	35,740
	5,400	68,404

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,700	\$ 128,333
	6,200	53,900
	1,900	18,037
	6,400	39,015
#	12,100	75,474
*	19,100	191,591
	8,400	416,196
	4,000	24,436
#	6,200	75,757
	14,700	77,933
	63,200	2,579,868
	48,600	941,639
	700	7,619
	534,600	5,280,737
	2,800	69,601
#	7,400	38,808
	9,500	147,688
	900	12,822
	2,500	118,218
	1,700	10,095
	900	5,553
	3,100	11,927
	74,500	1,446,464
	7,300	62,608
	21,200	258,740
	180,200	2,908,530
#	18,000	60,633
	2,000	15,450
	500	7,616
	1,000	18,007
*	5,600	96,279
*	7,800	36,831
	3,400	44,969
	48,900	592,981
	2,000	44,434
	8,900	78,932
	5,600	40,390
	8,100	159,479
	7,600	216,302
	16,700	655,938
	25,500	1,792,348
	8,500	64,627
	10,800	503,525
	2,600	67,503
	6,000	46,901
	500	17,866
	4,800	1,821,689
#	1,900	47,353
	6,500	103,119
	4,700	220,687
	19,100	235,881
	21,500	136,048
	28,400	863,738
	29,500	575,315
	18,659	254,536
#*	3,100	130,358
#	29,200	255,055
	11,100	337,368
	2,900	25,871

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,500	\$ 29,616
	2,500	28,413
	7,800	24,601
*	7,200	70,292
	8,200	12,865
	38,700	118,124
	2,300	22,588
	43,500	801,099
	1,100	18,798
	27,200	248,770
	4,200	71,938
#	1,200	36,294
	500	10,996
	6,800	335,900
	5,100	58,696
	20,000	460,355
#	360	6,175
	1,800	23,726
	17,700	361,506
#	14,250	338,010
	41,700	986,235
	38,600	931,833
*	1,700	11,150
	4,900	69,597
	13,100	90,786
	8,500	50,194
	3,400	56,706
	3,100	22,384
	58,800	735,406
	6,000	120,671
	300	4,166
	1,900	8,170
#*	2,000	67,305
	3,300	72,030
	8,455	1,109,386
#	3,900	78,159
	1,100	23,323
#	4,600	75,702
	1,900	9,162
	5,300	53,055
#	800	7,231
	3,700	44,358
#	3,100	44,439
	8,300	55,491
*	54,200	159,996
	2,700	43,181
	5,400	92,569
	6,100	94,056
	7,400	65,763
	14,100	260,440
#	3,700	31,584
	102,500	3,329,176
	3,400	47,806
	37,300	304,175
	25,900	207,810
	3,700	24,255
	29,600	142,030
	68,500	293,209
	15,100	278,752

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,800	\$ 62,326
	2,400	24,365
	7,400	34,424
	4,200	54,355
	39,300	461,003
	17,600	96,913
	5,100	73,690
	10,700	100,031
	4,600	31,981
	61,921	1,473,361
	10,400	253,753
	10,500	126,742
	1,700	22,587
#	6,600	51,004
	13,300	95,072
	4,300	537,004
	5,212	71,313
#	8,400	123,776
	21,700	139,091
	11,400	307,677
	8,200	128,165
	6,000	93,159
*	4,000	28,681
	5,900	123,200
	8,700	58,829
	2,900	23,478
	10,400	63,474
	88,700	1,034,260
	2,900	21,949
	9,900	55,266
	9,400	116,606
	20,900	501,707
	14,600	102,481
	13,900	266,998
	40,400	298,006
	8,700	171,167
	2,300	18,372
	13,900	537,143
*	5,000	6,052
	17,600	1,221,876
	9,500	44,414
	7,800	278,751
#	5,800	185,017
	3,000	36,388
	3,400	124,008
	2,300	35,568
	9,000	85,899
	112,400	2,530,062
	87,200	1,959,383
	7,000	129,099
	1,900	8,688
	15,900	218,155
	24,100	5,059,651
	2,000	21,052
#	2,800	109,960
	5,700	35,828
	8,400	165,985
*	1,000	8,683
	6,680	267,604

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	9,700	\$ 224,918
#	3,700	41,974
	6,800	54,479
	3,600	87,322
	27,200	3,118,930
	116,300	3,394,002
	13,400	131,946
	132,900	800,815
	43,400	620,514
	1,500	18,504
	500	7,172
	54,000	512,514
	18,200	83,287
	2,200	10,385
	34,500	536,480
	11,100	390,922
#	3,700	83,803
	45,400	3,388,369
	45,000	1,558,430
	8,200	120,646
*	7,400	230,584
	15,900	437,213
	1,400	12,843
	41,800	1,072,391
	4,300	253,346
	15,100	534,204
	5,000	75,329
*	8,300	93,681
	1,800	18,590
#	16,200	512,883
	6,600	81,318
	3,200	879,852
	3,700	75,081
	1,600	12,596
	3,900	100,387
	67,200	1,066,316
	300	9,324
	10,300	136,397
	1,000	21,142
	8,200	114,221
	27,800	1,205,235
*	4,200	15,264
	17,100	364,899
	17,500	420,554
	1,300	11,553
#	3,900	161,131
	8,400	80,538
	17,400	993,590
	1,300	26,074
	28,700	1,406,634
	1,900	46,653
	4,400	82,893
	6,500	28,891
#	5,100	90,604
	34,000	317,281
#	8,900	41,158
	9,400	154,664
	4,600	113,059
	3,400	9,011

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	7,000	\$ 104,930
	28,300	1,417,406
	7,700	264,838
#	5,000	50,657
	1,300	11,435
	14,000	169,446
	9,400	85,405
	4,900	43,184
	12,800	69,284
	22,500	542,298
#	2,900	16,638
#	15,400	203,527
	800	8,013
	10,900	72,666
	10,000	15,264
	4,000	59,538
	4,200	74,612
	12,600	184,956
#	16,100	521,999
	3,000	46,190
#	2,300	13,265
	4,200	75,144
	18,100	59,720
	37,100	944,880
	11,400	2,254,331
	10,900	6,414,266
	16,600	213,464
#*	4,100	30,059
	1,200	12,862
#	9,700	242,060
*	1,900	16,703
	3,100	29,001
	3,500	14,929
	5,100	41,915
#	900	6,046
	3,400	34,942
	3,700	23,729
#	8,800	75,722
	3,300	26,248
	23,200	695,120
#	2,600	19,270
	1,100	8,529
	6,000	38,648
	25,700	825,485
	6,300	48,879
*	1,100	12,713
	3,700	23,934
#*	9,500	210,223
	3,400	16,062
	2,400	24,486
	4,900	68,810
	6,500	107,332
	23,200	535,526
	5,500	55,207
	11,500	64,698
	1,600	8,728
	14,700	785,660
	1,800	40,443
	2,800	24,340

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,400	\$ 50,247
	18,300	184,632
#	21,300	45,844
	28,300	532,183
	9,300	389,623
	17,700	1,186,537
	16,600	69,435
*	110,000	594,789
	1,500	90,818
	7,800	277,256
	2,500	18,588
	20,000	475,690
	23,600	478,914
	21,800	2,881,923
	2,100	78,808
	2,400	173,408
	4,400	114,735
	3,400	124,855
	7,300	229,763
	13,400	252,131
	13,550	280,819
	2,000	22,293
	15,100	169,029
	17,500	359,965
	9,100	79,887
	10,100	112,570
	7,600	297,342
	1,300	23,847
	11,500	67,464
	26,800	97,224
	16,200	207,842
	12,200	809,210
	9,400	113,538
	3,400	44,990
	7,500	52,366
	800	9,517
	2,600	55,554
	4,300	134,935
	13,700	135,327
	1,000	20,421
*	3,800	40,370
#	3,500	12,204
	400	13,652
	1,000	24,178
	7,900	190,149
	25,900	487,041
#	17,700	132,515
	2,700	78,954
	35,700	763,823
	9,100	798,541
#*	3,600	32,860
	9,300	145,803
#	14,500	752,638
	5,400	49,625
	2,400	22,501
	7,300	31,616
	3,300	55,442
	17,400	372,253
	3,600	37,534

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	11,100	\$ 133,486
	2,100	65,173
*	23,810	499,994
	94,000	308,852
*	4,400	28,578
	27,200	690,823
	41,460	286,830
	700	14,019
	90,100	332,702
	6,700	69,277
	700	19,301
	3,100	73,102
	82,800	1,268,308
	6,500	144,488
	3,900	93,713
	4,200	104,355
	12,500	639,516
	1,600	14,312
	21,300	620,287
	24,300	667,335
	11,900	155,657
	4,300	27,899
	7,600	54,428
#	5,800	229,406
	2,900	12,755
	189,600	2,407,457
#	2,400	40,616
	79,800	610,636
	14,600	233,483
	10,800	368,930
	11,700	197,125
	4,500	11,627
*	4,600	51,159
	1,100	15,253
	7,600	125,062
	3,900	468,253
	3,900	46,886
	1,080	11,017
#	1,100	9,444
	74,600	648,454
	2,600	45,926
	2,200	127,813
	4,700	46,261
	2,700	60,608
	2,800	141,150
	2,025	301,842
	800	15,129
	21,200	66,811
	8,100	58,585
	13,600	414,363
	20,600	523,802
	85,100	4,423,158
#	3,100	322,214
*	29,210	526,735
	19,400	889,451
	85,200	567,245
	2,000	36,076
	4,700	49,068
	2,700	128,639

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,300	\$ 142,540
	1,100	38,216
	6,500	84,843
	4,700	57,649
	10,800	74,926
	5,500	141,509
#	56,100	372,120
	9,300	74,174
	1,800	20,041
#	7,319	50,994
	24,756	731,540
	116,100	3,419,467
	3,200	11,535
	6,200	35,048
	8,600	77,448
	13,800	82,677
	14,400	775,097
	6,700	495,092
	4,000	101,656
#	5,300	57,016
*	3,600	22,802
	17,700	454,844
	5,000	33,870
#*	1,000	17,719
	4,800	48,112
	110,000	1,063,222
	50,600	156,193
	5,800	80,052
	8,500	55,345
	2,100	84,201
	117,200	288,186
	2,800	45,376
	15,100	66,459
	10,700	118,879
	3,400	69,586
#	5,599	40,914
	12,900	274,804
	34,200	197,215
	1,300	25,517
	67,200	1,356,982
	41,820	870,049
	3,900	20,001
	1,000	5,644
	3,300	36,140
*	6,500	34,006
	900	7,544
	2,900	15,150
	2,400	23,781
#*	2,500	58,876
	1,400	27,141
	20,600	477,388
#	4,300	47,548
	5,900	71,977
*	1,200	27,997
	7,500	97,805
	2,600	29,241
	12,200	194,413
	73,600	427,762
	10,000	311,759

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	76,680	\$ 706,594
	2,000	24,930
	7,250	115,920
	17,900	273,494
	3,200	14,476
	2,300	39,038
	3,000	60,806
	5,200	34,348
	1,600	25,461
	5,500	244,934
#	1,500	19,425
	3,500	27,911
	900	29,363
	7,400	85,826
	110,540	868,940
#	7,100	78,568
	6,700	66,866
	500	13,043
*	1,300	22,905
	1,800	18,841
	176,500	2,162,125
#*	3,300	10,454
	15,000	98,244
	3,800	52,544
	17,000	915,689
	37,500	327,593
	18,100	493,770
	2,700	114,394
	17,500	52,487
	4,300	37,622
	3,100	61,631
	26,000	1,225,736
	1,800	12,910
	800	26,950
	57,000	295,867
	14,300	395,562
	63,500	569,677
	10,500	182,556
	8,900	240,821
	35,400	565,259
#*	2,500	55,641
#*	1,600	11,433
	3,900	24,931
*	5,100	220,975
#*	600	9,099
*	39,200	55,631
	11,500	183,794
	6,900	52,306
*	6,000	33,108
*	15,200	21,921
*	48,200	15,578
	4,500	99,162
	18,600	267,955
#	11,300	58,555
*	600	8,886
	4,100	38,364
	27,700	242,495
	17,200	251,394
	4,600	60,116

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	50,600	\$ 887,203
	3,900	33,240
	4,600	160,208
	1,900	41,948
	39,200	318,594
	11,400	378,987
#	1,700	31,774
	18,700	143,122
	2,900	26,130
	2,600	36,445
	25,200	443,854
	11,700	507,914
	15,700	72,601
	8,800	479,797
	2,100	38,242
	95,900	942,339
*	300	13,257
*	500	10,613
	3,800	234,917
	6,900	102,738
	5,600	53,696
#	5,400	76,427
*	6,900	320,232
	1,700	5,982
#*	1,000	11,820
	7,400	134,859
#	19,300	256,963
	25,000	50,963
	1,200	29,422
	7,700	108,079
	21,700	719,316
	4,400	24,022
	48,000	417,538
	10,400	70,049
	6,900	137,197
	12,900	558,340
	83,620	128,793
	9,200	120,755
	21,603	448,559
	500	17,683
	6,300	163,225
	15,200	395,525
	146,201	1,765,764
	25,800	534,358
	10,600	379,039
#*	6,300	28,082
	34,800	672,457
	7,800	70,002
	1,900	54,971
	7,600	30,034
	13,600	264,445
	47,700	354,916
	21,100	687,331
	3,700	48,389
	34,500	375,304
	5,400	178,144
	1,000	24,370
	21,700	450,444
#	5,300	47,248

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,400	\$ 80,436
	46,200	2,308,686
*	9,100	23,721
	9,000	178,781
	23,900	728,975
	11,000	314,927
#	3,900	27,949
	900	30,374
	2,100	55,369
	69,000	1,337,120
	323,200	10,325,821
	6,600	108,893
	16,200	375,662
	5,400	62,505
	71,100	727,695
	11,900	535,269
	11,800	333,009
	300	14,203
	26,200	109,247
	15,600	117,011
	42,300	872,633
	13,200	6,770,576
	1,100	17,025
	11,500	294,994
	19,000	1,436,170
	12,900	24,017
	4,600	29,457
	40,000	571,765
	4,300	33,046
*	1,300	30,054
*	12,700	369,005
	28,900	718,989
	75,900	1,216,536
	5,800	117,112
	1,700	20,417
	1,200	22,128
#	43,000	83,365
	11,000	164,352
	23,100	134,295
	15,000	187,581
*	14,700	56,170
	1,600	8,368
	12,400	80,857
	6,700	521,749
	27,000	840,494
*	900	24,931
	4,365	20,836
	500	10,195
	9,700	350,913
	10,700	317,304
	6,000	79,503
	20,500	1,029,315
	11,500	52,814
	1,500	8,063
#	9,600	26,285
	41,700	607,931
	2,400	48,633
	84,100	2,113,344
	11,300	122,439

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,800	\$ 28,543
	11,400	211,018
	3,100	38,289
	9,100	212,171
	21,600	129,543
	8,100	24,373
	18,700	1,008,113
	3,900	34,934
	111,000	467,911
	18,800	268,069
	6,500	66,592
	2,400	39,696
#*	3,800	24,918
	4,500	411,433
	400	17,442
	1,800	38,209
	1,800	71,320
#	2,000	15,065
	77,676	764,385
	5,300	45,806
	93,600	2,007,301
	15,400	392,542
	15,600	107,826
	3,100	27,941
	6,400	104,676
	50,900	457,277
	7,100	530,056
	4,300	58,489
	18,300	744,142
	9,700	82,213
	7,300	435,468
	8,500	221,281
	22,000	1,356,769
	2,600	60,502
#	3,300	74,698
	16,100	205,091
	5,700	156,546
	15,900	252,575
	3,900	4,819
	21,800	80,437
	3,500	11,536
	58,300	1,184,887
	8,600	49,841
	16,100	411,799
	86,640	334,764
#	4,700	24,267
	25,000	522,263
	6,900	44,146
#*	13,500	17,210
	13,400	3,006,121
	36,400	1,595,379
	7,600	204,220
	27,200	52,421
	3,700	58,586
	2,500	13,899
	13,000	51,459
	26,600	617,862
	67,800	885,870
	50,500	1,155,952

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,200	\$ 15,157
	2,200	21,774
	1,900	20,856
*	5,400	232,543
	82,000	3,152,620
	12,600	396,706
*	300	13,147
	25,000	553,125
	16,900	162,975
	7,600	226,949
	4,100	22,730
	4,500	48,966
	7,400	63,385
#	3,000	17,790
	10,600	366,179
	21,000	785,892
*	1,700	46,395
	10,700	128,302
	13,500	195,068
	3,900	85,800
	3,000	42,439
	19,100	408,089
	56,300	1,086,241
	3,200	71,283
	8,141	150,325
	1,800	39,115
#	25,800	116,868
#	7,200	82,178
	700	9,227
	9,400	29,382
	4,500	82,954
	3,400	94,378
	12,200	79,056
#	800	5,995
	5,600	114,869
#	8,400	51,685
	56,800	397,232
	31,620	1,082,290
	1,700	52,768
	10,000	159,461
	11,600	124,418
	2,200	36,390
	4,000	95,595
*	149,900	1,154,792
	8,600	375,566
	20,000	171,703
	264,600	590,262
	10,500	295,593
#	3,200	71,099
	11,200	99,146
	14,700	70,636
	900	19,784
	81,000	1,457,599
	6,200	48,125
*	7,900	199,716
	19,300	343,785
	15,400	326,386
	5,300	36,461
	3,900	42,936

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	31,000	\$1,933,829
	15,000	91,944
	14,000	820,185
#	9,600	90,915
	4,200	22,143
	1,700	53,930
#	2,600	47,197
	15,400	341,738
*	8,700	328,562
	900	4,009
*	6,800	42,872
	600	5,310
	5,400	95,779
	3,100	23,536
	6,300	86,913
	1,000	23,459
	1,500	5,639
	12,200	576,014
	4,800	33,278
	57,200	1,399,717
#	2,900	36,807
#	1,300	25,354
*	3,100	23,118
	2,400	32,735
#*	19,730	29,941
	61,200	1,016,033
	8,400	87,905
	35,200	1,141,954
	11,200	189,209
#	12,600	33,721
#	800	45,036
*	8,400	29,089
	276,200	2,166,563
	167,500	2,097,669
	102,100	1,470,487
	55,300	1,059,289
	111,000	3,014,692
	1,500	28,151
	22,300	193,706
	22,999	555,163
*	213,200	608,730
*	2,600	7,137
	15,600	162,790
	2,800	91,065
	7,900	193,881
	1,437,000	8,710,059
	5,600	103,261
	82,900	2,217,130
	3,600	61,943
*	32,000	97,427
	135,700	2,909,046
	26,500	749,365
	4,800	99,987
	15,700	141,513
	11,600	342,491
	19,300	357,286
	1,000	27,760
	108,471	1,469,355
	8,184	22,260

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	12,100	\$ 337,957
#	700	13,368
	8,900	171,351
*	900	7,081
	9,200	286,161
	13,200	132,365
	77,600	393,421
*	4,900	222,980
	3,000	5,649
	2,400	130,426
#	52,200	857,687
	1,000	10,085
	16,600	529,056
	10,300	499,365
	1,200	20,075
	13,200	146,292
	5,400	33,245
	9,200	47,321
	600	14,479
#	2,000	18,955
	11,100	11,695
	11,600	61,799
	50,952	1,747,629
	2,000	20,586
	8,900	43,432
	5,700	24,086
	13,200	91,948
	1,300	29,795
*	1,700	7,209
	34,400	1,075,308
	5,200	43,419
	4,100	153,184
	6,100	89,084
	100	1,827
	4,600	53,284
	53,900	860,928
	4,200	71,240
#	1,600	135,301
*	60,800	960,094
	800	22,031
	10,000	44,585
	1,600	23,933
	1,000	29,504
	19,000	336,898
	6,500	18,950
	400	20,637
	4,800	14,467
#*	16,000	27,417
	18,600	369,280
	1,200	20,021
	500	41,964
	3,300	57,533
	6,000	109,655
	75,500	2,945,503
	42,900	619,058
	1,400	12,597
	44,900	1,065,782
	2,600	27,439
	200	3,578

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,000	\$ 10,808
	34,200	644,725
	17,300	434,439
*	1,300	32,780
	1,100	11,039
	43,600	741,196
	83,400	653,653
#	3,100	21,469
	2,600	39,744
	15,000	340,513
	2,300	35,333
	6,300	120,601
	5,600	138,440
	14,700	93,857
	33,500	770,881
	5,000	55,436
	6,130	81,997
	55,300	4,901,228
	10,600	233,836
	66,800	1,944,618
	6,400	74,245
	2,200	76,255
	4,100	37,572
	14,000	54,283
	8,000	94,943
	51,800	1,373,892
	61,100	961,910
	16,900	77,737
	43,700	396,130
	5,600	41,320
	400	10,853
	42,800	1,125,974
	3,300	22,442
	1,100	20,547
#	1,500	8,456
	21,800	160,852
	13,500	72,434
	14,600	275,035
	57,400	599,082
	28,800	14,113,192
	600	18,654
	4,500	30,304
	2,000	11,383
*	600	11,196
	2,900	34,963
	3,300	75,183
	500	8,707
	14,900	193,556
	2,100	32,371
	23,400	1,386,771
	2,900	11,346
	3,100	13,582
	5,800	103,349
	68,100	953,003
	4,500	110,556
	68,600	682,056
	5,100	132,433
	29,860	457,566
#	77,500	619,800

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	13,500	\$ 136,792
#	53,600	63,223
	12,000	349,329
	1,000	11,296
	7,800	93,528
	1,700	123,852
	12,200	242,277
	19,500	174,184
#	1,000	39,315
	3,700	64,182
	13,200	862,895
	11,900	560,398
	12,900	100,505
	11,100	317,631
	6,600	297,904
	98,700	462,447
	3,100	54,226
	112,400	3,216,633
	19,900	106,303
	56,900	527,843
	20,800	690,849
#	18,500	235,939
	2,100	52,915
	31,300	221,699
	11,400	254,979
	8,200	200,891
	31,600	1,714,562
*	201,400	1,065,927
	26,700	160,478
	5,300	10,414
	4,100	110,588
	5,900	53,186
	19,600	84,083
	10,100	264,458
	53,380	749,572
	33,204	276,601
	6,800	94,052
	10,200	128,671
	4,200	28,876
	3,800	32,861
	7,900	1,131,774
	5,100	124,973
	5,200	29,535
	4,000	95,457
	55,300	4,305,637
	10,900	146,635
	4,900	70,903
	10,500	48,468
	6,500	37,156
	3,300	56,870
	6,100	276,285
	18,600	851,697
	4,900	90,147
	15,400	310,564
	7,400	59,258
	411,000	1,815,611
#	77,706	345,015
#	2,800	103,147
	51,500	1,205,967

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	51,366	\$1,798,112
	2,200	88,038
	8,500	152,703
	11,900	175,001
	2,000	7,663
	11,500	327,040
	3,800	46,968
	30,600	522,644
#	72,200	492,478
*	106,000	213,789
	101,000	1,936,244
	1,300	22,114
#	3,300	95,641
	212,100	1,718,465
	4,800	181,019
	12,100	1,999,182
	1,000	8,619
	1,800	20,763
	20,700	365,785
	11,900	34,371
	8,000	141,215
	2,500	30,008
#	4,500	28,863
	2,800	16,933
	500	26,344
	1,700	87,739
	5,300	74,211
*	9,500	197,992
	121,200	645,157
	12,800	82,742
	3,700	130,679
	800	29,134
	24,100	254,788
	64,600	215,594
	32,200	246,311
	4,980	96,245
	10,600	462,407
	14,600	416,819
	4,000	68,883
	9,400	74,653
	800	9,879
	2,900	17,952
	168,500	3,770,533
	8,700	636,052
	2,300	8,998
	53,300	1,292,616
	7,600	108,819
	40,800	102,258
	39,800	2,060,573
	5,600	74,653
*	7,000	59,345
	6,500	132,943
	8,500	635,720
#	900	20,910
	2,400	175,509
	2,500	21,060
	249,300	266,445
	2,100	56,526
*	40,000	83,338

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,200	\$ 12,991
	2,200	45,660
	54,400	925,147
	8,300	228,494
	2,800	74,321
*	7,400	53,409
	9,400	37,703
	22,200	390,837
	34,800	1,412,072
	1,000	23,422
	67,000	776,135
	9,900	182,157
	1,500	25,327
	10,500	100,229
#	8,200	163,407
	8,900	208,369
	7,100	103,490
	14,000	536,580
	78,700	1,059,210
	339,600	3,738,828
	24,160	266,122
	3,100	33,452
#	900	12,494
	9,600	159,751
*	50,200	759,387
	7,900	35,564
#	2,100	23,932
	17,600	389,199
	18,520	46,533
	2,500	34,583
	2,900	25,139
	7,900	35,874
	120,400	668,609
	3,600	56,302
*	37,500	673,229
	103,100	2,661,608
	500	4,537
	700	10,946
	11,900	423,846
	1,400	29,837
	3,900	66,620
	28,600	426,265
	14,300	117,293
*	700	16,459
	3,800	19,490
*	1,200	75,373
	3,300	104,663
	20,000	66,827
	10,600	193,700
	47,300	300,644
	4,500	42,955
#	1,200	16,371
*	2,500	17,880
	5,300	62,594
	10,400	120,736
	15,100	79,649
	8,400	36,183
*	3,500	50,330
	11,200	130,471

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	7,200	\$ 81,667
	5,300	55,800
	15,900	259,551
	11,000	110,570
	27,700	558,004
*	95,300	826,763
	2,500	20,976
	4,800	65,373
	7,500	46,447
	338,200	16,716,745
	16,800	141,997
	53,200	960,077
	95,500	712,636
#*	22,400	318,444
	12,800	204,923
#	7,900	81,545
	3,700	33,912
#	1,800	20,426
	2,000	13,003
	68,700	580,131
	9,700	314,843
	3,000	39,703
*	4,800	28,967
	1,800	40,931
	3,400	162,668
	18,000	74,155
	6,200	91,699
	5,800	517,969
	3,400	68,106
	3,500	62,775
	900	11,786
	61,100	1,687,355
	2,600	34,186
	5,800	221,245
	5,700	135,021
	2,900	274,031
	6,000	57,111
	8,900	133,268
	152,700	2,192,676
	12,800	253,628
	4,100	125,941
	2,900	93,382
	7,300	33,020
	13,000	247,667
	3,100	53,028
	3,600	65,362
#	1,900	45,110
	2,400	91,814
	28,900	243,376
	8,400	36,775
	21,400	115,972
	14,700	266,992
	2,400	31,361
	7,300	258,900
#	42,000	342,290
*	4,200	6,956
	3,700	51,563
	32,500	450,085
*	16,200	25,003

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,399	\$ 148,188
	28,500	352,063
	5,600	17,403
	500	10,948
	11,400	293,524
	1,000	44,297
	22,200	109,954
	14,200	513,724
	4,600	29,746
	4,600	33,474
	5,000	65,277
	32,600	370,146
	96,100	1,040,673
	6,100	277,967
	3,800	177,180
*	4,300	31,004
	10,700	92,713
	25,600	496,571
	7,700	31,397
	300	12,588
	9,800	172,832
	5,000	48,468
	9,700	367,161
	1,300	14,698
	5,000	103,979
	55,200	1,423,928
*	1,900	18,035
	8,700	268,354
#	6,000	34,588
	7,800	782,776
#	10,400	74,977
	35,129	594,434
	3,000	9,093
	200	9,015
	19,300	1,358,991
	2,100	9,469
	20,900	350,925
	1,400	7,199
*	46,300	454,231
	4,100	55,388
	5,900	41,823
	1,500	13,217
	59,700	929,917
	7,500	140,242
	5,300	30,426
	31,800	315,502
	14,500	274,147
	1,700	8,744
#	102,900	2,084,771
	11,500	203,170
	9,600	38,770
	500	44,905
	43,020	345,448
	4,400	234,581
	53,300	84,287
	11,400	37,084
	34,100	124,888
	1,100	11,433
	24,400	614,032

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	92,700	\$4,714,595
	319,000	674,180
	45,900	974,378
#	33,500	372,390
	300	17,508
	9,000	259,156
	1,700	126,248
	5,700	126,377
*	6,600	24,387
*	3,400	564,914
	9,700	188,990
	3,500	27,937
	18,700	232,757
	11,100	167,910
	45,100	1,627,286
	8,400	768,567
	7,700	1,726,664
	122,100	812,994
	4,600	41,111
	900	8,004
	3,600	64,159
	2,100	69,584
	41,600	6,960,066
	22,000	210,817
	600	10,495
	23,100	177,455
	9,900	64,727
	4,300	15,629
#	5,100	48,219
	16,300	139,430
	2,000	61,861
	3,900	68,665
	2,600	18,744
	13,700	780,799
	30,900	693,546
	70,900	3,576,479
	82,100	645,098
	26,100	227,850
	600	13,925
	14,000	613,064
	8,600	331,139
	2,700	93,358
	2,000	31,285
	43,000	893,272
	700	9,640
	3,900	74,424
*	500	4,546
	3,400	89,682
	8,600	90,620
	6,500	103,404
	8,900	53,614
	300	98,831
	3,800	31,089
	42,800	161,086
	64,000	836,225
*	1,000	15,529
	4,100	2,286,822
	800	14,961
	32,600	896,259

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Snow Peak, Inc.....	9,600	\$ 195,963
SNT Corp.....	2,900	5,684
Soda Nikka Co. Ltd.....	6,600	48,097
Sodick Co. Ltd.....	18,500	129,029
Softbank Corp.....	438,800	5,500,736
SoftBank Group Corp.....	307,368	13,616,279
Softcreate Holdings Corp.....	4,000	127,117
Software Service, Inc.....	900	45,828
Sohgo Security Services Co. Ltd.....	24,700	895,808
Soiken Holdings, Inc.....	9,300	25,424
Soken Chemical & Engineering Co. Ltd.....	5,100	72,270
Solasto Corp.....	14,400	132,443
Soliton Systems KK.....	5,500	61,272
Solxyz Co. Ltd.....	7,200	25,817
Sompo Holdings, Inc.....	66,200	3,097,726
Sony Group Corp.....	160,900	17,999,636
* Sotetsu Holdings, Inc.....	13,100	241,219
Sotoh Co. Ltd.....	2,400	17,458
# Space Co. Ltd.....	5,500	41,861
Sparx Group Co. Ltd.....	41,400	94,147
SPK Corp.....	3,600	40,716
S-Pool, Inc.....	29,900	272,599
Sprix Ltd.....	3,000	37,822
Square Enix Holdings Co. Ltd.....	16,300	799,318
SRA Holdings.....	7,000	173,717
* SRE Holdings Corp.....	2,300	89,194
St. Marc Holdings Co. Ltd.....	6,400	83,563
Star Mica Holdings Co. Ltd.....	7,600	91,926
Star Micronics Co. Ltd.....	9,000	114,136
Starts Corp., Inc.....	16,500	359,246
Stella Chemifa Corp.....	5,100	111,379
STI Foods Holdings, Inc.....	400	7,942
Strike Co. Ltd.....	2,800	109,016
Studio Alice Co. Ltd.....	3,900	73,137
Subaru Corp.....	186,100	3,387,271
Subaru Enterprise Co. Ltd.....	500	34,667
Sugi Holdings Co. Ltd.....	14,200	833,039
Sugimoto & Co. Ltd.....	4,200	79,431
Suminoe Textile Co. Ltd.....	2,300	37,382
Sumitomo Bakelite Co. Ltd.....	18,300	881,880
Sumitomo Chemical Co. Ltd.....	594,631	2,998,754
Sumitomo Dainippon Pharma Co. Ltd.....	53,600	583,395
Sumitomo Densetsu Co. Ltd.....	8,800	160,407
Sumitomo Electric Industries Ltd.....	93,100	1,234,366
Sumitomo Forestry Co. Ltd.....	48,800	859,153
Sumitomo Heavy Industries Ltd.....	41,400	1,087,265
Sumitomo Metal Mining Co. Ltd.....	32,500	1,501,165
Sumitomo Mitsui Construction Co. Ltd.....	66,200	250,145
# Sumitomo Mitsui Financial Group, Inc., Sponsored ADR.....	147,256	1,058,771
Sumitomo Mitsui Financial Group, Inc.....	124,304	4,477,548
Sumitomo Mitsui Trust Holdings, Inc.....	53,800	1,860,468
* Sumitomo Precision Products Co. Ltd.....	1,700	27,233
Sumitomo Realty & Development Co. Ltd.....	59,800	1,850,223
Sumitomo Seika Chemicals Co. Ltd.....	4,100	109,938
Sun Frontier Fudousan Co. Ltd.....	15,400	139,782
Sundrug Co. Ltd.....	33,400	841,075
Suntory Beverage & Food Ltd.....	36,400	1,397,712
Suruga Bank Ltd.....	42,800	184,613
Suzuken Co. Ltd.....	22,190	658,609

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	38,300	\$1,630,589
# Suzuki Motor Corp.....	9,700	152,577
# SWCC Showa Holdings Co. Ltd.....	39,400	3,750,521
Sysmex Corp.....	700	7,079
System D, Inc.....	1,100	8,725
System Information Co. Ltd.....	2,300	35,135
System Research Co. Ltd.....	700	5,841
System Support, Inc.....	1,000	18,889
Systems Engineering Consultants Co. Ltd.....	107,700	331,597
Systema Corp.....	13,500	124,777
Syuppin Co. Ltd.....	7,500	164,578
T Hasegawa Co. Ltd.....	1,600	37,391
T RAD Co. Ltd.....	79,700	1,177,831
T&D Holdings, Inc.....	14,500	100,748
T&K Toka Co. Ltd.....	2,200	20,426
Tachikawa Corp.....	8,100	84,584
# Tachi-S Co. Ltd.....	44,900	392,726
Tadano Ltd.....	5,000	118,344
Taihei Dengyo Kaisha Ltd.....	4,100	28,468
Taiho Kogyo Co. Ltd.....	18,200	455,126
#* Taikisha Ltd.....	5,700	29,941
Taiko Pharmaceutical Co. Ltd.....	43,700	1,432,532
Taisei Corp.....	2,800	66,507
Taisei Lamick Co. Ltd.....	1,900	31,521
Taisei Oncho Co. Ltd.....	7,000	343,785
Taisho Pharmaceutical Holdings Co. Ltd.....	21,700	640,206
Taiyo Holdings Co. Ltd.....	7,500	129,956
Takamatsu Construction Group Co. Ltd.....	13,900	49,093
Takamiya Co. Ltd.....	1,800	10,298
Takano Co. Ltd.....	4,100	50,378
# Takaoka Toko Co. Ltd.....	5,100	80,310
Takara & Co. Ltd.....	13,600	272,815
Takara Bio, Inc.....	49,400	479,160
Takara Holdings, Inc.....	49,500	134,883
Takara Leben Co. Ltd.....	13,100	155,962
Takara Standard Co. Ltd.....	8,800	215,774
Takasago International Corp.....	33,700	563,421
Takasago Thermal Engineering Co. Ltd.....	1,300	27,123
Takashima & Co. Ltd.....	62,000	588,780
Takashimaya Co. Ltd.....	4,500	25,474
#* Takasho Co. Ltd.....	3,400	29,021
Take & Give Needs Co. Ltd.....	313,030	9,072,606
# Takeda Pharmaceutical Co. Ltd.....	5,752	83,174
Takeda Pharmaceutical Co. Ltd., Sponsored ADR.....	2,800	18,331
Takemoto Yohki Co. Ltd.....	10,900	272,441
Takeuchi Manufacturing Co. Ltd.....	2,000	24,443
Takihyo Co. Ltd.....	3,300	34,111
Takisawa Machine Tool Co. Ltd.....	30,000	383,655
Takuma Co. Ltd.....	8,100	165,043
# Tama Home Co. Ltd.....	1,300	9,672
# Tamagawa Holdings Co. Ltd.....	17,500	109,857
Tanseisha Co. Ltd.....	16,100	64,146
Tatsuta Electric Wire & Cable Co. Ltd.....	7,000	80,479
Tayca Corp.....	3,900	13,664
# Tbk Co. Ltd.....	10,500	157,032
TBS Holdings, Inc.....	4,700	43,076
TDC Soft, Inc.....	14,200	202,173
TechMatrix Corp.....	3,000	31,606
TECHNO ASSOCIE Co. Ltd.....	4,600	27,790
# Techno Horizon Co. Ltd.....		

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,500	\$ 34,717
	100	36,499
	4,200	32,615
	1,700	18,126
	1,200	10,720
	68,100	1,742,144
#	6,800	28,449
	103,600	1,306,057
	2,900	33,339
	7,800	135,982
	900	10,492
	4,800	75,600
	1,100	41,096
	4,000	87,330
	41,100	1,500,307
	10,600	153,787
	18,800	469,750
	2,500	9,485
	48,200	1,267,692
	9,100	239,130
	9,200	64,099
#	5,700	120,574
	900	39,140
	42,200	416,164
	7,330	66,792
	13,400	313,871
	13,400	83,425
	29,300	356,056
	96,300	622,117
#*	2,000	59,360
	1,500	113,672
	2,200	16,647
	4,700	130,282
	800	12,093
	9,400	364,134
#*	3,300	31,047
	39,400	1,076,832
	34,300	536,316
	6,700	52,130
	3,000	62,288
	5,900	32,415
	53,100	550,736
	5,700	89,559
	13,500	175,871
	62,600	220,356
	2,320	187,925
	76,900	4,588,904
	2,800	100,918
*	5,000	19,760
	22,600	1,115,295
	22,900	11,201,145
	12,500	101,727
	64,400	1,300,348
	7,100	36,995
#	4,000	35,271
	14,200	841,162
#	600	20,084
	9,200	57,839
	16,000	678,662

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	5,800	\$ 55,530
	79,900	1,191,025
*	3,200	34,088
	4,500	164,963
	35,700	219,156
	60,383	802,352
	225,800	1,236,973
	14,500	27,209
	3,500	15,004
	3,000	55,717
	4,400	66,702
	33,900	96,131
	47,800	466,653
	1,200	39,039
	51,600	700,349
	24,740	470,605
	9,900	103,377
	472,907	2,988,683
	2,000	46,858
#	10,200	205,374
	6,900	55,710
	14,000	128,179
	37,500	1,552,876
	12,900	486,062
	3,200	67,901
	10,900	232,605
	13,800	593,958
	800	19,900
	17,400	45,555
	7,800	176,416
	6,400	156,976
	31,500	157,023
	5,100	46,535
	2,600	22,311
#*	18,500	106,589
	1,700	181,535
	26,000	431,475
	5,100	111,118
	7,500	20,579
	5,800	29,373
	56,400	686,998
	21,400	876,817
	5,400	138,848
	900	11,217
	37,023	416,656
	18,100	380,410
	32,200	570,759
	17,400	1,357,349
	1,052,000	20,790,856
	47,200	1,914,125
	9,900	125,443
	3,100	220,119
#	8,600	31,441
	7,000	68,428
	13,200	336,418
	9,288	117,219
	1,500	10,784
*	29,600	1,570,357
	1,400	9,066

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	21,200	\$ 451,176
	41,300	544,188
*	23,500	64,407
	15,700	194,544
	8,400	235,242
	2,000	74,803
#	19,400	225,182
#*	1,400	3,345
	9,700	781,280
	6,800	100,956
	2,500	39,282
	9,700	126,158
	4,600	79,556
#	2,100	11,550
	7,300	19,313
*	17,100	393,637
	1,600	30,591
	4,900	194,015
	1,200	14,901
	1,000	32,268
	8,400	427,405
	35,300	1,364,116
	1,000	29,548
	1,300	42,132
	18,200	127,316
	600	9,617
#	22,300	203,326
	4,400	73,690
	500	10,384
	14,400	36,515
	1,000	12,665
	37,500	582,766
	58,600	956,392
	17,200	492,862
*	3,100	23,080
	4,700	143,121
	14,700	282,566
	10,100	224,675
	1,600	33,660
	7,300	225,075
	1,300	14,592
#	4,500	30,538
#	17,100	145,249
	1,200	7,225
	1,600	41,774
	2,100	15,221
	1,200	10,158
	23,000	155,534
	37,300	144,819
	29,400	539,354
	44,900	326,143
	1,800	15,247
	4,600	67,157
	15,300	134,999
	3,600	32,908
	8,600	95,312
#	3,400	19,936
	1,400	8,796
	6,600	155,499

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,800	\$ 39,953
	1,600	109,082
	2,500	26,504
	20,600	556,361
#	9,400	35,267
	14,884	447,213
	15,300	641,127
	10,000	107,669
#	4,900	41,950
	4,921	42,676
#	8,100	357,711
*	10,200	102,436
	4,000	80,800
#	1,700	20,775
	3,100	44,791
*	400	8,137
	9,700	76,030
	3,300	32,580
	1,400	6,954
	10,800	71,912
	18,400	932,907
	4,600	93,278
	14,200	129,504
	6,700	63,901
	261,700	883,202
	2,900	26,401
	51,800	321,418
	8,500	387,219
	55,500	1,321,650
#	19,300	153,044
	1,400	19,768
	10,100	61,440
	54,600	1,162,665
#	6,300	15,806
#	1,600	13,582
#	1,000	21,517
	45,100	644,833
	1,400	19,614
	26,000	226,195
	8,100	468,299
	36,800	1,540,829
	4,200	35,154
	5,200	19,307
	14,500	201,042
	10,200	217,308
	14,300	267,126
	21,800	357,204
	18,400	136,732
	4,600	105,670
	1,400	21,885
	4,400	63,567
#	6,000	91,719
	5,000	103,321
	9,100	98,995
	400	9,642
	7,200	182,210
	19,500	116,258
	6,100	37,358
	1,500	14,403

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Yutaka Giken Co. Ltd.....	1,500	\$ 23,370
Z Holdings Corp.....	247,600	1,257,478
Zaoh Co. Ltd.....	2,300	36,879
Zenitaka Corp.....	900	31,316
Zenkoku Hoshō Co. Ltd.....	24,100	1,078,671
Zenrin Co. Ltd.....	9,950	83,561
Zensho Holdings Co. Ltd.....	20,368	490,388
Zeon Corp.....	69,400	805,321
ZERIA Pharmaceutical Co. Ltd.....	1,200	20,067
ZIGExN Co. Ltd.....	21,800	54,857
ZOZO, Inc.....	26,300	700,827
Zuiko Corp.....	6,500	44,647
TOTAL JAPAN.....		<u>711,670,791</u>
NETHERLANDS — (5.0%)		
Aalberts NV.....	27,718	1,694,405
Ω ABN AMRO Bank NV.....	151,696	2,434,578
* Accell Group NV.....	17,633	1,147,569
*Ω Adyen NV.....	3,567	7,258,479
Aegon NV.....	429,354	2,422,198
# Aegon NV.....	284,027	1,610,433
Akzo Nobel NV.....	57,708	5,973,162
*Ω Alfen Beheer BV.....	7,520	560,780
AMG Advanced Metallurgical Group NV.....	8,773	301,926
* Amsterdam Commodities NV.....	10,798	309,584
APERAM SA.....	25,271	1,424,010
Arcadis NV.....	36,472	1,596,564
ASM International NV.....	11,630	3,995,840
ASML Holding NV.....	6,365	4,310,918
ASML Holding NV.....	52,147	35,313,948
ASR Nederland NV.....	97,797	4,547,131
* Avantium NV.....	3,662	18,768
Ω B&S Group Sarl.....	10,369	83,799
#*Ω Basic-Fit NV.....	10,245	488,762
BE Semiconductor Industries NV.....	34,549	2,896,877
#* Beter Bed Holding NV.....	3,566	19,277
Brunel International NV.....	13,873	170,470
Coca-Cola Europacific Partners PLC.....	44,682	2,568,279
Corbion NV.....	19,456	812,355
Ω Flow Traders.....	17,133	664,508
ForFarmers NV.....	14,215	64,662
* Fugro NV.....	35,053	280,299
Heijmans NV.....	11,699	188,476
# Heineken NV.....	22,941	2,460,345
* Hunter Douglas NV.....	853	165,716
IMCD NV.....	17,932	3,084,660
ING Groep NV.....	709,368	10,490,915
*Ω Intertrust NV.....	31,283	680,044
Kendrion NV.....	6,117	141,356
Koninklijke Ahold Delhaize NV, Sponsored ADR.....	839	27,310
Koninklijke Ahold Delhaize NV.....	278,971	9,045,523
* Koninklijke BAM Groep NV.....	117,991	393,967
Koninklijke DSM NV.....	29,279	5,488,653
Koninklijke KPN NV.....	2,065,726	6,813,810
Koninklijke Philips NV.....	111,278	3,701,472
Koninklijke Philips NV.....	26,347	876,838
Koninklijke Vopak NV.....	22,662	777,553
*Ω Lucas Bols BV.....	3,519	45,760
Nedap NV.....	2,325	162,028

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
# NN Group NV.....	101,581	\$ 5,684,689
Ordina NV.....	36,112	180,966
# PostNL NV.....	246,640	1,056,537
Prosus NV.....	99,425	8,271,748
Randstad NV.....	74,566	4,850,792
Ω Signify NV.....	58,201	3,082,844
* Sligro Food Group NV.....	12,067	307,836
Stellantis NV.....	495,930	9,573,447
TKH Group NV.....	14,207	819,801
* TomTom NV.....	29,479	281,711
Universal Music Group NV.....	54,393	1,342,916
Van Lanschot Kempen NV.....	11,445	288,312
Wolters Kluwer NV.....	112,162	11,415,689
TOTAL NETHERLANDS.....		174,671,295
NEW ZEALAND — (0.4%)		
* AFT Pharmaceuticals Ltd.....	3,673	10,295
Arvida Group Ltd.....	30,916	34,598
* Auckland International Airport Ltd.....	133,485	633,641
Briscoe Group Ltd.....	8,008	31,325
Chorus Ltd.....	207,081	948,260
Chorus Ltd., ADR.....	880	19,518
Contact Energy Ltd.....	76,864	398,443
EBOS Group Ltd.....	38,785	997,072
Fisher & Paykel Healthcare Corp. Ltd.....	72,482	1,333,562
Fletcher Building Ltd.....	40,252	171,195
# Freightways Ltd.....	67,672	538,858
#* Gentrack Group Ltd.....	3,743	4,450
Hallenstein Glasson Holdings Ltd.....	19,942	81,960
Heartland Group Holdings Ltd.....	195,183	303,929
Infratil Ltd.....	213,854	1,067,264
# Investore Property Ltd.....	76,064	91,315
Kathmandu Holdings Ltd.....	256,380	237,153
Mainfreight Ltd.....	10,911	602,091
Mercury NZ Ltd.....	86,179	316,839
Meridian Energy Ltd.....	164,806	475,064
Napier Port Holdings Ltd.....	4,632	9,175
* NEW Zealand King Salmon Investments Ltd.....	7,998	6,379
# NZME Ltd.....	3,265	2,734
# NZX Ltd.....	91,867	106,626
Oceania Healthcare Ltd.....	30,158	23,514
* Pacific Edge Ltd.....	50,042	35,752
Port of Tauranga Ltd.....	23,974	101,871
* Pushpay Holdings Ltd.....	178,018	127,730
* Rakon Ltd.....	23,774	29,058
* Restaurant Brands New Zealand Ltd.....	8,808	84,085
Ryman Healthcare Ltd.....	22,629	147,967
* Serko Ltd.....	6,950	24,241
Skellerup Holdings Ltd.....	41,550	161,449
* SKY Network Television Ltd.....	74,505	118,466
SKYCITY Entertainment Group Ltd.....	272,541	489,746
Spark New Zealand Ltd.....	459,291	1,312,714
Summerset Group Holdings Ltd.....	37,999	306,282
TOWER Ltd.....	149,176	66,749
# Trustpower Ltd.....	27,739	128,668
Turners Automotive Group Ltd.....	11,522	32,092
Vector Ltd.....	66,784	170,938
* Vista Group International Ltd.....	46,145	63,507
Warehouse Group Ltd.....	57,453	113,339

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
Z Energy Ltd.....	297,137	\$ 694,985
TOTAL NEW ZEALAND.....		<u>12,654,899</u>
NORWAY — (0.8%)		
# 2020 Bulkera Ltd.....	1,662	20,288
ABG Sundal Collier Holding ASA.....	119,007	115,290
* Adevinta ASA.....	19,752	207,225
AF Gruppen ASA.....	13,278	285,176
* Akastor ASA.....	68,282	45,095
* Aker Solutions ASA.....	170,260	445,354
AKVA Group ASA.....	1,484	14,907
* Archer Ltd.....	62,371	29,945
* ArcticZymes Technologies ASA.....	7,230	71,884
#* Asetek AS.....	7,420	28,358
Atea ASA.....	58,300	987,350
#* Axactor SE.....	35,548	23,558
#*,* Borr Drilling Ltd.....	1,227	2,556
Borregaard ASA.....	38,929	915,617
Bouvet ASA.....	22,684	174,726
*Ω Crayon Group Holding ASA.....	15,828	305,952
DNB Bank ASA.....	178,049	4,237,600
Ω Europris ASA.....	109,562	818,334
Ω Fjordkraft Holding ASA.....	45,580	194,348
* Gaming Innovation Group, Inc.....	11,186	24,496
Gjensidige Forsikring ASA.....	39,613	967,606
* Golar LNG Ltd.....	568	8,151
#* Grieg Seafood ASA.....	15,229	157,448
* Hexagon Composites ASA.....	18,141	55,934
Hunter Group ASA.....	103,374	31,034
Ω Kid ASA.....	12,875	146,231
Kitron ASA.....	67,277	172,104
Komplett Bank ASA.....	22,997	17,249
#* Kongsberg Automotive ASA.....	217,736	68,561
Kongsberg Gruppen ASA.....	51,781	1,569,279
Leroy Seafood Group ASA.....	35,948	299,647
#* Magseis Fairfield ASA.....	23,324	10,625
Medistim ASA.....	1,926	66,171
# Mowi ASA.....	47,239	1,159,435
* MPC Container Ships AS.....	42,062	142,810
#Ω Multiconsult ASA.....	5,960	95,593
* Napatech A.S.....	6,392	7,769
* Nekkar ASA.....	31,393	35,035
#* NEL ASA.....	81,684	110,907
#* Nordic Nanovector ASA.....	10,606	16,291
* Nordic Semiconductor ASA.....	50,935	1,509,200
Norsk Hydro ASA.....	91,462	702,914
*Ω Norske Skog ASA.....	4,896	26,119
Norway Royal Salmon ASA.....	6,537	142,122
* NRC Group ASA.....	26,226	68,169
#* Odfjell Drilling Ltd.....	68,093	160,414
Olav Thon Eiendomsselskap ASA.....	3,852	83,819
Orkla ASA.....	86,136	823,150
* Otello Corp. ASA.....	4,170	12,542
Pareto Bank ASA.....	9,104	64,870
* PGS ASA.....	99,319	18,361
#* PhotoCure ASA.....	1,744	18,556
Protector Forsikring ASA.....	26,718	355,886
* Q-Free ASA.....	16,611	13,443
Salmar ASA.....	13,890	947,065

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
	3,141	\$ 37,305
*	4,713	10,466
Ω	26,868	284,175
Ω	20,640	304,853
	13,506	400,110
	21,036	551,269
*	10,099	38,671
	22,230	130,837
*Ω	52,855	43,731
	16,555	274,890
	64,668	966,297
	1,371	74,540
	158,570	1,690,574
	110,774	832,829
	63,848	687,474
	16,058	802,821
*	1,432	16,449
	40,140	599,978
Ω	53,140	83,012
TOTAL NORWAY.....		<u>26,862,850</u>
PORTUGAL — (0.2%)		
	40,466	258,815
	18,689	0
	15,139	174,106
	55,328	270,289
	97,578	499,513
	66,285	1,393,407
*	610	4,131
	90,278	2,169,475
	50,292	189,727
	125,417	494,272
	150,773	429,886
	388,768	446,695
TOTAL PORTUGAL.....		<u>6,330,316</u>
SINGAPORE — (0.6%)		
	51,000	171,460
	145,200	29,001
#*††	54,600	10,217
	5,100	3,712
	82,300	59,126
	23,800	28,718
	79,000	292,712
	5,250	1,992
*	139,000	356,656
*	64,200	15,473
	103,700	71,905
	168,000	57,966
	265,600	84,875
	112,300	589,909
*	268,200	49,881
	175,300	61,737
	106,500	284,918
	37,500	8,740
	201,477	5,292,170
	57,200	31,021
*††	350,280	2,100

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
#*†† Ezra Holdings Ltd.....	194,482	\$ 297
Far East Orchard Ltd.....	50,200	40,937
Food Empire Holdings Ltd.....	66,800	32,983
Fraser & Neave Ltd.....	73,600	76,304
Frasers Property Ltd.....	103,200	84,978
Frencken Group Ltd.....	50,100	61,361
Fu Yu Corp. Ltd.....	139,000	27,831
* Gallant Venture Ltd.....	272,800	26,058
GK Goh Holdings Ltd.....	1,700	1,465
Great Eastern Holdings Ltd.....	11,600	181,468
GuocoLand Ltd.....	129,966	143,662
Hanwell Holdings Ltd.....	60,700	18,005
Haw Par Corp. Ltd.....	37,400	322,276
Ho Bee Land Ltd.....	82,800	171,956
Hong Fok Corp. Ltd.....	104,900	56,844
Hongkong Land Holdings Ltd.....	128,500	695,945
Hour Glass Ltd.....	66,500	93,410
HRnetgroup Ltd.....	119,200	67,103
Hutchison Port Holdings Trust.....	601,100	141,984
iFAST Corp. Ltd.....	76,600	355,699
InnoTek Ltd.....	33,100	16,902
K1 Ventures Ltd.....	17,100	0
Metro Holdings Ltd.....	159,400	88,905
Micro-Mechanics Holdings Ltd.....	10,000	24,570
#*†† Midas Holdings Ltd.....	200,100	5,332
Nanofilm Technologies International Ltd.....	42,600	89,938
NSL Ltd.....	2,000	1,252
QUE Ltd.....	72,500	70,997
Oversea-Chinese Banking Corp. Ltd.....	304,745	2,836,646
Oxley Holdings Ltd.....	373,865	50,125
Pacific Century Regional Developments Ltd.....	48,300	14,504
Pan-United Corp. Ltd.....	28,600	7,268
Propnex Ltd.....	34,600	41,404
Q&M Dental Group Singapore Ltd.....	53,280	22,498
* Raffles Education Corp. Ltd.....	86,403	4,360
Raffles Medical Group Ltd.....	105,900	100,550
Riverstone Holdings Ltd.....	37,800	19,746
* SATS Ltd.....	73,460	213,651
SBS Transit Ltd.....	20,300	43,810
* Sembcorp Marine Ltd.....	1,267,800	77,337
Sheng Siong Group Ltd.....	187,800	207,534
* SIA Engineering Co. Ltd.....	33,500	53,333
SIIC Environment Holdings Ltd.....	598,900	106,610
Silverlake Axis Ltd.....	38,100	6,666
Singapore Exchange Ltd.....	159,400	1,103,330
Singapore Land Group Ltd.....	68,500	132,178
Singapore Post Ltd.....	568,400	268,219
Singapore Technologies Engineering Ltd.....	308,300	856,907
StarHub Ltd.....	111,900	106,998
Straits Trading Co. Ltd.....	68,500	159,147
*†† Swiber Holdings Ltd.....	50,250	759
Thomson Medical Group Ltd.....	916,800	56,605
Tuan Sing Holdings Ltd.....	129,466	42,677
UMS Holdings Ltd.....	187,375	168,234
United Overseas Bank Ltd.....	48,185	1,076,870
UOB-Kay Hian Holdings Ltd.....	87,033	104,332
UOL Group Ltd.....	117,551	637,476
Valuetronics Holdings Ltd.....	179,910	70,113
Venture Corp. Ltd.....	55,500	727,146

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
Vicom Ltd.....	32,400	\$ 48,752
# Wing Tai Holdings Ltd.....	258,800	338,421
Yangzijiang Shipbuilding Holdings Ltd.....	1,037,700	995,623
TOTAL SINGAPORE.....		21,102,580
SPAIN — (1.9%)		
Acciona SA.....	20,585	3,585,598
Acerinox SA.....	80,730	1,028,761
# ACS Actividades de Construccion y Servicios SA.....	60,627	1,530,626
Ω Aedas Homes SA.....	5,100	138,877
*Ω Aena SME SA.....	8,017	1,295,408
Almirall SA.....	21,649	278,649
* Amadeus IT Group SA.....	49,862	3,428,521
* Amper SA.....	270,945	59,068
Applus Services SA.....	73,138	644,488
Atresmedia Corp. de Medios de Comunicacion SA.....	47,090	183,124
Azkoyen SA.....	1,659	9,624
Banco Bilbao Vizcaya Argentaria SA, Sponsored ADR.....	213,887	1,364,601
* Banco de Sabadell SA.....	3,722,245	2,894,989
# Banco Santander SA.....	2,297,271	8,055,615
Banco Santander SA, Sponsored ADR.....	69,983	246,340
Bankinter SA.....	256,264	1,502,786
CaixaBank SA.....	975,005	3,136,961
* Caja de Ahorros del Mediterraneo.....	233	0
Construcciones y Auxiliar de Ferrocarriles SA.....	11,080	438,501
* Distribuidora Internacional de Alimentacion SA.....	1,085,591	19,092
* Duro Felguera SA.....	19,192	18,985
* eDreams ODIGEO SA.....	8,936	78,511
Elecnor SA.....	8,214	92,218
Enagas SA.....	129,610	2,802,435
* Ence Energia y Celulosa SA.....	32,665	87,637
# Endesa SA.....	34,675	776,324
* Ercros SA.....	13,168	43,368
Faes Farma SA.....	128,220	494,257
Fluidra SA.....	47,204	1,503,075
Ω Gestamp Automocion SA.....	49,585	223,387
Ω Global Dominion Access SA.....	26,409	130,450
Grifols SA.....	46,887	826,820
Grupo Catalana Occidente SA.....	17,672	596,004
Grupo Empresarial San Jose SA.....	2,330	12,489
* Grupo Ezentis SA.....	13,405	2,755
Iberdrola SA.....	439,734	5,041,584
Iberdrola SA.....	7,329	83,654
Iberpapel Gestion SA.....	2,311	45,854
* Indra Sistemas SA.....	114,028	1,161,855
Industria de Diseno Textil SA.....	162,735	4,935,654
Laboratorios Farmaceuticos Rovi SA.....	8,522	625,717
Linea Directa Aseguradora SA Cia de Seguros y Reaseguros.....	229,795	412,505
# Mapfre SA.....	458,976	996,800
* Mediaset Espana Comunicacion SA.....	111,396	521,610
Ω Metrovacesa SA.....	15,992	118,341
Ω Neinor Homes SA.....	14,848	180,756
* Obrascón Huarte Lain SA.....	90,887	88,758
Pharma Mar SA.....	4,088	257,277
* Promotora de Informaciones SA, Class A.....	39,368	27,513
#Ω Prosegur Cash SA.....	168,648	123,715
Prosegur Cia de Seguridad SA.....	103,085	256,810
* Realia Business SA.....	163,953	147,559
Red Electrica Corp. SA.....	180,255	3,633,620

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
	3,910	\$ 7,929
	124,768	311,898
*	40,851	883,928
*	37,171	649,552
*Ω	18,095	96,313
*	13,829	123,997
	10,656	49,231
#	1,179,654	5,499,038
	9,937	844,213
*	7,149	7,459
	62,446	495,188
TOTAL SPAIN.....		<u>65,158,672</u>
SWEDEN — (4.5%)		
	42,408	1,220,118
	6,028	233,457
	135,091	2,499,028
	40,278	903,366
	47,063	1,589,845
Ω	11,756	134,529
	10,977	231,122
Ω	38,834	216,522
*	17,670	66,558
*	1,915	62,229
*	10,036	51,443
	65,958	659,179
	70,871	1,940,596
	120,658	7,141,269
	70,115	3,585,876
	13,219	286,114
*Ω	61,296	216,034
	58,232	1,842,374
	52,659	1,341,406
*	1,903	25,932
	16,990	431,749
*	10,291	68,734
	65,502	1,143,271
	9,266	132,443
	28,770	15,308
	764	15,043
	61,336	343,189
#*	10,108	212,697
*	17,409	166,874
	60,641	910,102
	97,915	1,556,846
	7,871	427,934
	10,964	223,872
	8,728	42,356
	106,497	4,312,333
	38,050	329,300
#*Ω	11,337	213,087
Ω	60,418	722,929
	554	20,736
	15,878	598,808
#	4,602	46,984
	28,861	995,827
	39,743	312,946
#*	2,326	24,616
*	11,863	34,986

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	25,073	\$ 590,563
	15,471	68,534
	9,861	559,747
#*	21,179	124,081
*	12,463	24,133
	2,204	71,931
	32,028	388,163
	88,649	234,613
*	13,954	54,723
	21,100	597,124
Ω	39,524	335,700
	147,943	424,642
	31,083	346,021
Ω	99,143	1,098,239
*	11,863	36,035
*	11,077	125,206
Ω	28,173	289,299
	3,292	47,692
	7,969	140,196
	88,709	1,845,785
*	113,936	795,650
#	238,240	2,438,197
*Ω	21,941	34,405
*	4,907	128,583
	4,899	59,299
	112,386	2,398,219
	66,719	1,207,537
Ω	8,190	1,018,976
	1,253	15,758
	107,872	1,609,437
	32,191	200,691
*	11,536	764,247
	844	18,671
	11,438	133,010
	2,155	18,596
	1,793	227,786
	5,205	149,612
	5,484	23,380
	2,728	91,095
	9,297	173,637
	78,618	3,073,616
	10,906	28,335
	43,113	534,695
*Ω	1,322	11,647
	111,691	2,223,862
*	15,422	84,426
	12,138	195,288
	143,475	1,935,201
	10,696	433,706
	134,099	1,600,032
	14,133	739,148
	19,738	958,668
	39,931	570,290
	11,102	155,092
	133,995	1,863,062
	2,941	92,971
	64,155	1,596,034
	93,995	683,279
*	3,960	25,857

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	35,606	\$1,071,938
	10,903	140,188
	21,528	376,723
*	2,638	3,791
	30,726	1,163,787
*	585	10,761
	1,438	39,884
	16,341	102,122
*	7,201	46,214
*	8,304	62,312
	172,474	2,003,707
	7,822	285,705
	85,860	971,811
Ω	18,258	66,626
	57,055	1,337,383
	3,590	113,230
	25,338	735,595
	22,206	570,191
*	998	17,369
	17,078	506,105
*	11,208	9,857
*	14,407	212,659
	10,809	47,077
#*	31,125	830,846
	9,645	958,941
*	41,213	551,602
Ω	40,101	283,225
	48,467	991,659
	6,369	49,116
	39,975	660,857
	6,890	137,967
*	5,034	15,631
*	152,223	88,026
	24,388	371,122
	130,088	1,236,429
	3,984	34,571
	44,971	245,732
*	47,095	1,823,355
	9,203	191,736
*	7,959	166,689
	6,447	200,644
	64,866	1,009,758
	16,066	291,131
*	5,642	40,061
*	37,344	542,916
	108,710	1,221,906
	27,798	367,718
	1,582	15,617
	11,094	90,134
	616	24,525
#*	5,033	11,041
	139,367	731,570
*	8,329	41,299
	5,502	82,226
Ω	50,452	207,072
	32,778	38,725
	33,754	800,442
	309	9,297
	19,821	578,579

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SWEDEN — (Continued)			
#	Samhallsbyggnadsbolaget i Norden AB.....	120,629	\$ 727,528
	Samhallsbyggnadsbolaget i Norden AB, Class D.....	17,400	56,883
	Sandvik AB.....	167,646	4,414,877
#*Ω	Scandic Hotels Group AB.....	38,877	164,025
*	Sdiptech AB, Class B.....	1,428	59,501
	Sectra AB, Class B.....	40,254	663,055
	Securitas AB, Class B.....	177,186	2,140,095
	Semcon AB.....	4,539	56,095
*	Sensys Gatso Group AB.....	121,587	11,463
*	Serneke Group AB.....	7,020	38,559
*Ω	Sinch AB.....	25,013	257,157
	Sintercast AB.....	846	13,053
	Skandinaviska Enskilda Banken AB, Class A.....	294,302	3,804,395
	Skandinaviska Enskilda Banken AB, Class C.....	3,672	51,314
	Skanska AB, Class B.....	139,415	3,413,278
	SKF AB, Class A.....	3,803	86,071
	SKF AB, Class B.....	52,957	1,160,930
	SkiStar AB.....	14,822	228,227
	Softronic AB, Class B.....	3,551	9,887
*	Solid Forsakring AB.....	5,045	28,865
*	Stendorren Fastigheter AB.....	1,549	41,841
	Svedbergs i Dalstorp AB, Class B.....	2,246	17,441
	Svenska Cellulosa AB SCA, Class A.....	5,252	91,338
	Svenska Cellulosa AB SCA, Class B.....	106,623	1,856,694
	Svenska Handelsbanken AB, Class A.....	192,672	2,053,413
#	Svenska Handelsbanken AB, Class B.....	4,821	58,419
	Sweco AB, Class B.....	44,232	621,796
	Swedbank AB, Class A.....	120,654	2,362,189
*	Swedish Orphan Biovitrum AB.....	73,355	1,442,045
	Systemair AB.....	32,584	310,937
	Tele2 AB, Class B.....	239,224	3,480,722
	Telefonaktiebolaget LM Ericsson, Sponsored ADR.....	51,015	631,566
	Telefonaktiebolaget LM Ericsson, Class A.....	14,695	182,322
	Telefonaktiebolaget LM Ericsson, Class B.....	679,656	8,486,248
	Telia Co. AB.....	648,166	2,554,678
	Tethys Oil AB.....	7,052	51,625
	TF Bank AB.....	960	21,928
Ω	Thule Group AB.....	59,126	2,853,802
*	Transtema Group AB.....	3,896	16,094
	Trelleborg AB, Class B.....	38,671	973,693
	Troax Group AB.....	13,833	484,604
	VBG Group AB, Class B.....	7,388	138,147
	Vitec Software Group AB, Class B.....	9,819	441,743
	Vitrolife AB.....	14,729	605,692
	Volati AB.....	5,191	103,129
	Volvo AB, Class A.....	66,571	1,522,742
	Volvo AB, Class B.....	348,699	7,868,888
	Wallenstam AB, Class B.....	68,724	1,081,620
	Wihlborgs Fastigheter AB.....	61,076	1,262,737
	XANO Industri AB, Class B.....	1,470	45,942
*	XSpray Pharma AB.....	716	4,946
TOTAL SWEDEN.....			<u>157,155,828</u>
SWITZERLAND — (8.1%)			
#	ABB Ltd., Sponsored ADR.....	26,720	929,054
	ABB Ltd.....	131,873	4,572,271
	Adecco Group AG.....	93,207	4,439,749
*	AEVIS VICTORIA SA.....	54	846
#	Alcon, Inc.....	75,601	5,805,501

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	6,749	\$ 1,464,405
	2,262	636,573
*	83,919	1,410,960
*	642	131,568
*	254,127	291,733
*	20,796	272,334
	948	565,493
	22,991	4,027,481
	496	88,141
	7,610	629,222
	4,096	2,261,895
	3,163	144,583
	2,328	544,493
	6,665	795,108
*	1,972	167,467
	2,590	812,027
	2,597	1,195,750
	2,052	970,539
	2,570	178,116
	314	412,690
	2,084	111,236
	182	55,563
	12,097	832,020
	223	13,178
	69,171	10,052,884
#	113,235	2,400,025
	1,811	215,793
	759	242,133
*	115	7,130
	142,149	1,351,184
	174,770	1,665,558
	1,029	404,042
	25,363	2,033,563
	998	571,452
*	350	87,507
*	24,751	1,282,647
	39,852	305,240
	789	885,526
	376	380,317
	2,093	105,650
*	280	16,249
*	8,890	1,644,797
	2,647	55,994
Ω	35,919	2,536,741
*	58,536	83,265
	4,382	2,977,263
	821	1,200,562
	2,375	9,839,446
	97	150,882
	19,614	2,466,197
	213	21,757
	8,527	776,316
*	6,444	157,205
*	1,289	26,134
	331	404,304
	230	973,500
	436	287,961
	1,724	201,126
	97,063	6,343,036

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
* Jungfrauabahn Holding AG.....	1,253	\$ 192,129
Kardex Holding AG.....	2,312	641,751
* Komax Holding AG.....	1,071	330,349
# Kudelski SA.....	3,540	12,248
Kuehne + Nagel International AG.....	13,607	3,842,439
Landis+Gyr Group AG.....	9,722	641,238
LEM Holding SA.....	95	237,701
Liechtensteinische Landesbank AG.....	5,716	344,660
# Logitech International SA.....	65,232	5,472,143
Luzerner Kantonalbank AG.....	816	369,611
*Ω Medacta Group SA.....	1,521	194,907
*Ω Medartis Holding AG.....	941	129,322
*Ω Medmix AG.....	8,243	356,667
* Meier Tobler Group AG.....	2,096	39,863
Metall Zug AG, Class B.....	62	127,803
Mobilezone Holding AG.....	16,071	251,147
Mobimo Holding AG.....	2,951	965,673
Novartis AG, Sponsored ADR.....	204,427	17,766,751
Novartis AG.....	25,021	2,174,062
OC Oerlikon Corp. AG.....	81,857	794,790
* Orascom Development Holding AG.....	4,687	52,542
Orell Fuessli AG.....	98	9,566
Partners Group Holding AG.....	4,629	6,453,741
Peach Property Group AG.....	3,643	225,627
Phoenix Mecano AG.....	277	119,128
Plazza AG, Class A.....	212	77,133
PSP Swiss Property AG.....	17,599	2,133,949
* Rieter Holding AG.....	1,435	290,077
Roche Holding AG.....	5,848	2,408,185
Roche Holding AG.....	128,383	49,684,112
Schaffner Holding AG.....	38	13,558
Schindler Holding AG.....	4,347	1,090,544
Schweiter Technologies AG.....	400	530,294
*Ω Sensirion Holding AG.....	3,442	422,014
SFS Group AG.....	5,636	822,281
SGS SA.....	1,268	3,615,793
SIG Combibloc Group AG.....	131,542	3,056,232
Sika AG.....	36,109	12,633,603
Softwareone Holding AG.....	26,015	511,132
Sonova Holding AG.....	12,126	4,319,766
St Galler Kantonalbank AG.....	943	455,687
# Stadler Rail AG.....	7,255	345,241
Straumann Holding AG.....	1,900	3,148,459
Sulzer AG.....	8,243	788,982
Swatch Group AG.....	8,204	2,393,288
Swatch Group AG.....	15,935	894,512
Swiss Life Holding AG.....	10,143	6,528,133
Swiss Prime Site AG.....	33,398	3,302,275
Swiss Re AG.....	64,602	7,038,895
* Swiss Steel Holding AG.....	143,894	49,312
Swisscom AG.....	16,582	9,477,855
Swissquote Group Holding SA.....	4,389	746,640
Tecan Group AG.....	4,721	2,295,408
Temenos AG.....	31,172	3,736,425
* TX Group AG.....	1,266	199,842
* u-blox Holding AG.....	1,725	123,005
#* UBS Group AG.....	309,375	5,743,886
Valiant Holding AG.....	7,047	711,730
* Valora Holding AG.....	1,674	325,383

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	791	\$ 43,661
Ω	10,852	4,425,525
	441	211,423
	27,278	4,832,216
	16,069	1,331,823
	4,453	417,399
*	1,148	141,628
	751	82,207
	26	66,749
	1,162	217,199
	2,466	225,718
	112	236,163
	28	214,751
	24,372	11,657,328
TOTAL SWITZERLAND		281,676,661
UNITED KINGDOM — (13.0%)		
	284,236	5,293,555
	10,519	400,351
	189,309	653,460
*	30,038	541,064
	841,724	2,752,760
	54,296	2,308,705
	32,750	130,521
	27,002	179,664
	89,538	408,320
Ω	36,610	82,385
	79,159	115,873
	114,562	2,084,036
*	32,606	44,328
	5,495	39,692
*	123,292	588,975
	184,764	708,239
	86,943	6,218,857
#*	43,836	1,315,220
*Ω	10,060	163,288
	201,545	11,731,934
	25,658	2,984,742
Ω	478,735	4,338,122
Ω	328,476	2,715,813
	14,160	561,895
	1,071,966	6,328,888
	10,138	154,219
	426,547	3,266,333
*	186,427	763,645
	891,697	6,978,201
Ω	17,452	28,759
	166,602	571,101
	9,726	192,478
#	281,451	3,065,001
	142,366	381,942
	245,403	2,041,026
*	257,954	1,712,608
	34,007	56,804
	45,094	1,735,177
	52,422	2,991,723
	32,035	164,418
*	332,375	482,112
	3,084	11,047

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	130,072	\$ 577,531
	140,969	1,730,077
	412	14,186
	1,847,507	4,893,437
	64,929	2,432,043
	150,716	3,823,505
	58,019	529,005
	106,270	666,068
*	125,118	375,083
*	467,669	201,220
*	138,000	109,396
	37,151	78,917
	1,710	8,090
*	24,662	116,898
	27,437	82,442
*	7,803	13,389
	93,389	345,968
	82,403	314,022
*	9,031	5,105
	10,758	478,816
	35,029	429,904
	21,394	194,351
	46,599	809,757
	54,698	165,726
Ω	29,164	90,851
	186,079	2,806,183
	20,808	689,174
	248,367	5,644,787
	56,538	2,035,860
Ω	372,610	884,622
*	23,192	15,276
*Ω	169,219	705,734
	124,972	543,253
	24,618	2,658,668
	727,358	1,049,041
	48,271	4,058,795
#*	55,351	87,767
	18,046	1,013,626
	68,888	220,853
#	71,872	14,658,294
	21,285	1,074,070
*	4,837	21,403
#*	13,155	117,528
	49,185	1,846,063
	420,368	1,732,811
	21,648	249,972
	133,192	698,267
	111,034	220,848
	139,742	1,138,487
	430,159	2,196,800
	45,197	814,507
Ω	67,919	106,344
	33,900	28,734
	298,960	4,526,502
*	229,314	442,486
	38,383	681,077
*	170,958	3,701,128
	23,535	31,600
*	722	11,033

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
#*	Esken Ltd.....	93,715
	Euromoney Institutional Investor PLC.....	29,749
	Experian PLC.....	215,755
*	FD Technologies PLC.....	320
	FDM Group Holdings PLC.....	50,232
	Ferguson PLC.....	55,833
	Fevertree Drinks PLC.....	27,257
*	Flowtech Fluidpower PLC.....	100
Ω	Forterra PLC.....	38,471
	Foxtons Group PLC.....	75,922
*	Frasers Group PLC.....	90,675
	Fresnillo PLC.....	53,521
#*	Frontier Developments PLC.....	5,954
	Fuller Smith & Turner PLC, Class A.....	7,041
*Ω	Funding Circle Holdings PLC.....	29,473
	Future PLC.....	35,054
	Galliford Try Holdings PLC.....	39,810
	Games Workshop Group PLC.....	11,718
	Gamma Communications PLC.....	17,190
	GB Group PLC.....	21,132
	Genuit Group PLC.....	40,728
#	GlaxoSmithKline PLC, Sponsored ADR.....	119,518
	GlaxoSmithKline PLC.....	252,371
*	Go-Ahead Group PLC.....	12,828
	Grafton Group PLC.....	72,119
	Grainger PLC.....	301,825
*	Greencore Group PLC.....	154,457
*Ω	Gym Group PLC.....	27,078
	Halfords Group PLC.....	91,252
	Halma PLC.....	64,182
	Hargreaves Lansdown PLC.....	111,131
	Harworth Group PLC.....	37,928
	Hays PLC.....	819,060
	Headlam Group PLC.....	10,921
	Helical PLC.....	46,616
*	Helios Towers PLC.....	214,572
	Henry Boot PLC.....	30,984
	Hikma Pharmaceuticals PLC.....	37,897
	Hill & Smith Holdings PLC.....	29,641
	Hilton Food Group PLC.....	37,490
	Hiscox Ltd.....	108,600
	Hochschild Mining PLC.....	98,240
*	Hollywood Bowl Group PLC.....	53,900
	HomeServe PLC.....	128,676
*Ω	Hostelworld Group PLC.....	52,387
	Howden Joinery Group PLC.....	288,514
	HSBC Holdings PLC.....	52,879
#	HSBC Holdings PLC, Sponsored ADR.....	246,127
#*Ω	HSS Hire Group PLC.....	62,999
*	Hyve Group PLC.....	49,874
Ω	Ibstock PLC.....	31,885
	IDOX PLC.....	161,469
	IG Group Holdings PLC.....	160,420
	IMI PLC.....	109,845
	Impax Asset Management Group PLC.....	14,899
	Inchcape PLC.....	220,891
*	Indivior PLC.....	391,367
*	Informa PLC.....	197,507
	Intermediate Capital Group PLC.....	147,898
		\$ 15,799
		368,951
		9,011,630
		6,979
		734,694
		8,781,967
		783,641
		185
		137,830
		42,388
		900,711
		453,580
		110,839
		65,916
		37,824
		1,495,089
		94,538
		1,256,377
		361,594
		188,683
		315,733
		5,356,797
		5,631,908
		115,073
		1,133,611
		1,229,172
		257,103
		90,149
		402,443
		2,175,363
		2,017,663
		95,159
		1,596,047
		65,460
		271,954
		443,564
		117,991
		1,064,646
		600,139
		526,975
		1,427,473
		137,664
		183,076
		1,326,308
		55,507
		3,183,011
		376,358
		8,754,737
		14,327
		68,445
		85,440
		146,019
		1,766,035
		2,454,250
		220,408
		2,518,865
		1,191,480
		1,494,019
		3,819,564

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	25,350	\$1,839,661
	153,498	883,948
	30,153	66,639
	322,507	423,872
*	1,963,925	3,004,115
*	284,310	1,095,022
*	19,539	237,236
	866,609	3,405,380
*	8,525	44,127
	11,506	44,762
	831,885	2,133,092
*	20,176	78,143
*	406,831	1,224,699
	95,658	2,526,202
*	3,174	5,060
	198,450	615,664
*Ω	16,126	791,652
*	674,649	785,074
	44,775	920,492
	21,231	243,613
	14,056	478,172
*	91,952	122,085
*	44,135	138,080
	665,021	2,982,190
*	132,019	59,013
	69,075	511,418
	74,652	169,485
	1,343,832	5,254,326
*	1,555	42,172
*	3,809	102,995
	6,635,337	4,604,730
	646,406	1,771,152
	14,802	1,449,314
*	167,036	210,600
	36,243	193,605
Ω	38,080	153,950
*	1,389	3,481
	1,469,454	4,300,675
	58,171	98,958
	569,143	1,486,786
*	695,893	2,059,431
	123,630	1,177,107
*	67,145	44,942
	56,029	147,934
	15,713	35,712
*	84,907	366,256
*	193,117	1,950,530
	539,263	1,098,487
*	30,646	40,216
#	10,594	64,517
	112,969	695,001
	8,550	70,026
*	12,137	41,183
	7,599	73,556
	64,335	1,609,609
	308,214	787,637
	3,416	14,781
	21,598	624,038
	6,632	116,631

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Motorpoint group PLC.....	30,228	\$ 122,557
* N Brown Group PLC.....	88,702	46,589
#* Naked Wines PLC.....	6,499	45,844
* National Express Group PLC.....	116,827	396,193
National Grid PLC.....	105,847	1,548,849
# National Grid PLC, Sponsored ADR.....	47,640	3,486,802
Natwest Group PLC.....	349,158	1,147,606
NCC Group PLC.....	103,129	265,335
Next Fifteen Communications Group PLC.....	27,689	462,043
Next PLC.....	25,882	2,637,005
Nichols PLC.....	547	9,570
Ninety One PLC.....	116,792	410,913
Norcros PLC.....	14,489	59,929
Numis Corp. PLC.....	16,616	71,969
* Ocado Group PLC.....	22,893	466,458
*Ω On the Beach Group PLC.....	42,302	165,480
OSB Group PLC.....	187,394	1,392,142
Oxford Instruments PLC.....	21,482	636,085
Pagegroup PLC.....	217,313	1,714,747
Paragon Banking Group PLC.....	103,576	797,778
* Parkmead Group PLC.....	34,723	18,239
PayPoint PLC.....	40,641	363,180
Pearson PLC.....	97,772	816,342
# Pearson PLC, Sponsored ADR.....	106,066	901,561
* Pendragon PLC.....	896,400	275,236
Pennon Group PLC.....	95,941	1,405,784
Persimmon PLC.....	99,064	3,227,455
* Petrofac Ltd.....	170,128	273,582
* Petropavlovsk PLC.....	256,830	52,461
Pets at Home Group PLC.....	139,148	805,721
Phoenix Group Holdings PLC.....	240,352	2,151,730
* Playtech PLC.....	141,116	1,111,696
Polar Capital Holdings PLC.....	31,811	270,614
Porvair PLC.....	2,968	26,867
* PPHE Hotel Group Ltd.....	1,760	34,230
Premier Foods PLC.....	265,149	423,080
* Provident Financial PLC.....	102,823	436,051
Prudential PLC, ADR.....	66,773	2,267,611
Prudential PLC.....	38,410	647,428
* PureTech Health PLC.....	54,704	203,087
PZ Cussons PLC.....	33,538	87,500
QinetiQ Group PLC.....	172,302	625,306
Ω Quilter PLC.....	733,072	1,361,254
* Rank Group PLC.....	46,316	98,586
Rathbones Group PLC.....	19,980	504,488
Reach PLC.....	119,382	421,391
Reckitt Benckiser Group PLC.....	103,144	8,356,944
Redde Northgate PLC.....	138,978	724,309
Redrow PLC.....	134,805	1,135,688
RELX PLC, Sponsored ADR.....	360,566	11,044,130
RELX PLC.....	90,812	2,787,669
Renew Holdings PLC.....	42,295	413,513
Renishaw PLC.....	7,437	459,233
Rentokil Initial PLC.....	346,789	2,428,471
* Restaurant Group PLC.....	108,708	139,380
Ricardo PLC.....	20,426	127,600
Rightmove PLC.....	376,700	3,320,042
Rio Tinto PLC.....	35,300	2,488,132
# Rio Tinto PLC, Sponsored ADR.....	24,745	1,766,793

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
RM PLC.....	23,732	\$ 59,535
Robert Walters PLC.....	32,411	321,383
* Rolls-Royce Holdings PLC.....	1,116,875	1,750,680
Rotork PLC.....	376,879	1,732,182
Royal Mail PLC.....	399,769	2,388,883
RPS Group PLC.....	132,928	201,119
RWS Holdings PLC.....	52,018	353,862
S&U PLC.....	1,685	61,164
* S4 Capital PLC.....	29,412	205,665
Ω Sabre Insurance Group PLC.....	78,716	241,784
Sage Group PLC.....	248,460	2,427,945
Savills PLC.....	96,605	1,760,407
Schroders PLC.....	25,670	1,176,990
Schroders PLC.....	9,072	263,826
ScS Group PLC.....	8,051	23,838
Secure Trust Bank PLC.....	32	577
* Senior PLC.....	117,411	212,536
Severfield PLC.....	101,799	96,914
Severn Trent PLC.....	79,737	3,095,731
* SIG PLC.....	202,918	113,053
Sirius Real Estate Ltd.....	143,575	250,954
Smart Metering Systems PLC.....	29,356	292,257
# Smith & Nephew PLC, Sponsored ADR.....	31,573	1,069,062
Smith & Nephew PLC.....	32,916	559,801
Smiths Group PLC.....	114,685	2,417,282
Smiths News PLC.....	42,736	20,280
Softcat PLC.....	74,620	1,653,405
* SolGold PLC.....	145,358	52,214
Spectris PLC.....	18,310	835,552
Speedy Hire PLC.....	234,031	181,210
Spirax-Sarco Engineering PLC.....	11,165	2,012,562
*Ω Spire Healthcare Group PLC.....	109,325	351,843
Spirent Communications PLC.....	274,543	916,848
* SSP Group PLC.....	228,654	848,366
St. James's Place PLC.....	311,391	6,427,867
Standard Chartered PLC.....	201,260	1,465,726
SThree PLC.....	89,134	565,971
Strix Group PLC.....	35,702	117,226
* Studio Retail Group PLC.....	11,005	15,315
STV Group PLC.....	14,208	67,659
* Superdry PLC.....	28,746	80,999
Synthomer PLC.....	166,163	820,343
Tatton Asset Management PLC.....	6,054	40,664
Taylor Wimpey PLC.....	1,456,252	2,987,584
TBC Bank Group PLC.....	8,414	160,227
TClarke PLC.....	8,800	17,891
* Ted Baker PLC.....	41,537	49,385
Telecom Plus PLC.....	42,869	868,611
Tesco PLC.....	1,767,335	7,098,804
Topps Tiles PLC.....	74,684	63,976
TP ICAP Group PLC.....	113,523	215,206
Travis Perkins PLC.....	69,835	1,416,968
Treatt PLC.....	4,333	61,724
Trellus Health Ltd.....	2,022	0
* Tremor International Ltd.....	1,199	8,447
* Tremor International Ltd., ADR.....	1,546	22,587
Tribal Group PLC.....	8,172	9,968
Trifast PLC.....	15,252	32,443
TT Electronics PLC.....	28,350	90,063

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Tungsten Corp. PLC.....	16,016	\$ 7,935
Tyman PLC.....	32,170	162,615
* ULS Technology PLC.....	9,798	11,124
Ultra Electronics Holdings PLC.....	27,897	1,094,489
Unilever PLC, Sponsored ADR.....	367,579	18,889,885
Unilever PLC.....	90,093	4,608,347
United Utilities Group PLC.....	209,964	3,028,914
Vertu Motors PLC.....	143,701	128,517
Vesuvius PLC.....	43,783	271,337
Victrex PLC.....	25,118	699,643
* Virgin Money UK PLC.....	282,083	730,152
Vistry Group PLC.....	141,128	1,956,698
Vitec Group PLC.....	10,881	187,925
Ω Vivo Energy PLC.....	137,634	246,300
Vodafone Group PLC.....	2,374,800	4,169,827
# Vodafone Group PLC, Sponsored ADR.....	165,888	2,904,702
Volex PLC.....	23,026	93,242
Volusion Group PLC.....	75,107	508,901
Vp PLC.....	2,934	38,739
*Ω Watches of Switzerland Group PLC.....	44,275	771,336
Watkin Jones PLC.....	131,193	469,766
Weir Group PLC.....	56,779	1,336,922
* WH Smith PLC.....	36,578	820,645
Wickes Group PLC.....	123,876	342,322
Wilmington PLC.....	6,622	21,391
# WPP PLC, Sponsored ADR.....	15,954	1,242,976
WPP PLC.....	147,665	2,315,463
* Xaar PLC.....	29,893	87,136
XP Power Ltd.....	6,026	396,244
Young & Co's Brewery PLC, Class A.....	5,048	102,721
Zotefoams PLC.....	1,500	7,316
TOTAL UNITED KINGDOM.....		453,778,218
UNITED STATES — (0.0%)		
* Arko Corp.....	7,299	59,406
* Block, Inc.....	6,815	777,761
Jackson Financial, Inc., Class A.....	4,299	165,483
TOTAL UNITED STATES.....		1,002,650
TOTAL COMMON STOCKS.....		3,347,358,581
PREFERRED STOCKS — (0.4%)		
AUSTRALIA — (0.0%)		
Catapult Group International Ltd.....	4,617	4,538
GERMANY — (0.4%)		
Bayerische Motoren Werke AG.....	13,415	1,161,017
Biotest AG.....	2,084	86,159
Draegerwerk AG & Co. KGaA.....	4,110	238,767
Fuchs Petrolub SE.....	35,897	1,551,294
Henkel AG & Co. KGaA.....	14,355	1,174,073
Junghenrich AG.....	27,858	1,191,245
Porsche Automobil Holding SE.....	22,691	2,124,988
Sartorius AG.....	6,281	3,390,970
Schaeffler AG.....	6,250	46,459
Sixt SE.....	9,031	815,955
STO SE & Co. KGaA.....	1,393	349,600

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Villeroy & Boch AG.....	866	\$ 23,328
TOTAL GERMANY.....		<u>12,153,855</u>
TOTAL PREFERRED STOCKS.....		<u>12,158,393</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRIA — (0.0%)		
* CA Immobilien Anlagen AG Rights Exp 07/26/21.....	17,925	<u>0</u>
ITALY — (0.0%)		
* BF SpA Rights 02/16/22.....	3,496	0
#* Webuild SpA Warrants 08/02/30.....	1,133	<u>0</u>
SINGAPORE — (0.0%)		
* Ezion Holdings Ltd. Warrants 04/16/23.....	210,168	<u>0</u>
SPAIN — (0.0%)		
#* ACS Actividades de Construccion y Servicios SA Rights 02/02/22.....	60,627	30,364
* Sacyr SA Rights 02/02/22.....	124,768	<u>6,868</u>
TOTAL SPAIN.....		<u>37,232</u>
TOTAL RIGHTS/WARRANTS.....		<u>37,232</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$2,679,687,955).....		<u>3,359,554,206</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (3.4%)		
@§ The DFA Short Term Investment Fund.....	10,332,324	<u>119,534,655</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$2,799,211,425)^.....		<u>\$3,479,088,861</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	\$ 14,496	\$ 155,899,553	—	\$ 155,914,049
Austria.....	—	11,857,285	—	11,857,285
Belgium.....	605,050	33,411,466	—	34,016,516
Canada.....	319,406,823	261,061	—	319,667,884
China.....	—	395,462	—	395,462
Denmark.....	1,464,594	102,713,293	—	104,177,887
Finland.....	—	70,143,635	—	70,143,635
France.....	232,916	320,605,006	\$ 246	320,838,168
Germany.....	10,684,045	226,395,368	—	237,079,413
Greece.....	—	21,224	—	21,224
Hong Kong.....	19,620	53,327,771	10,382	53,357,773
Ireland.....	—	17,967,885	—	17,967,885
Israel.....	3,726,646	27,374,069	—	31,100,715
Italy.....	6,198,410	72,557,515	—	78,755,925
Japan.....	3,400,942	708,269,849	—	711,670,791
Netherlands.....	40,761,824	133,909,471	—	174,671,295
New Zealand.....	19,518	12,635,381	—	12,654,899
Norway.....	9,181	26,853,669	—	26,862,850

INTERNATIONAL SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Portugal.....	—	\$ 6,330,316	—	\$ 6,330,316
Singapore.....	—	21,083,875	\$ 18,705	21,102,580
Spain.....	\$ 1,660,172	63,498,500	—	65,158,672
Sweden.....	721,274	156,434,554	—	157,155,828
Switzerland.....	27,968,574	253,708,087	—	281,676,661
United Kingdom.....	89,143,708	364,634,510	—	453,778,218
United States.....	905,878	96,772	—	1,002,650
Preferred Stocks				
Australia.....	—	4,538	—	4,538
Germany.....	86,159	12,067,696	—	12,153,855
Rights/Warrants				
Spain.....	—	37,232	—	37,232
Securities Lending Collateral.....	—	119,534,655	—	119,534,655
TOTAL.....	\$507,029,830	\$2,972,029,698	\$29,333[^]	\$3,479,088,861

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (95.9%)		
AUSTRALIA — (5.4%)		
* A2B Australia Ltd.....	22,390	\$ 19,060
Accent Group Ltd.....	97,187	139,826
# Adairs Ltd.....	37,884	83,059
* Alkane Resources Ltd.....	39,819	23,276
* Alliance Aviation Services Ltd.....	20,675	57,066
* Allkem Ltd.....	40,558	264,100
ALS Ltd.....	95,530	801,963
Altium Ltd.....	13,106	335,042
#* AMA Group Ltd.....	133,227	40,888
* AMP Ltd.....	887,339	553,104
Ampol Ltd.....	35,660	755,386
Ansell Ltd.....	34,477	655,474
APA Group.....	63,064	427,690
# Appen Ltd.....	5,001	34,525
* Arafura Resources Ltd.....	329,110	46,028
ARB Corp. Ltd.....	12,089	398,320
* Ardent Leisure Group Ltd.....	124,631	119,876
ASX Ltd.....	5,231	310,243
Atlas Arteria Ltd.....	93,961	436,158
AUB Group Ltd.....	6,943	114,657
#* Audinate Group Ltd.....	1,376	7,819
#* Aurelia Metals Ltd.....	257,586	77,075
Australia & New Zealand Banking Group Ltd.....	125,994	2,381,140
* Australian Agricultural Co. Ltd.....	85,892	88,152
Australian Ethical Investment Ltd.....	7,068	46,616
Australian Finance Group Ltd.....	38,224	59,872
Australian Mines Ltd.....	73,395	9,480
Australian Pharmaceutical Industries Ltd.....	117,548	126,510
* Australian Strategic Materials Ltd.....	9,973	59,518
Auswide Bank Ltd.....	8,688	41,106
AVJennings Ltd.....	17,132	7,049
Baby Bunting Group Ltd.....	28,930	104,453
Bank of Queensland Ltd.....	130,277	708,674
Bapcor Ltd.....	92,223	462,095
Base Resources Ltd.....	44,322	10,218
Beacon Lighting Group Ltd.....	6,329	12,149
Bega Cheese Ltd.....	88,079	318,942
Bell Financial Group Ltd.....	31,306	36,983
* Bellevue Gold Ltd.....	44,938	24,827
Bendigo & Adelaide Bank Ltd.....	113,923	695,825
Blackmores Ltd.....	2,037	118,301
BlueScope Steel Ltd.....	105,469	1,382,366
Brambles Ltd.....	127,086	873,087
Bravura Solutions Ltd.....	50,452	77,395
Breville Group Ltd.....	11,131	226,698
BWX Ltd.....	32,722	78,697
* Calima Energy Ltd.....	55,631	9,507
* Calix Ltd.....	2,341	8,471
Capitol Health Ltd.....	196,117	52,908
* Capricorn Metals Ltd.....	3,927	8,817
* Carbon Revolution Ltd.....	20,000	16,406
Cardno Ltd.....	5,622	6,894
#* Carnarvon Energy Ltd.....	207,309	39,065
Carsales.com Ltd.....	37,244	589,098
Cash Converters International Ltd.....	147,100	26,693

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
# Cedar Woods Properties Ltd.....	20,812	\$ 75,933
Challenger Ltd.....	152,380	622,453
#* Champion Iron Ltd.....	56,493	260,998
CIMIC Group Ltd.....	3,263	38,119
#* City Chic Collective Ltd.....	30,336	106,674
# Class Ltd.....	13,530	24,468
Cleanaway Waste Management Ltd.....	424,996	867,588
# Clinuvel Pharmaceuticals Ltd.....	5,858	95,754
# Clover Corp. Ltd.....	9,346	10,063
Cochlear Ltd.....	3,412	467,898
Codan Ltd.....	29,559	190,362
Coles Group Ltd.....	66,147	759,943
* Collection House Ltd.....	41,771	3,096
Collins Foods Ltd.....	35,393	295,226
Commonwealth Bank of Australia.....	56,430	3,763,302
Computershare Ltd.....	37,454	519,172
#* Cooper Energy Ltd.....	104,295	22,220
* Corporate Travel Management Ltd.....	10,214	152,308
Costa Group Holdings Ltd.....	88,027	174,116
# Credit Corp. Group Ltd.....	9,899	238,847
CSR Ltd.....	148,769	592,631
Data#3 Ltd.....	35,101	137,581
#* De Grey Mining Ltd.....	37,550	30,423
* Decmil Group Ltd.....	28,204	5,997
#* Deep Yellow Ltd.....	18,458	9,941
Deterra Royalties Ltd.....	67,909	207,169
# Dicker Data Ltd.....	12,753	115,524
Domain Holdings Australia Ltd.....	37,376	125,609
Domino's Pizza Enterprises Ltd.....	5,950	438,891
Eagers Automotive Ltd.....	38,452	350,254
Earlypay Ltd.....	33,852	10,354
* Eclix Group Ltd.....	94,515	141,176
Elanor Investor Group.....	20,923	30,642
Elders Ltd.....	39,991	309,242
* Elmo Software Ltd.....	3,368	9,250
Emeco Holdings Ltd.....	117,846	74,883
#* EML Payments Ltd.....	41,522	88,415
Enero Group Ltd.....	8,165	21,126
EQT Holdings Ltd.....	2,246	41,524
Estia Health Ltd.....	58,859	85,100
Euroz Hartleys Group Ltd.....	8,416	9,866
* EVENT Hospitality & Entertainment Ltd.....	20,358	194,505
Evolution Mining Ltd.....	196,271	493,117
Finbar Group Ltd.....	8,281	4,475
Fleetwood Ltd.....	27,378	44,922
#* Flight Centre Travel Group Ltd.....	16,150	191,575
Fortescue Metals Group Ltd.....	208,377	2,926,051
* G8 Education Ltd.....	258,087	203,347
Genworth Mortgage Insurance Australia Ltd.....	115,071	198,924
Gold Road Resources Ltd.....	219,838	209,299
GR Engineering Services Ltd.....	5,972	8,815
GrainCorp Ltd., Class A.....	66,530	343,679
Grange Resources Ltd.....	136,583	74,987
* GTN Ltd.....	1,005	399
GUD Holdings Ltd.....	39,295	343,770
GWA Group Ltd.....	56,704	101,688
Hansen Technologies Ltd.....	30,144	104,590
Harvey Norman Holdings Ltd.....	123,169	429,287
#* Hastings Technology Metals Ltd.....	78,420	13,670

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	7,134	\$ 10,111
#*	7,605	12,652
	8,052	9,280
	64,154	85,344
	3,024	58,926
#*	108,774	64,324
	16,873	352,686
	154,721	1,309,096
	110,892	824,585
	101,591	212,533
*	53,922	14,680
	1,814	487
*	54,294	12,130
	433,377	1,014,741
	73,305	78,021
#	73,586	171,313
	173,582	435,326
	151,560	457,163
	32,811	96,135
*	16,999	11,544
	19,356	153,700
*	78,000	36,770
	36,537	212,006
	37,208	301,006
	23,613	27,608
	23,255	782,652
	28,469	931,487
	35,349	193,426
	6,105	77,649
	187,826	29,339
*	97,899	134,139
	3,970	19,816
#*	33,671	41,313
#	4,740	20,932
	58,419	413,405
	20,021	239,975
	117,887	451,869
	11,337	142,982
	1,624	5,564
*	62,680	404,856
	5,744	34,614
	83,592	42,519
	237,156	30,265
	19,783	2,585,903
#	16,032	213,320
	2,254	4,339
	27,118	216,244
#	35,328	20,542
	276,065	604,933
	45,149	20,569
*	4,658	44,809
#*	55,890	44,909
#*	186,167	66,447
	22,149	21,066
	23,825	946,828
*	40,775	11,706
	21,451	136,645
	94,179	67,439
	43,029	92,579

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	137,627	\$ 41,106
*	244,786	76,379
	26,923	94,855
*	7,694	27,966
	201,252	3,883,247
	29,512	33,741
#*	49,009	47,003
#*	32,125	30,392
	19,817	214,629
#*	6,855	10,169
	7,463	4,271
	94,561	1,466,770
	107,072	472,412
	15,205	146,728
	194,483	199,753
#	5,130	1,723
	359,765	671,406
	118,221	704,588
#*	7,175	38,694
	154,462	174,552
	92,986	295,308
	772	8,787
*	53,605	87,684
*	98,157	61,736
*	37,608	86,977
*	191,969	220,146
#*	11,263	9,130
	59,560	590,093
	264,618	651,530
	3,243	12,293
	82,808	1,436,480
	12,386	61,439
	47,849	79,084
*	433,565	75,694
*	66,119	14,226
	95,638	76,570
	70,295	241,423
	3,924	11,297
	188,216	103,097
	12,281	287,030
	319,933	334,409
*	26,260	60,752
	2,716	21,923
	58,479	102,807
*	43,406	38,978
	19,471	399,502
#	9,259	299,009
	4,482	13,946
	8,905	29,194
	15,753	88,798
*	7,051	24,133
	9,599	8,542
	125,736	998,298
	189,294	390,641
	205,907	197,353
	3,826	396,361
*	4,608	10,819
*	195,753	37,532
#*	33,472	42,616

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	14,592	\$ 225,277
#	30,740	38,345
#	220,548	268,267
#*	5,557	24,117
	82,453	304,500
#*	168,251	34,156
*	216,688	10,455
	62,846	62,838
	40,067	3,185,554
*	10,615	14,345
	133,953	643,696
	13,206	273,671
	36,505	140,138
	15,133	49,404
	12,793	30,993
	111,695	61,909
	13,611	210,481
*	229,807	102,018
	17,389	29,270
	20,068	16,018
	11,047	10,416
	302,534	96,602
*	236,172	248,708
*	86,665	12,512
	48,431	493,088
	16,247	82,578
	49,825	1,341,802
	53,407	20,987
	72,250	96,647
*	76,666	0
	113,718	36,388
#	218,829	191,738
	117,086	385,300
	101,155	794,459
	20,765	41,339
	52,878	437,334
*	92,203	69,729
*	64,792	398,219
	9,613	39,538
*	121,694	143,750
	58,013	144,857
	60,234	450,611
	290,695	808,109
#*	9,790	59,462
*	219,444	0
	45,795	192,266
	76,520	675,995
*	44,136	59,902
#*	11,023	17,689
*	40,883	122,117
	25,228	6,076
Ω	200,435	305,553
*	21,852	76,499
	61,332	2,288,451
#*	126,850	100,574
*	105,777	260,329
	106,904	138,543
	165,656	2,389,245
*	10,550	7,946

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
WiseTech Global Ltd.....	3,399	\$ 110,703
Woodside Petroleum Ltd.....	38,860	694,389
Woolworths Group Ltd.....	57,381	1,399,779
Worley Ltd.....	69,261	570,686
* Xero Ltd.....	2,228	180,480
#* Zip Co. Ltd.....	32,323	74,410
TOTAL AUSTRALIA.....		<u>84,924,410</u>
AUSTRIA — (0.7%)		
Addiko Bank AG.....	2,404	33,228
Agrana Beteiligungs AG.....	4,134	80,330
ANDRITZ AG.....	14,055	747,776
AT&S Austria Technologie & Systemtechnik AG.....	8,985	418,487
Atrium European Real Estate Ltd.....	26,824	91,088
Ω BAWAG Group AG.....	13,878	832,890
#* DO & Co. AG.....	1,322	136,272
Erste Group Bank AG.....	23,298	1,088,962
EVN AG.....	9,387	276,324
#* FACC AG.....	1,800	15,653
* Flughafen Wien AG.....	563	17,983
# IMMOFINANZ AG.....	11,636	301,847
* Lenzing AG.....	3,224	395,738
Mayr Melnhof Karton AG.....	1,587	308,756
# Oesterreichische Post AG.....	5,733	240,636
OMV AG.....	17,194	1,052,348
Palfinger AG.....	2,862	97,804
POLYTEC Holding AG.....	2,865	25,202
* Porr AG.....	4,562	64,556
Raiffeisen Bank International AG.....	48,822	1,372,252
Rosenbauer International AG.....	724	36,252
S IMMO AG.....	8,446	216,453
* Schoeller-Bleckmann Oilfield Equipment AG.....	1,480	62,402
Semperit AG Holding.....	1,647	49,979
Strabag SE.....	3,942	169,669
Telekom Austria AG.....	26,772	231,574
UBM Development AG.....	1,080	51,163
UNIQA Insurance Group AG.....	32,998	305,866
# Verbund AG.....	1,881	199,217
voestalpine AG.....	31,426	1,044,761
Wienerberger AG.....	24,190	875,848
Zumtobel Group AG.....	7,627	69,474
TOTAL AUSTRIA.....		<u>10,910,790</u>
BELGIUM — (1.0%)		
Ackermans & van Haaren NV.....	6,740	1,300,987
Ageas SA.....	33,186	1,597,393
* AGFA-Gevaert NV.....	57,317	243,196
* Argenx SE, ADR.....	689	185,520
Atenor.....	1,229	78,557
Banque Nationale de Belgique.....	19	35,699
Barco NV.....	7,673	158,459
Bekaert SA.....	10,969	510,681
* bpost SA.....	20,562	151,789
Cie d'Entreprises CFE.....	2,314	313,460
Deceuninck NV.....	13,585	51,506
D'ieteren Group.....	4,441	773,775
Econocom Group SA/NV.....	34,290	137,128
# Elia Group SA.....	3,993	538,834

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
Etablissements Franz Colruyt NV.....	10,547	\$ 428,416
EVS Broadcast Equipment SA.....	3,189	75,893
Exmar NV.....	9,024	45,238
Fagron.....	10,265	176,454
Gimv NV.....	5,769	351,671
* Greenyard NV.....	2,112	21,636
Immobel SA.....	938	83,639
Ion Beam Applications.....	3,956	67,589
Jensen-Group NV.....	1,201	38,908
KBC Group NV.....	16,552	1,439,517
* Kinopolis Group NV.....	2,693	163,091
Lotus Bakeries NV.....	88	564,413
Melexis NV.....	4,071	426,856
#* Ontex Group NV.....	18,660	136,648
* Oxurion NV.....	7,971	14,672
* Picanol.....	441	33,530
Proximus SADP.....	47,228	964,423
Recticel SA.....	11,663	222,172
Resilux.....	280	71,964
Roularta Media Group NV.....	370	7,637
Shurgard Self Storage SA.....	3,633	209,418
Solvay SA.....	16,468	1,984,216
Telenet Group Holding NV.....	8,229	315,899
TER Beke SA.....	198	25,843
* Tessenderlo Group SA.....	6,656	259,272
UCB SA.....	5,773	574,444
Umicore SA.....	26,235	993,143
Van de Velde NV.....	1,236	45,817
VGP NV.....	1,498	424,481
TOTAL BELGIUM.....		16,243,884
CANADA — (10.8%)		
* 5N Plus, Inc.....	21,900	39,453
Absolute Software Corp.....	8,900	71,766
# Acadian Timber Corp.....	3,200	47,831
* Aclara Resources, Inc.....	11,241	11,054
Aecon Group, Inc.....	18,295	249,853
# AG Growth International, Inc.....	4,100	109,503
AGF Management Ltd., Class B.....	23,287	135,565
Agnico Eagle Mines Ltd.....	26,842	1,282,511
* Aimia, Inc.....	25,250	112,231
#* Air Canada.....	1,558	28,019
AirBoss of America Corp.....	3,978	125,178
# Alamos Gold, Inc., Class A.....	103,405	705,525
* Alexco Resource Corp.....	1,285	1,915
Algoma Central Corp.....	3,100	42,044
Algonquin Power & Utilities Corp.....	18,537	264,894
Alimentation Couche-Tard, Inc.....	46,595	1,879,342
# AltaGas Ltd.....	61,264	1,258,390
Altus Group Ltd.....	3,716	178,353
Amerigo Resources Ltd.....	45,106	56,065
Andlauer Healthcare Group, Inc.....	3,059	115,126
#* Argonaut Gold, Inc.....	81,374	145,956
* Aritzia, Inc.....	19,786	917,894
Atco Ltd., Class I.....	10,864	365,965
* ATS Automation Tooling Systems, Inc.....	11,169	456,021
* AutoCanada, Inc.....	4,621	137,305
B2Gold Corp.....	277,920	1,002,769
# Badger Infrastructure Solutions Ltd.....	7,456	180,600

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
#	Bank of Montreal.....	67,617 \$7,653,027
	Bank of Nova Scotia.....	74,200 5,340,824
	Barrick Gold Corp.....	132,229 2,526,180
	BCE, Inc.....	5,613 293,296
	Bird Construction, Inc.....	6,030 45,635
	Black Diamond Group Ltd.....	7,742 27,956
#*	BlackBerry Ltd.....	20,212 166,323
	BMTC Group, Inc.....	3,210 37,728
#*	Bombardier, Inc., Class A.....	6,400 8,710
#*	Bombardier, Inc., Class B.....	270,974 360,261
	Boralex, Inc., Class A.....	9,066 235,717
	Bridgemarq Real Estate Services.....	1,100 14,685
#	Brookfield Asset Management Reinsurance Partners Ltd., Class A.....	109 6,130
#	Brookfield Asset Management, Inc., Class A.....	13,369 736,632
	Brookfield Infrastructure Corp., Class A.....	10,958 726,798
#	BRP, Inc.....	4,768 396,286
*	Calfrac Well Services Ltd.....	3,500 14,951
	Calian Group Ltd.....	1,100 49,455
	Cameco Corp.....	22,978 446,509
	Canaccord Genuity Group, Inc.....	29,719 354,903
#*	Canada Goose Holdings, Inc.....	12,281 377,150
	Canadian Imperial Bank of Commerce.....	46,690 5,862,019
#	Canadian National Railway Co.....	28,471 3,467,075
	Canadian Pacific Railway Ltd.....	26,835 1,917,505
#	Canadian Tire Corp. Ltd., Class A.....	7,632 1,101,916
#	Canadian Utilities Ltd., Class A.....	13,383 388,809
	Canadian Utilities Ltd., Class B.....	500 14,577
	Canadian Western Bank.....	27,023 821,224
#*	Canfor Corp.....	17,127 389,118
*	Canfor Pulp Products, Inc.....	11,391 53,677
*	Capstone Mining Corp.....	94,575 402,510
#*	Cardinal Energy Ltd.....	32,252 133,712
	Cascades, Inc.....	26,194 262,115
	CCL Industries, Inc., Class B.....	17,433 911,456
*	Celestica, Inc.....	32,828 408,709
#	Centerra Gold, Inc.....	64,603 521,439
	CES Energy Solutions Corp.....	71,198 136,666
*	CGI, Inc.....	20,894 1,783,795
#	Chesswood Group Ltd.....	2,800 29,561
	China Gold International Resources Corp. Ltd.....	56,934 152,284
	CI Financial Corp.....	47,464 880,837
#	Cogeco Communications, Inc.....	6,247 512,773
	Cogeco, Inc.....	1,976 127,376
*	Colabor Group, Inc.....	11,200 5,903
	Colliers International Group, Inc.....	2,392 349,527
#	Computer Modelling Group Ltd.....	15,890 59,752
	Constellation Software, Inc.....	1,152 1,984,133
*	Copper Mountain Mining Corp.....	51,894 143,702
#	Corus Entertainment, Inc., Class B.....	63,465 251,134
*	Denison Mines Corp.....	140,508 170,226
*	Descartes Systems Group, Inc.....	2,874 209,141
	Dexterra Group, Inc.....	16,180 105,139
#*	DIRTT Environmental Solutions.....	12,800 21,046
	Dollarama, Inc.....	21,751 1,122,329
#	Doman Building Materials Group Ltd.....	20,500 134,500
#*	Dorel Industries, Inc., Class B.....	8,016 157,779
	DREAM Unlimited Corp., Class A.....	9,274 292,033
	Dundee Precious Metals, Inc.....	48,738 286,412
	Dynacor Gold Mines, Inc.....	9,100 22,479

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CANADA — (Continued)			
#	ECN Capital Corp.....	64,765	\$ 272,073
	E-L Financial Corp. Ltd.....	200	144,251
*	Eldorado Gold Corp.....	48,083	420,940
#	Element Fleet Management Corp.....	121,652	1,239,345
	Empire Co. Ltd., Class A.....	20,923	645,557
	Enbridge, Inc.....	54,306	2,295,714
#	Endeavour Mining PLC.....	50,660	1,128,653
	Enghouse Systems Ltd.....	9,518	335,300
*	Ensign Energy Services, Inc.....	37,617	65,992
#, *	Equinox Gold Corp.....	59,303	340,825
	Equitable Group, Inc.....	5,500	305,298
*	ERO Copper Corp.....	11,587	144,296
	Evertz Technologies Ltd.....	7,206	73,355
	Exchange Income Corp.....	5,458	182,055
	Exco Technologies Ltd.....	6,801	52,593
#	Extencicare, Inc.....	16,049	91,662
	Fairfax Financial Holdings Ltd.....	5,126	2,475,191
	Fiera Capital Corp.....	15,753	124,423
	Finning International, Inc.....	36,935	1,029,758
	Firm Capital Mortgage Investment Corp.....	9,400	106,412
	First Majestic Silver Corp.....	12,700	129,032
#*	First Mining Gold Corp.....	44,500	9,802
	First National Financial Corp.....	4,125	142,168
	First Quantum Minerals Ltd.....	124,528	3,067,280
	FirstService Corp.....	5,794	923,574
*	Fission Uranium Corp.....	72,500	43,917
*	Foraco International SA.....	7,600	11,360
*	Fortuna Silver Mines, Inc.....	73,119	248,523
#*	Galiano Gold, Inc.....	35,902	24,290
#*	GDI Integrated Facility Services, Inc.....	3,200	139,716
	George Weston Ltd.....	10,189	1,111,119
#	GFL Environmental, Inc.....	3,600	118,332
#	Gibson Energy, Inc.....	31,535	606,810
#	Gildan Activewear, Inc.....	35,804	1,425,977
	goeasy Ltd.....	4,150	481,160
*	Golden Star Resources Ltd.....	10,349	40,382
#*	GoldMoney, Inc.....	5,800	8,624
	Great-West Lifeco, Inc.....	10,272	320,891
	Guardian Capital Group Ltd., Class A.....	5,628	166,031
#	Hardwoods Distribution, Inc.....	3,658	125,842
*	Heroux-Devtek, Inc.....	8,414	112,526
	High Liner Foods, Inc.....	5,650	62,672
	HLS Therapeutics, Inc.....	700	8,134
*	Home Capital Group, Inc.....	23,185	656,983
#	Hudbay Minerals, Inc.....	69,732	501,403
Ω	Hydro One Ltd.....	17,100	441,776
#*	i-80 Gold Corp.....	22,660	47,418
	iA Financial Corp., Inc.....	22,600	1,470,516
#, *	IAMGOLD Corp.....	127,795	311,305
*	IBI Group, Inc.....	5,300	55,162
	IGM Financial, Inc.....	9,090	319,364
*	Imperial Metals Corp.....	8,315	20,605
#	Imperial Oil Ltd.....	26,385	1,079,583
	Information Services Corp.....	3,800	72,224
#	Innergex Renewable Energy, Inc.....	24,451	358,731
	Intact Financial Corp.....	10,041	1,360,470
	Interfor Corp.....	21,569	642,752
	Intertape Polymer Group, Inc.....	23,559	475,387
#*	Invesque, Inc.....	3,800	6,346

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Ivanhoe Mines Ltd., Class A.....	48,428	\$ 414,885
Ω Jamieson Wellness, Inc.....	6,532	182,217
* Journey Energy, Inc.....	5,500	17,567
* Karora Resources, Inc.....	21,675	67,865
K-Bro Linen, Inc.....	2,521	67,450
# Keyera Corp.....	13,946	328,148
* Kinaxis, Inc.....	3,895	505,218
Kinross Gold Corp.....	407,851	2,204,129
Kirkland Lake Gold Ltd.....	34,332	1,293,183
* Knight Therapeutics, Inc.....	28,671	125,181
# KP Tissue, Inc.....	3,500	29,104
# Labrador Iron Ore Royalty Corp.....	12,609	388,343
* Largo, Inc.....	4,043	33,780
Lassonde Industries, Inc., Class A.....	879	105,799
# Laurentian Bank of Canada.....	12,373	430,619
Leon's Furniture Ltd.....	8,006	158,086
# LifeWorks, Inc.....	13,000	281,548
* Lightspeed Commerce, Inc.....	2,025	65,711
Linamar Corp.....	14,328	794,090
Loblaw Cos. Ltd.....	16,488	1,272,091
* Lucara Diamond Corp.....	114,752	51,456
* Lundin Gold, Inc.....	11,261	81,502
Lundin Mining Corp.....	167,701	1,397,124
#* MAG Silver Corp.....	3,365	45,831
Magellan Aerospace Corp.....	4,737	37,377
Magna International, Inc.....	49,778	4,011,793
* Mainstreet Equity Corp.....	900	89,919
* Mandalay Resources Corp.....	5,100	9,629
Manulife Financial Corp.....	96,744	2,014,210
Maple Leaf Foods, Inc.....	18,000	437,840
# Martinrea International, Inc.....	28,236	232,792
Maverix Metals, Inc.....	10,108	43,363
#* MDF Commerce, Inc.....	2,100	7,616
Medical Facilities Corp.....	14,050	112,519
Melcor Developments Ltd.....	3,200	36,804
Methanex Corp.....	17,494	795,977
Metro, Inc.....	19,068	1,019,910
Morguard Corp.....	700	72,255
MTY Food Group, Inc.....	2,985	133,476
# Mullen Group Ltd.....	29,081	268,584
# National Bank of Canada.....	36,844	2,947,752
Neo Performance Materials, Inc.....	1,900	26,710
* New Gold, Inc.....	178,103	281,625
# NFI Group, Inc.....	14,396	216,311
North American Construction Group Ltd.....	13,192	189,299
North West Co., Inc.....	11,509	317,343
Northland Power, Inc.....	43,276	1,253,188
Nutrien Ltd.....	46,209	3,225,400
* OceanaGold Corp.....	197,015	303,780
Onex Corp.....	18,754	1,347,148
# Open Text Corp.....	24,863	1,189,955
# Osisko Gold Royalties Ltd.....	40,182	443,952
#* Osisko Mining, Inc.....	41,503	143,333
Pan American Silver Corp.....	45,096	977,227
Park Lawn Corp.....	5,600	170,579
# Parkland Corp.....	37,385	994,071
Pason Systems, Inc.....	14,685	145,677
Pembina Pipeline Corp.....	57,666	1,830,896
PHX Energy Services Corp.....	13,038	52,823

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* Pine Cliff Energy Ltd.....	21,000	\$ 12,225
Pizza Pizza Royalty Corp.....	7,900	72,962
Point.com, Inc.....	2,715	42,381
Polaris Infrastructure, Inc.....	6,500	81,662
PrairieSky Royalty Ltd.....	55,279	711,454
* Precision Drilling Corp.....	3,590	156,204
# Premium Brands Holdings Corp.....	4,254	401,522
* Pretium Resources, Inc.....	41,254	559,817
Primo Water Corp.....	26,376	440,479
Quarterhill, Inc.....	31,600	63,640
Quebecor, Inc., Class B.....	28,612	676,613
#* Real Matters, Inc.....	12,900	59,672
* Recipe Unlimited Corp.....	5,300	71,506
Restaurant Brands International, Inc.....	19,695	1,102,329
* RF Capital Group, Inc.....	6,961	9,912
Richelieu Hardware Ltd.....	11,988	471,353
Ritchie Bros Auctioneers, Inc.....	15,397	938,594
Rogers Communications, Inc., Class B.....	34,222	1,735,703
# Rogers Sugar, Inc.....	23,918	112,708
Royal Bank of Canada.....	112,159	12,790,022
Russel Metals, Inc.....	18,045	450,291
* Sabina Gold & Silver Corp.....	51,951	55,174
# Sandstorm Gold Ltd.....	32,834	197,306
Saputo, Inc.....	19,680	441,083
# Savaria Corp.....	5,400	78,760
* Seabridge Gold, Inc.....	5,000	80,250
Secure Energy Services, Inc.....	78,686	373,885
Shaw Communications, Inc., Class B.....	67,438	2,010,308
* ShawCor Ltd.....	18,794	87,380
* Shopify, Inc., Class A.....	547	527,439
# Sienna Senior Living, Inc.....	13,800	160,456
* Sierra Wireless, Inc.....	8,998	131,911
#* SilverCrest Metals, Inc.....	2,775	20,979
#Ω Sleep Country Canada Holdings, Inc.....	13,187	371,910
# SNC-Lavalin Group, Inc.....	21,232	468,185
*Ω Spin Master Corp.....	4,550	156,421
Sprott, Inc.....	1,808	63,551
# SSR Mining, Inc.....	57,515	947,450
Stantec, Inc.....	19,736	1,046,990
# Stelco Holdings, Inc.....	8,799	254,663
Stella-Jones, Inc.....	15,995	501,436
# Sun Life Financial, Inc.....	24,461	1,384,507
* SunOpta, Inc.....	14,492	75,935
# Superior Plus Corp.....	25,430	258,471
# Tamarack Valley Energy Ltd.....	104,000	403,351
* Taseko Mines Ltd.....	77,879	148,858
TECSYS, Inc.....	400	13,452
TELUS Corp.....	2,996	70,496
TerraVest Industries, Inc.....	1,300	24,974
TFI International, Inc.....	16,512	1,589,304
Thomson Reuters Corp.....	4,028	432,446
Tidewater Midstream & Infrastructure Ltd.....	71,300	72,918
Timbercreek Financial Corp.....	20,935	156,953
TMX Group Ltd.....	6,447	655,833
* Torex Gold Resources, Inc.....	28,014	274,597
Toromont Industries Ltd.....	17,025	1,436,976
Toronto-Dominion Bank.....	60,326	4,828,320
* Total Energy Services, Inc.....	13,840	74,255
# Transcontinental, Inc., Class A.....	23,619	392,055

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
* TransGlobe Energy Corp.....	7,943	\$ 23,670
#* Treasury Metals, Inc.....	1,485	806
* Trevali Mining Corp.....	12,724	12,212
* Trican Well Service Ltd.....	69,115	193,565
Tricon Residential, Inc.....	27,288	399,933
* Trisura Group Ltd.....	3,552	120,016
#*,* Turquoise Hill Resources Ltd.....	26,525	464,420
#* Uni-Select, Inc.....	8,411	156,885
VersaBank.....	2,400	27,830
* Viemed Healthcare, Inc.....	5,400	25,149
Wajax Corp.....	6,875	124,503
Waste Connections, Inc.....	8,485	1,058,079
* Wesdome Gold Mines Ltd.....	30,900	265,694
West Fraser Timber Co. Ltd.....	22,356	2,069,313
Western Forest Products, Inc.....	128,611	204,377
# Westshore Terminals Investment Corp.....	16,246	344,947
# Wheaton Precious Metals Corp.....	10,100	407,232
* WildBrain Ltd.....	40,263	95,657
# Winpak Ltd.....	4,914	145,740
WSP Global, Inc.....	11,489	1,531,987
Yamana Gold, Inc.....	274,499	1,132,452
Yellow Pages Ltd.....	5,429	61,331
TOTAL CANADA.....		<u>169,774,697</u>
CHINA — (0.0%)		
CGN Mining Co. Ltd.....	245,000	25,897
* Goodbaby International Holdings Ltd.....	231,000	32,724
Ω Hygeia Healthcare Holdings Co. Ltd.....	34,200	155,050
* Meilleure Health International Industry Group Ltd.....	294,000	17,132
Texhong Textile Group Ltd.....	64,500	83,384
TOTAL CHINA.....		<u>314,187</u>
DENMARK — (1.6%)		
* ALK-Abello AS.....	1,114	470,409
Alm Brand AS.....	158,880	301,219
# Ambu AS, Class B.....	4,610	97,681
# AP Moller - Maersk AS, Class A.....	196	656,650
AP Moller - Maersk AS, Class B.....	248	890,851
#* Bang & Olufsen AS.....	27,144	94,835
BankNordik P/F.....	1,197	26,966
#* Bavarian Nordic AS.....	19,397	570,918
* Brodrene Hartmann AS.....	947	48,455
cBrain AS.....	492	15,406
Chr Hansen Holding AS.....	19,874	1,593,804
Coloplast AS, Class B.....	4,196	610,192
Columbus AS.....	25,009	36,044
Danske Bank AS.....	61,163	1,187,249
* Demant AS.....	22,709	1,004,722
* Dfds AS.....	9,816	479,181
* Drilling Co. of 1972 AS.....	4,017	156,688
DSV AS.....	6,928	1,407,636
FLSmidth & Co. AS.....	12,815	431,995
# GN Store Nord AS.....	31,189	1,887,370
# GronlandsBANKEN AS.....	259	24,024
* H+H International AS, Class B.....	2,403	74,261
* ISS AS.....	41,564	783,076
Jeudan AS.....	1,620	61,617
* Jyske Bank AS.....	15,613	919,641

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
	11,752	\$ 196,495
#Ω	4,986	366,293
*	8,267	291,222
*	11,448	481,956
Ω	3,366	49,379
	2,064	30,692
*	3,239	215,636
Ω	4,756	506,728
	19,719	2,144,239
*	1,139	14,868
	4,795	216,055
	7,641	1,005,858
	1,003	326,164
	1,889	723,506
#*	1,768	44,382
	3,662	309,703
	7,855	732,401
	1,580	169,415
	1,454	80,511
	24,008	345,245
*	1,486	45,839
	16,028	565,749
	1,798	37,508
*	661	81,021
	12,899	737,736
	31,262	740,778
	387	106,331
	36,394	984,836
TOTAL DENMARK		25,381,436
FINLAND — (2.0%)		
	13,850	179,679
	1,334	53,617
	6,819	78,053
	5,171	64,245
	4,031	50,990
*	281	8,250
	8,350	416,891
	14,361	99,339
	7,699	61,620
	3,511	28,558
	22,402	1,315,934
Ω	967	35,134
#*	179,335	132,704
	7,879	196,029
	35,637	970,030
	15,273	75,173
	7,940	9,679
	3,039	160,625
	10,963	19,883
	26,314	1,037,395
	2,909	15,761
#	5,559	71,158
	32,835	482,645
	17,107	491,925
	52,528	1,659,001
	17,976	412,116
	11,724	759,295
	15,797	635,428

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
Lassila & Tikanoja Oyj.	12,008	\$ 165,917
Marimekko Oyj.	656	54,030
Metsa Board Oyj, Class B.	48,247	520,130
Metso Outotec Oyj.	120,615	1,293,548
Musti Group Oyj.	4,426	132,278
Neles Oyj.	29,515	414,824
Neste Oyj.	17,412	785,273
* Nokia Oyj.	369,101	2,201,179
* Nokia Oyj, Sponsored ADR.	119,454	704,779
Nokian Renkaat Oyj.	33,630	1,137,029
Nordea Bank Abp.	139,779	1,663,271
Oriola Oyj, Class A.	2,227	5,398
Oriola Oyj, Class B.	38,503	94,670
* Outokumpu Oyj.	105,866	685,896
Ponsse Oyj.	2,973	134,165
* QT Group Oyj.	2,330	270,479
Raisio Oyj, Class V.	15,215	54,996
* Rapala VMC Oyj.	1,151	10,565
Raute Oyj, Class A.	401	8,733
Revenio Group Oyj.	5,089	265,690
Ω Rovio Entertainment Oyj.	9,200	72,563
Sampo Oyj, Class A.	28,139	1,396,618
Sanoma Oyj.	21,019	317,471
Scanfil Oyj.	2,122	18,679
Stora Enso Oyj, Class R.	127,218	2,589,783
Taaleri Oyj.	2,940	37,974
Talenom Oyj.	3,569	40,548
Teleste Oyj.	3,087	18,941
TietoEVRY Oyj.	23,353	694,904
Tokmanni Group Corp.	20,394	426,730
UPM-Kymmene Oyj.	70,254	2,560,512
Uponor Oyj.	18,691	414,735
Vaisala Oyj, Class A.	2,628	140,229
Valmet Oyj.	37,202	1,420,905
Verkkokauppa.com Oyj.	1,932	14,987
Wartsila OYJ Abp.	61,564	760,099
YIT Oyj.	41,269	205,013
TOTAL FINLAND.		31,254,698
FRANCE — (8.1%)		
ABC arbitrage.	8,258	65,988
* Accor SA.	21,170	778,026
#* Aeroports de Paris.	3,202	434,514
Air Liquide SA.	28,455	4,867,491
* Airbus SE.	23,263	2,970,527
* Akka Technologies.	4,517	246,788
AKWEL.	3,913	96,969
#Ω ALD SA.	20,555	308,026
Alstom SA.	11,337	367,542
Altamir.	3,848	108,277
Alten SA.	6,197	1,010,769
Ω Amundi SA.	5,326	414,024
Arkema SA.	17,148	2,535,642
Assystem SA.	1,573	67,270
Atos SE.	20,684	741,458
Aubay.	1,711	101,743
AXA SA.	76,328	2,417,384
Axway Software SA.	1,727	33,886
# Bastide le Confort Medical.	789	38,618

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
* Beneteau SA.....	9,994	\$ 166,634
# Bigben Interactive.....	3,977	81,571
BioMerieux.....	3,348	392,596
BNP Paribas SA.....	50,102	3,576,751
Boiron SA.....	1,900	86,386
# Bollore SA.....	87,221	470,139
Bonduelle SCA.....	4,816	113,283
* Bourbon Corp.....	3,477	0
Bouygues SA.....	57,601	2,031,418
Bureau Veritas SA.....	38,023	1,087,927
Burelle SA.....	30	21,364
Capgemini SE.....	13,980	3,142,933
Carrefour SA.....	168,428	3,205,453
* Casino Guichard Perrachon SA.....	9,663	213,736
* Catana Group.....	4,489	40,490
CBo Territoria.....	5,862	24,219
* Cegedim SA.....	1,934	48,321
* CGG SA.....	219,811	182,976
Chargeurs SA.....	4,384	110,423
Cie de Saint-Gobain.....	55,789	3,775,100
* Cie des Alpes.....	5,270	88,024
Cie Generale des Etablissements Michelin SCA.....	28,422	4,755,677
Cie Plastic Omnium SA.....	13,242	307,999
CNP Assurances.....	29,739	732,030
* Coface SA.....	29,061	384,475
Credit Agricole SA.....	56,025	842,865
Danone SA.....	26,166	1,631,478
Dassault Systemes SE.....	15,536	751,296
Delta Plus Group.....	346	33,310
* Derichebourg SA.....	27,761	349,117
Edenred.....	25,389	1,090,517
Eiffage SA.....	24,726	2,598,040
Electricite de France SA.....	33,136	318,709
*Ω Elior Group SA.....	28,156	169,840
* Elis SA.....	61,787	1,128,704
Engie SA.....	139,543	2,146,423
* Eramet SA.....	2,328	241,296
* ESI Group.....	604	51,661
EssilorLuxottica SA.....	7,122	1,347,379
Eurazeo SE.....	10,234	813,177
Ω Euronext NV.....	16,785	1,618,280
# Eutelsat Communications SA.....	59,830	741,880
* Exel Industries, Class A.....	266	22,851
Faurecia SE.....	37,315	1,619,701
Fnac Darty SA.....	6,014	357,239
Gaztransport Et Technigaz SA.....	5,084	466,415
Getlink SE.....	21,835	344,444
* GL Events.....	2,690	52,758
Groupe Crit.....	826	60,281
# Groupe Gorge SA.....	802	13,904
Guerbet.....	2,118	79,094
Guillemot Corp.....	678	12,245
* Haulotte Group SA.....	2,041	11,870
Hermes International.....	1,209	1,815,216
HEXAOM.....	901	38,920
* ID Logistics Group.....	571	207,326
Imerys SA.....	8,616	395,952
Infotel SA.....	752	44,792
Interparfums SA.....	1,045	79,402

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
Ipsen SA.....	8,567	\$ 833,576
IPSOS.....	10,845	495,542
Jacquet Metals SACA.....	3,858	94,980
* JCDecaux SA.....	19,782	541,515
Kaufman & Broad SA.....	7,894	313,333
Kering SA.....	4,379	3,270,083
Korian SA.....	19,831	434,753
* Lagardere SA.....	12,455	339,070
Lectra.....	6,056	260,005
Legrand SA.....	21,468	2,184,863
Linedata Services.....	1,500	67,492
LISI.....	5,674	178,285
LNA Sante SA.....	1,295	59,925
L'Oreal SA.....	4,497	1,920,878
* Lumibird.....	601	13,707
LVMH Moet Hennessy Louis Vuitton SE.....	13,237	10,872,570
Ω Maisons du Monde SA.....	12,403	283,190
Manitou BF SA.....	2,842	105,885
Manutan International.....	278	24,534
Mersen SA.....	4,927	205,486
Metropole Television SA.....	8,896	173,555
Nexans SA.....	6,931	626,315
Nexity SA.....	12,800	535,958
* Nicox.....	1,341	3,461
NRJ Group.....	4,221	28,120
Oeneo SA.....	5,302	83,436
* OL Groupe SA.....	4,903	11,095
Orange SA.....	474,039	5,568,751
Orpea SA.....	8,408	369,146
Pharmagest Interactive.....	508	45,899
* Prodways Group SA.....	1,203	3,934
Publicis Groupe SA.....	37,181	2,519,417
Quadiant SA.....	10,199	208,421
#* Rallye SA.....	1,703	8,300
#*†† Recylex SA.....	3,158	1,229
* Renault SA.....	39,401	1,565,891
Rexel SA.....	66,260	1,476,909
Robertet SA.....	177	173,571
Rothschild & Co.....	8,231	357,152
Rubis SCA.....	13,553	438,748
Safran SA.....	3,082	373,135
Samse SA.....	48	10,995
Savencia SA.....	1,061	76,624
SCOR SE.....	45,936	1,566,996
SEB SA.....	5,772	876,016
SES SA.....	101,833	783,506
*Ω SMCP SA.....	5,369	44,163
Societe BIC SA.....	6,130	349,036
Societe Generale SA.....	72,311	2,684,208
Societe LDC SA.....	88	9,992
Societe pour l'Informatique Industrielle.....	2,213	103,660
* SOITEC.....	2,338	426,780
#* Solocal Group.....	15,928	25,923
Somfy SA.....	1,802	331,778
Sopra Steria Group SACA.....	4,116	723,734
SPIE SA.....	34,312	795,851
#*Ω SRP Groupe SA.....	5,370	11,607
Stef SA.....	1,222	142,587
STMMicroelectronics NV.....	51,082	2,401,913

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
Sword Group.....	1,865	\$ 85,939
Synergie SE.....	2,431	92,340
* Technicolor SA.....	3,412	10,699
* Technip Energies NV.....	31,415	480,697
Teleperformance.....	6,470	2,436,532
Television Francaise 1.....	14,992	143,302
Thermador Groupe.....	1,879	204,792
Tikehau Capital SCA.....	3,901	103,782
Total Gabon.....	250	41,598
* Touax SA.....	1,701	13,980
Trigano SA.....	2,260	428,186
#* Ubisoft Entertainment SA.....	13,221	758,680
Union Financiere de France BQE SA.....	1,264	23,509
Valeo.....	62,740	1,756,005
* Vallourec SA.....	24,895	221,449
Veolia Environnement SA.....	35,647	1,287,740
Ω Verallia SA.....	15,584	488,790
Vetoquinol SA.....	622	91,339
Vilmorin & Cie SA.....	2,171	122,710
Vinci SA.....	48,830	5,352,087
Virbac SA.....	906	364,478
Vivendi SE.....	19,067	249,880
Wavestone.....	1,251	68,509
*Ω Worldline SA.....	13,821	669,900
*Ω X-Fab Silicon Foundries SE.....	8,987	87,670
TOTAL FRANCE.....		128,163,326
GERMANY — (7.0%)		
1&1 AG.....	12,408	330,262
3U Holding AG.....	898	3,361
7C Solarparken AG.....	9,723	45,293
Aareal Bank AG.....	15,902	512,729
Adesso SE.....	497	102,619
Adidas AG.....	7,931	2,176,403
ADVA Optical Networking SE.....	14,838	223,375
All for One Group SE.....	614	47,860
Allgeier SE.....	1,476	77,780
Allianz SE.....	15,781	4,051,811
Amadeus Fire AG.....	1,033	192,553
Aroundtown SA.....	107,353	663,071
Atoss Software AG.....	1,303	261,251
*Ω Aumann AG.....	643	10,196
Aurubis AG.....	9,731	1,014,390
BASF SE.....	59,924	4,589,513
Basler AG.....	570	76,576
* Bauer AG.....	4,758	52,637
Bayerische Motoren Werke AG.....	39,932	4,226,519
BayWa AG.....	4,809	202,526
Bechtle AG.....	10,824	649,899
Ω Befesa SA.....	4,275	301,803
Bertrandt AG.....	1,821	106,571
* Bijou Brigitte AG.....	1,184	30,411
Bilfinger SE.....	8,032	279,686
* Borussia Dortmund GmbH & Co. KGaA.....	15,822	76,711
Brenntag SE.....	22,015	1,886,163
CANCOM SE.....	6,509	395,077
Carl Zeiss Meditec AG.....	534	85,878
* CECONOMY AG.....	43,005	191,380
CENIT AG.....	1,138	17,673

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	2,318	\$ 284,852
*	216,149	1,866,512
	4,659	308,810
*	18,157	1,760,323
#*	6,569	87,483
Ω	49,451	2,966,713
	9,615	132,431
*	6,713	477,209
	101,669	8,112,548
*	50,834	1,792,095
*Ω	3,337	257,583
*	169,530	2,354,772
	3,648	151,388
	13,066	2,322,513
	7,676	144,230
#*	65,988	513,111
Ω	36,260	447,446
	56,332	3,390,093
	398,554	7,524,291
*	31,772	217,690
	8,141	140,042
	2,023	95,631
	981	39,879
	933	51,525
	6,157	272,480
	254,054	3,504,032
	4,820	420,173
*	3,367	41,281
	508	31,592
*	8,030	95,537
	13,853	218,232
	2,205	155,973
	25,283	824,825
	710	25,803
	5,296	337,762
	731	38,263
#*	9,753	188,728
	65	1,476
*	2,956	9,715
*	8,871	605,949
	41,967	1,142,994
	18,011	1,224,629
	7,294	244,788
	16,227	766,647
#	9,141	820,318
*	2,374	64,407
	5,152	255,348
#*	34	155
	14,654	323,410
#	1,834	57,929
*	3,109	25,921
	11,078	237,981
	3,535	713,158
#Ω	3,076	918,255
*	78,275	245,593
*	19,611	1,305,714
	5,295	418,363
*	1,578	6,643
	2,527	135,443

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	2,894	\$ 443,357
	15,455	979,051
*	566	250,121
	5,552	213,036
	31,119	1,292,302
Ω	7,772	138,299
	1,335	30,238
	7,124	260,727
Ω	793	39,828
*	53,489	1,021,187
	12,754	1,179,149
*	20,604	232,706
	3,226	327,083
*	4,031	125,692
	1,826	181,339
	11	5,640
	2,207	171,497
	20,679	1,259,045
	8,183	1,085,546
	1,652	55,690
#*	6,883	74,698
#*	577	30,194
*	2,699	6,928
	37,295	380,698
	14,034	130,893
	3,062	651,560
	5,401	1,709,875
*	1,447	251,569
	10,653	984,680
	503	110,944
	2,001	141,850
#*	14,354	230,341
	11,700	424,915
	1,146	47,104
	7,619	165,628
	441	86,843
	20,038	190,365
*	549	18,693
	55,974	875,486
	1,210	53,296
	7,669	820,218
*	2,092	73,210
#*	38,579	74,946
*	287	5,545
	673	564,187
	9,743	551,507
#	10,332	189,755
*	15,350	193,563
*	10,574	361,762
	17,103	2,145,763
Ω	12,321	736,111
	211	75,130
*	15,607	108,942
#	3,715	485,121
*	3,540	575,487
	840	29,919
	978	7,737
	7,374	283,940
	6,518	438,932

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	1,001	\$ 135,496
	7,447	557,602
	20,485	286,806
*	3,494	75,351
	1,977	72,695
	8,978	1,072,865
	21,841	576,784
	9,239	156,416
*	8,802	421,275
*Ω	21,055	318,142
	2,276	67,577
	319,772	917,992
*	89,658	922,732
	1,284	47,462
	9,438	427,068
	20,909	819,981
#*	1,198	28,901
#	3,218	350,634
	6,536	416,610
*	3,631	179,775
	4,352	1,260,244
	22,593	1,286,802
	2,156	103,940
	4,737	691,318
	8,347	209,691
	2,225	125,154
*	2,342	56,229
	6,502	137,247
*Ω	12,044	955,907
TOTAL GERMANY.....		<u>110,259,228</u>
HONG KONG — (2.4%)		
*	611,000	15,044
	38,000	24,777
	676,800	7,065,664
	58,000	13,174
	20,000	2,707
*	235,000	3,112
	40,000	17,762
	156,000	17,201
	62,000	4,231
	59,900	599,297
	218,053	372,153
Ω	67,700	569,166
	241,500	932,513
	130,000	21,385
	62,000	11,424
††	444,000	16,019
	124,000	210,542
*	325,000	271,492
*	420,000	20,478
	12,000	14,392
*	176,000	10,856
*	1,680,000	31,208
	1,400	16,990
#*	180,000	19,447
*	2,830,000	14,997
	121,000	41,247
	104,000	137,787

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	171,400	\$ 301,145
	190,000	10,531
	200,000	22,788
	571,000	207,902
	166,069	1,108,578
	264,000	24,429
#	38,000	26,120
	147,500	12,561
	128,000	6,564
	54,000	5,207
*	10,000	11,393
Ω	78,000	22,958
	1,190,000	32,016
	131,328	124,511
	41,720	135,270
	43,500	23,492
	10,000	12,738
	74,000	44,869
	58,000	66,698
*	888,000	8,477
	810,000	21,124
*	376,000	32,867
*	666,750	62,608
*Ω	68,600	232,602
*	710,000	16,521
	16,000	16,245
	16,500	32,997
	416,963	150,968
	666,000	256,500
*Ω	53,000	9,331
	164,000	28,833
*Ω	42,000	20,284
	9,000	6,735
	101,500	11,119
	382,000	79,696
	80,000	8,317
*††	410,000	836
*	106,000	14,121
	57,715	162,144
*	113,760	38,787
	974,000	131,959
	731,956	167,562
	195,000	433,978
	347,000	742,379
	32,500	643,429
	26,565	4,361
	121,249	530,245
	238,000	298,897
	809,000	1,103,957
	38,000	13,744
	45,540	2,599,227
	22,000	22,043
	77,000	71,354
*	119,511	115,340
	136,000	9,993
Ω	25,000	10,917
	86,000	14,319
	340,000	55,530
*	200,000	25,863

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	81,000	\$ 248,638
	184,000	115,130
*	103,500	8,295
Ω	36,000	8,909
	59,000	20,163
	124,018	17,129
	102,775	174,809
Ω	129,500	206,948
	183,000	71,648
*	102,000	5,795
	166,000	32,922
	122,500	306,273
	143,500	405,368
	42,000	5,648
*	644,000	35,169
	101,000	135,784
*	22,000	5,524
*	82,680	43,203
	264,000	10,153
#*	343,500	37,146
*	104,000	56,728
	46,000	46,391
	98,250	387,468
	93,000	245,126
	24,000	11,951
*	102,000	1,650
	349,200	539,858
*	3,999,598	10,621
	32,999	14,894
	64,000	3,289
	47,000	79,324
	72,000	43,235
	74,920	405,529
	206,000	12,915
	248,270	1,013,515
*	238,000	1,798
	74,000	54,325
	30,500	755,464
	83,457	46,759
*	1,002,000	67,204
	1,203,000	513,507
*	124,200	9,269
	300,000	152,436
*	58,000	16,250
	60,000	90,741
	1,041,797	548,628
	144,000	20,440
	88,000	55,164
	162,000	26,888
	140,000	14,190
	32,000	15,221
	77,500	476,207
	61,500	376,063
	104,000	33,587
*Ω	432,000	127,251
*	76,000	31,476
Ω	87,000	69,108
*	84,000	16,122
*Ω	71,100	148,601

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	64,000	\$ 46,032
#	47,706	31,756
*	286,000	223,707
	120,000	14,181
*	1,683	288
*	394,000	104,447
	118,000	7,752
	386,000	57,378
	574,240	744,039
	298,000	1,135,850
	151,500	84,507
	272,000	27,065
	25,500	24,345
	107,000	119,065
	139,000	74,580
	48,696	594,116
	106,000	93,159
#	85,000	514,937
	142,500	141,262
	50,200	133,819
	82,000	51,426
	46,000	5,334
	70,000	1,155,006
*	73,300	45,466
	224,000	43,588
*	190,000	19,134
*	64,000	7,408
*	336,998	16,265
	164,000	24,615
	56,513	94,440
*	140,000	18,185
	256,000	145,596
††	576,000	2,312
*	38,000	0
	163,500	1,023
††	28,000	781
††	1,052,000	1,794
*	152,000	5,931
	309,000	152,394
	124,000	10,656
	156,000	304,609
*	29,000	19,871
Ω	134,638	20,688
	196,000	194,161
	46,500	367,761
	56,000	27,492
	3,440,000	34,923
*	224,000	20,565
Ω	2,099,425	1,404,536
	79,000	375,727
	9,000	20,586
	62,000	34,765
*	95,000	13,656
	16,000	5,702
*	210,500	355,437
#	115,999	65,659
*	176,000	10,225
TOTAL HONG KONG.....		<u>38,564,893</u>

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
IRELAND — (0.9%)		
* AIB Group PLC.....	213,486	\$ 563,879
* Bank of Ireland Group PLC.....	259,423	1,748,476
Cairn Homes PLC.....	190,398	266,525
CRH PLC, Sponsored ADR.....	91,644	4,619,774
* Dalata Hotel Group PLC.....	13,546	64,614
* Datalex PLC.....	15,426	15,553
* FBD Holdings PLC.....	5,285	61,144
Glanbia PLC.....	34,216	469,961
*Ω Glenveagh Properties PLC.....	138,603	190,256
* Irish Continental Group PLC.....	65,808	327,413
Kerry Group PLC, Class A.....	4,832	608,820
Kingspan Group PLC.....	28,160	2,710,598
* Permanent TSB Group Holdings PLC.....	13,273	25,111
Smurfit Kappa Group PLC.....	54,251	2,859,333
TOTAL IRELAND.....		<u>14,531,457</u>
ISRAEL — (1.2%)		
Adgar Investment & Development Ltd.....	6,846	16,525
Afcon Holdings Ltd.....	155	10,613
AFI Properties Ltd.....	2,320	148,463
Africa Israel Residences Ltd.....	894	63,129
* Airport City Ltd.....	8,088	197,164
* Albaad Massuot Yitzhak Ltd.....	798	9,172
Alony Hetz Properties & Investments Ltd.....	15,090	281,894
* Alrov Properties & Lodgings Ltd.....	1,668	102,702
Amot Investments Ltd.....	20,974	177,958
Arad Ltd.....	1,741	27,531
Ashtrom Group Ltd.....	5,453	152,765
Atreyu Capital Markets Ltd.....	1,315	26,421
AudioCodes Ltd.....	9,909	293,505
Aura Investments Ltd.....	30,276	77,512
Automatic Bank Services Ltd.....	1,350	11,374
#* Avgol Industries 1953 Ltd.....	23,344	20,014
* Azorim-Investment Development & Construction Co. Ltd.....	13,323	82,114
Azrieli Group Ltd.....	1,019	92,133
Bank Hapoalim BM.....	73,495	762,712
Bank Leumi Le-Israel BM.....	140,542	1,507,312
* Bet Shemesh Engines Holdings 1997 Ltd.....	851	18,466
* Bezeq The Israeli Telecommunication Corp. Ltd.....	282,335	486,021
Big Shopping Centers Ltd.....	833	133,856
* BioLine RX Ltd.....	80,555	10,167
Blue Square Real Estate Ltd.....	677	61,326
* Brack Capital Properties NV.....	439	72,894
* Camtek Ltd.....	2,359	84,699
Carasso Motors Ltd.....	7,213	49,245
* Cellcom Israel Ltd.....	23,874	140,263
* Ceragon Networks Ltd.....	7,505	17,262
* Clal Insurance Enterprises Holdings Ltd.....	12,566	295,147
* Compugen Ltd.....	2,478	8,714
Danel Adir Yeoshua Ltd.....	1,077	256,908
Delek Automotive Systems Ltd.....	10,942	167,767
Delta Galil Industries Ltd.....	3,106	194,285
Dor Alon Energy in Israel 1988 Ltd.....	2,111	64,680
Duniec Brothers Ltd.....	816	59,734
E&M Computing Ltd.....	1,400	10,196
Electra Consumer Products 1970 Ltd.....	2,172	136,757
Electra Ltd.....	494	360,159
Electra Real Estate Ltd.....	2,488	54,483
* Ellomay Capital Ltd.....	322	8,170

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
#*	Elron Ventures Ltd.....	3,300 \$ 11,473
	Energix-Renewable Energies Ltd.....	14,936 59,601
*	Enlight Renewable Energy Ltd.....	66,724 150,580
*	Fattal Holdings 1998 Ltd.....	198 23,842
	First International Bank of Israel Ltd.....	10,866 452,394
	FMS Enterprises Migun Ltd.....	511 15,569
	Formula Systems 1985 Ltd.....	2,261 254,435
	Fox Wizel Ltd.....	2,399 466,121
	Gav-Yam Lands Corp. Ltd.....	17,029 216,600
	Gilat Satellite Networks Ltd.....	2,199 17,003
#	Hadera Paper Ltd.....	954 66,727
	Hamat Group Ltd.....	1,630 15,242
	Harel Insurance Investments & Financial Services Ltd.....	39,565 459,766
	Hilan Ltd.....	3,154 203,284
	ICL Group Ltd.....	39,835 360,248
	IDI Insurance Co. Ltd.....	1,786 65,246
	IES Holdings Ltd.....	544 57,669
	Ilex Medical Ltd.....	879 47,111
	Inrom Construction Industries Ltd.....	24,007 118,696
	Isracard Ltd.....	27,140 150,413
	Israel Canada T.R Ltd.....	9,467 58,888
	Israel Discount Bank Ltd., Class A.....	124,464 834,636
	Israel Land Development - Urban Renewal Ltd.....	2,713 45,639
	Isras Investment Co. Ltd.....	376 97,671
*	Issta Lines Ltd.....	587 19,306
*	Kamada Ltd.....	4,706 28,471
	Kardan Real Estate Enterprise & Development Ltd.....	5,616 11,017
	Kerur Holdings Ltd.....	1,414 40,020
	Klii Industries Ltd.....	213 20,445
	Levinstein Properties Ltd.....	644 27,713
	M Yochananof & Sons Ltd.....	808 61,136
	Magic Software Enterprises Ltd.....	5,208 99,984
	Malam - Team Ltd.....	1,640 55,252
	Matrix IT Ltd.....	7,710 215,531
	Maytronics Ltd.....	8,431 180,678
#	Mediterranean Towers Ltd.....	14,962 46,163
	Mega Or Holdings Ltd.....	3,782 172,148
*	Mehadrin Ltd.....	180 10,500
	Meitav Dash Investments Ltd.....	7,248 37,389
*	Melison Ltd.....	1,766 155,581
	Menora Mivtachim Holdings Ltd.....	7,969 195,879
	Migdal Insurance & Financial Holdings Ltd.....	104,926 185,829
	Mivne Real Estate KD Ltd.....	50,485 215,867
	Mivtach Shamir Holdings Ltd.....	974 33,685
	Mizrahi Tefahot Bank Ltd.....	21,178 818,687
	Nawi Brothers Ltd.....	4,936 47,079
*	Neto Malinda Trading Ltd.....	1,160 46,642
	Neto ME Holdings Ltd.....	583 34,420
#*	Nice Ltd., Sponsored ADR.....	336 86,036
*	Nova Ltd.....	3,455 404,348
	Novolog Ltd.....	54,425 54,122
*	Oil Refineries Ltd.....	527,463 174,345
	One Software Technologies Ltd.....	7,214 126,157
	Palram Industries 1990 Ltd.....	1,581 24,530
*	Partner Communications Co. Ltd.....	38,913 346,693
*	Partner Communications Co. Ltd., ADR.....	1,321 11,889
*	Paz Oil Co. Ltd.....	2,644 376,059
*	Perion Network Ltd.....	4,225 83,599
	Phoenix Holdings Ltd.....	45,477 542,954

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	1,084	\$ 81,159
	628	28,518
*	1,092	34,901
	2,025	162,515
	1,610	67,532
	23,692	228,587
*	29,173	188,537
	27,713	260,660
	9,872	327,503
*	12,581	311,811
	24,074	12,173
	650	97,107
Ω	19,353	45,854
	589	30,377
*	7,969	19,363
	11,482	39,436
*	20,441	702,909
	1,493	32,464
	965	9,463
	1,190	124,257
TOTAL ISRAEL		<u>18,796,346</u>
ITALY — (2.7%)		
	365,447	694,197
	15,124	305,663
*	5,749	16,221
	21,343	907,207
Ω	55,509	280,757
*	2,441	20,445
*	26,239	60,428
	11,807	48,230
	106,408	2,239,329
*	41,306	766,436
	2,121	25,267
	32,545	875,429
	13,449	541,666
	5,863	117,667
	42,495	413,090
#*	18,902	19,540
	128,084	538,751
	37,962	9,009
#Ω	9,819	22,701
	377,363	1,176,451
	6,714	22,706
	20,448	58,031
Ω	17,840	136,404
*	567	14,711
	286,229	602,576
	27,186	361,440
*	7,479	434,329
	17,083	36,772
Ω	5,614	135,162
*	101,839	48,403
	111,886	1,705,377
	25,960	179,067
#*	117,657	12,370
	11,141	199,566
#	3,400	92,481
	9,853	339,549

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
	29,586	\$ 44,714
	3,572	550,664
	1,015	32,266
Ω	7,484	64,893
*	4,248	16,295
	12,990	29,010
*Ω	18,751	86,153
	313,195	2,410,536
	9,634	280,927
	9,762	133,833
*	8,445	19,966
	6,533	1,506,335
	4,579	47,027
	36,901	620,389
*	35,502	23,589
	1,074	12,948
#*	10,145	11,546
	1,315	21,178
	4,502	214,286
	204,388	849,718
*	7,923	115,930
*	64,785	30,869
Ω	31,018	334,449
*	60,280	31,408
	6,107	377,129
	751,914	2,234,568
	97,914	294,565
	85,312	565,996
	3,821	136,698
*	22,377	238,073
#*	645	4,204
	2,486	46,090
	828	20,820
	33,875	161,782
	118,400	1,356,463
*	103,891	86,137
#	103,891	132,568
#	16,221	1,041,057
*	1,730	14,299
	2,295	30,716
	1,057	13,378
*Ω	84,346	234,351
	581	43,118
	71,436	228,676
Ω	1,646	20,762
Ω	79,746	563,824
Ω	42,173	566,071
*	595	12,648
	19,066	642,935
Ω	18,777	106,693
	14,235	797,452
	3,769	633,383
	24,091	23,489
	2,130	59,197
#	1,127	31,158
	1,099	21,042
*	13,132	22,221
#*	142,802	218,431
*	7,778	166,673

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
#*	Saras SpA.....	153,095 \$ 96,020
*	Servizi Italia SpA.....	2,903 6,537
	Sesa SpA.....	1,513 273,651
	SIT SpA.....	906 9,690
	Snam SpA.....	89,447 501,232
*	Sogefi SpA.....	12,614 17,042
	SOL SpA.....	6,774 144,899
	Stellantis NV.....	49,174 949,494
	Stellantis NV.....	6,633 127,951
	Tamburi Investment Partners SpA.....	16,230 165,245
Ω	Technogym SpA.....	24,305 207,430
	Telecom Italia SpA.....	1,877,143 884,659
	Telecom Italia SpA.....	1,240,179 553,823
	Tenaris SA.....	47,712 582,416
	Tenaris SA, ADR.....	3,455 84,233
	Terna - Rete Elettrica Nazionale.....	96,238 756,182
	Tinexta SpA.....	4,209 149,518
*	Tod's SpA.....	1,460 78,689
	TXT e-solutions SpA.....	1,430 14,280
	UniCredit SpA.....	186,489 2,963,950
#Ω	Unieuro SpA.....	4,835 103,529
	Unipol Gruppo SpA.....	110,662 622,555
	UnipolSai Assicurazioni SpA.....	116,152 339,129
#	Webuild SpA.....	11,659 24,422
	Wiiit SpA.....	998 35,254
	Zignago Vetro SpA.....	4,955 85,808
TOTAL ITALY.....		41,870,662
JAPAN — (21.7%)		
#	&Do Holdings Co. Ltd.....	1,200 8,789
	77 Bank Ltd.....	15,000 198,517
	A&A Material Corp.....	1,500 11,694
	A&D Co. Ltd.....	7,100 60,752
	ABC-Mart, Inc.....	3,700 168,939
*	Access Co. Ltd.....	4,500 22,586
	Accrete, Inc.....	1,000 8,870
	Achilles Corp.....	3,200 34,474
	Acom Co. Ltd.....	34,500 96,827
	AD Works Group Co. Ltd.....	7,200 8,657
#	Adastria Co. Ltd.....	7,780 116,567
	ADEKA Corp.....	19,000 412,242
	Ad-sol Nissin Corp.....	1,300 17,885
	Adtec Plasma Technology Co. Ltd.....	900 18,524
	Advan Group Co. Ltd.....	4,200 35,158
	Advance Create Co. Ltd.....	1,400 12,703
*	Advanced Media, Inc.....	2,400 11,973
	Advantage Risk Management Co. Ltd.....	1,100 7,471
	Advantest Corp.....	9,400 800,058
#	Adventure, Inc.....	300 16,703
	Adways, Inc.....	1,800 11,589
	Aeon Co. Ltd.....	45,765 1,042,865
#	Aeon Delight Co. Ltd.....	4,200 113,674
	Aeon Fantasy Co. Ltd.....	2,600 43,619
	AEON Financial Service Co. Ltd.....	31,100 326,406
#	Aeon Hokkaido Corp.....	4,700 43,801
	Aeon Kyushu Co. Ltd.....	100 1,906
	Aeon Mall Co. Ltd.....	12,100 174,923
#	Aeria, Inc.....	2,400 7,602
	AFC-HD AMS Life Science Co. Ltd.....	2,200 14,168

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	38,600	\$1,771,562
	2,200	23,804
	1,300	9,438
#	8,100	26,849
	6,700	103,837
*	500	19,439
	6,100	168,060
	2,200	92,352
	10,500	74,402
	2,600	58,497
	2,400	38,320
	13,100	119,849
	59,000	177,210
	7,400	19,174
	4,600	236,444
	1,200	10,571
	3,100	58,836
	43,700	666,095
	6,100	29,003
#	2,100	20,051
	10,100	60,694
	33,018	1,198,982
#	2,000	25,489
	9,400	74,522
	1,100	25,060
	8,400	25,852
	2,500	58,289
*	28,700	42,766
	4,100	61,725
	1,400	26,521
	7,100	83,033
	35,200	501,912
	3,800	31,548
#	1,700	15,901
*	16,600	12,778
	4,700	81,745
	1,500	14,142
*	400	12,771
	58,027	632,870
	4,100	35,607
	3,630	57,038
	62,800	607,998
	8,700	174,517
	600	14,918
	1,700	29,971
*	8,000	168,942
	1,000	16,807
	6,600	44,612
	7,600	48,259
#	29,100	401,839
	1,500	28,941
	9,700	49,519
	5,800	96,501
*	12,200	72,087
	3,600	40,129
	20,500	460,900
	3,300	13,433
	4,300	43,351
	3,400	118,769

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Arcland Service Holdings Co. Ltd.....	2,200	\$ 41,756
Arcs Co. Ltd.....	11,300	212,409
# Ardepro Co. Ltd.....	25,100	10,769
Arealink Co. Ltd.....	1,900	24,068
Argo Graphics, Inc.....	1,900	51,879
Arisawa Manufacturing Co. Ltd.....	10,600	92,151
ARTERIA Networks Corp.....	5,700	67,537
Artiza Networks, Inc.....	1,300	12,341
Artnature, Inc.....	5,000	30,481
# ArtSpark Holdings, Inc.....	6,800	42,415
* Aruhi Corp.....	9,200	92,285
As One Corp.....	2,000	99,094
Asahi Broadcasting Group Holdings Corp.....	3,400	20,771
# Asahi Co. Ltd.....	4,900	59,873
Asahi Diamond Industrial Co. Ltd.....	17,600	93,308
Asahi Holdings, Inc.....	21,200	410,756
Asahi Intecc Co. Ltd.....	6,800	116,015
Asahi Kasei Corp.....	260,500	2,573,198
Asahi Kogyosha Co. Ltd.....	1,076	26,747
Asahi Net, Inc.....	3,500	18,355
Asahi Printing Co. Ltd.....	1,200	8,727
Asahi Yukizai Corp.....	3,400	52,857
Asanuma Corp.....	1,700	80,388
Asax Co. Ltd.....	2,400	14,251
# Ascentech KK.....	1,000	6,170
* Ashimori Industry Co. Ltd.....	1,100	8,971
Asia Pile Holdings Corp.....	6,300	24,239
Asics Corp.....	24,800	481,508
ASKUL Corp.....	10,200	124,488
Astena Holdings Co. Ltd.....	9,400	31,664
Asteria Corp.....	2,900	22,402
Asti Corp.....	500	7,616
# Atled Corp.....	700	12,605
* Atrac, Inc.....	2,300	39,543
* Atsugi Co. Ltd.....	5,100	24,082
Aucnet, Inc.....	2,500	33,065
Autobacs Seven Co. Ltd.....	17,900	217,063
Aval Data Corp.....	900	19,995
Avant Corp.....	4,800	42,570
Avantia Co. Ltd.....	2,500	18,031
Avex, Inc.....	8,900	99,763
Awa Bank Ltd.....	9,800	192,950
Axell Corp.....	1,700	16,883
Axial Retailing, Inc.....	5,100	145,150
Axyz Co. Ltd.....	700	19,293
Azbil Corp.....	4,000	157,111
Bandai Namco Holdings, Inc.....	11,900	836,429
Bando Chemical Industries Ltd.....	9,300	70,710
Bank of Iwate Ltd.....	4,200	69,509
Bank of Kochi Ltd.....	1,900	12,783
Bank of Kyoto Ltd.....	10,599	494,154
Bank of Nagoya Ltd.....	3,399	88,247
Bank of Saga Ltd.....	4,700	62,080
Bank of the Ryukyus Ltd.....	11,900	82,949
Bank of Toyama Ltd.....	1,000	17,077
Baroque Japan Ltd.....	3,800	29,704
Base Co. Ltd.....	400	14,293
BayCurrent Consulting, Inc.....	1,300	493,374
Beauty Garage, Inc.....	400	9,969

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,400	\$ 22,210
	3,500	164,341
	8,100	100,033
	15,900	100,612
	6,800	206,811
	19,500	380,293
	8,976	122,446
#*	1,800	75,692
#	21,200	185,177
	6,800	206,676
	3,100	27,656
	2,500	49,360
	2,100	23,867
	8,100	25,548
*	3,500	34,170
	23,000	1,007,198
	25,100	76,613
#	1,000	9,821
	22,700	418,045
	2,700	46,139
	15,200	139,018
	1,700	29,118
	400	12,098
	2,100	103,734
	3,200	36,829
	17,400	400,509
#	170	2,916
	1,700	22,408
	6,700	94,753
	8,600	175,647
	32,500	768,649
	16,600	400,736
*	900	5,903
	1,300	18,464
	3,500	24,256
	5,200	30,707
	800	13,343
	2,200	15,885
	23,400	292,662
	3,900	78,436
	2,000	8,600
#*	1,300	43,748
	1,900	41,472
	9,100	168,835
	3,900	511,721
	3,200	64,131
	1,200	25,443
	1,800	29,622
	3,000	30,031
	62,800	405,981
	12,300	29,422
	5,400	64,739
#	2,800	40,138
	4,500	30,086
*	23,300	68,781
	2,800	44,780
	5,500	94,283
	3,300	50,883
	6,500	57,765

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,500	\$157,003
	3,700	31,584
	1,400	19,685
	39,300	320,484
	10,000	80,235
	2,900	42,206
	5,000	32,777
#	2,300	19,626
	10,600	50,862
	71,300	305,194
	10,000	184,604
	700	24,238
	1,800	18,274
	4,700	21,864
	1,600	17,208
	2,400	31,060
*	12,600	62,378
	23,556	276,314
	8,000	44,051
	4,800	44,874
	3,000	20,857
	18,563	441,692
	4,900	119,557
	189,132	777,210
	5,900	71,217
*	16,800	36,029
	1,800	23,916
	3,800	29,366
	6,600	47,179
	16,900	339,754
	2,100	7,818
	2,200	274,746
	3,529	48,285
#	2,300	33,891
	2,200	18,609
	19,900	127,553
	6,600	178,129
	40,300	449,841
	2,900	45,327
	4,200	65,211
*	2,000	14,341
	3,300	68,909
	5,600	37,867
#	1,200	9,715
	9,900	60,422
	33,200	387,119
	700	5,298
	3,400	18,980
	5,300	65,746
	20,200	484,903
	5,000	35,096
	5,700	109,488
	63,600	469,138
	3,700	72,795
	2,100	16,774
	7,200	278,232
	3,500	242,987
	4,800	22,441
	5,000	178,687

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Daiho Corp.....	3,400	\$ 108,459
Dai-Ichi Cutter Kogyo KK.....	2,000	24,259
Daiichi Jitsugyo Co. Ltd.....	2,500	91,182
Daiichi Kensetsu Corp.....	1,900	29,382
# Daiichi Kigenso Kagaku-Kogyo Co. Ltd.....	5,600	53,448
Dai-ichi Life Holdings, Inc.....	40,300	907,131
Daichikosho Co. Ltd.....	2,100	59,506
Daiken Corp.....	3,600	66,394
Daiken Medical Co. Ltd.....	2,300	10,517
Daiki Aluminium Industry Co. Ltd.....	9,000	123,484
Daikin Industries Ltd.....	8,400	1,763,530
# Daikokutenbussan Co. Ltd.....	1,200	47,126
Daikyonishikawa Corp.....	11,800	60,997
Daimaruenawin Co. Ltd.....	700	6,805
Dainichi Co. Ltd.....	4,300	27,028
Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	3,800	75,088
Daio Paper Corp.....	18,600	302,619
* Daiohs Corp.....	1,500	13,025
Daiseki Co. Ltd.....	5,280	211,520
Daishi Hokuetsu Financial Group, Inc.....	10,300	238,830
# Daishinku Corp.....	7,600	83,814
Daisue Construction Co. Ltd.....	1,600	18,151
Daito Bank Ltd.....	1,500	9,691
Daito Chemix Corp.....	2,800	22,432
Daito Pharmaceutical Co. Ltd.....	3,400	82,470
Daito Trust Construction Co. Ltd.....	6,700	768,266
Daitron Co. Ltd.....	2,500	43,359
Daiwa House Industry Co. Ltd.....	58,300	1,701,378
Daiwa Industries Ltd.....	9,100	89,605
Daiwa Securities Group, Inc.....	125,104	753,839
Daiwabo Holdings Co. Ltd.....	27,500	393,183
DATA HORIZON Co. Ltd.....	600	7,401
Dawn Corp.....	600	8,606
DCM Holdings Co. Ltd.....	31,600	299,916
Dear Life Co. Ltd.....	3,800	17,390
Delica Foods Holdings Co. Ltd.....	2,000	9,441
DeNA Co. Ltd.....	22,100	343,658
Denka Co. Ltd.....	19,700	693,799
# Densan System Holdings Co. Ltd.....	1,800	40,769
Denso Corp.....	14,400	1,074,725
Dentsu Group, Inc.....	14,100	488,308
Denyo Co. Ltd.....	4,200	61,794
* Descente Ltd.....	800	24,928
Dexerials Corp.....	14,400	395,966
DIC Corp.....	23,100	592,637
Digital Arts, Inc.....	2,600	153,186
Digital Garage, Inc.....	3,700	130,898
Digital Hearts Holdings Co. Ltd.....	1,600	24,105
* Digital Holdings, Inc.....	4,300	48,533
Digital Information Technologies Corp.....	2,300	23,755
Dip Corp.....	8,100	256,441
Direct Marketing MiX, Inc.....	4,000	49,284
Disco Corp.....	2,700	742,375
DKK Co. Ltd.....	3,400	68,994
DKK-Toa Corp.....	1,400	11,021
DKS Co. Ltd.....	2,300	59,202
DMG Mori Co. Ltd.....	29,400	466,513
Doshisha Co. Ltd.....	7,500	99,318
Double Standard, Inc.....	1,600	33,826

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,000	\$ 111,435
	13,800	598,282
*	3,100	11,266
	8,300	177,115
	9,800	235,510
	1,700	15,108
#	2,600	107,421
	1,100	6,855
	7,800	74,786
	4,000	203,860
	600	12,034
	8,700	426,401
	1,600	39,287
	3,300	62,170
	3,000	13,334
	2,100	37,307
	19,900	185,703
	6,039	27,927
	2,400	39,489
	2,200	54,072
	8,700	70,270
#	6,000	15,901
	4,400	65,956
	4,200	144,457
	2,000	20,263
	6,500	57,174
	11,700	141,609
	4,200	38,160
	3,700	32,609
	6,000	32,477
	7,000	168,715
	600	9,066
	1,900	48,191
	1,700	9,753
#	5,300	70,045
	5,500	36,666
	5,500	8,395
	2,600	38,700
	3,100	55,071
	8,000	117,433
#	7,500	243,167
	700	10,778
	1,900	10,958
	1,900	33,994
	9,600	31,675
	8,300	211,388
	2,100	415,271
	2,400	1,412,315
	10,100	129,878
#*	4,400	32,259
	7,600	46,736
	1,000	10,719
	1,200	15,663
#	8,300	207,124
*	400	3,516
	1,300	12,162
	4,770	57,940
	6,700	38,569
	2,900	23,834

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	13,200	\$ 35,895
# First Bank of Toyama Ltd.....	1,700	11,420
# First Brothers Co. Ltd.....	2,200	22,609
# First Juken Co. Ltd.....	1,400	8,549
# First-corp, Inc.....	4,900	31,425
Fixstars Corp.....	3,700	31,837
FJ Next Holdings Co. Ltd.....	1,800	14,317
Focus Systems Corp.....	13,900	416,473
Food & Life Cos. Ltd.....	2,700	20,011
Forum Engineering, Inc.....	1,100	8,529
Forval Corp.....	7,000	45,090
Foster Electric Co. Ltd.....	8,600	276,232
FP Corp.....	6,600	51,207
France Bed Holdings Co. Ltd.....	2,300	17,550
#* Freebit Co. Ltd.....	2,900	64,173
Fronteo, Inc.....	4,000	18,896
F-Tech, Inc.....	1,800	18,365
FTGroup Co. Ltd.....	4,390	61,648
Fudo Tetra Corp.....	5,400	89,168
Fuji Co. Ltd.....	15,300	353,170
Fuji Corp.....	3,600	36,136
Fuji Corp.....	7,000	39,382
Fuji Corp. Ltd.....	1,600	8,728
Fuji Die Co. Ltd.....	14,400	769,626
Fuji Electric Co. Ltd.....	1,100	24,715
Fuji Furukawa Engineering & Construction Co. Ltd.....	4,099	147,117
Fuji Kyuko Co. Ltd.....	9,800	98,874
# Fuji Media Holdings, Inc.....	12,400	26,688
# Fuji Oil Co. Ltd.....	12,400	250,897
Fuji Oil Holdings, Inc.....	10,800	203,094
Fuji Seal International, Inc.....	5,000	209,474
Fuji Soft, Inc.....	3,000	100,284
Fujiibo Holdings, Inc.....	4,700	79,152
Fujicco Co. Ltd.....	4,800	33,803
Fujikura Composites, Inc.....	8,100	33,881
* Fujikura Kasei Co. Ltd.....	82,400	445,551
* Fujikura Ltd.....	2,100	127,145
Fujimi, Inc.....	4,500	159,955
Fujimori Kogyo Co. Ltd.....	30,200	18,954
* Fujisash Co. Ltd.....	1,800	36,415
* Fujita Kanko, Inc.....	6,800	161,734
Fujitec Co. Ltd.....	9,000	182,637
Fujitsu General Ltd.....	11,600	1,533,500
Fujitsu Ltd.....	2,300	45,534
Fujiya Co. Ltd.....	2,600	23,027
FuKoKu Co. Ltd.....	1,600	60,044
Fukuda Corp.....	2,900	209,535
Fukuda Denshi Co. Ltd.....	5,600	69,489
Fukui Bank Ltd.....	2,300	59,975
Fukui Computer Holdings, Inc.....	29,928	587,760
Fukuoka Financial Group, Inc.....	2,300	84,461
Fukushima Galilei Co. Ltd.....	1,200	6,179
Fukuvi Chemical Industry Co. Ltd.....	6,600	207,731
Fukuyama Transporting Co. Ltd.....	4,700	88,434
FULLCAST Holdings Co. Ltd.....	6,280	130,151
Funai Soken Holdings, Inc.....	4,000	44,586
Furukawa Battery Co. Ltd.....	7,400	82,835
Furukawa Co. Ltd.....	18,300	376,420
Furukawa Electric Co. Ltd.....	7,300	64,086
Furuno Electric Co. Ltd.....		

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Furuya Metal Co. Ltd.....	600	\$ 53,064
Furyu Corp.....	5,800	64,644
Fuso Chemical Co. Ltd.....	4,500	176,058
Fuso Pharmaceutical Industries Ltd.....	1,700	31,184
Futaba Corp.....	12,100	70,983
Futaba Industrial Co. Ltd.....	18,200	66,026
Future Corp.....	3,000	38,489
Fuyo General Lease Co. Ltd.....	5,800	384,706
G-7 Holdings, Inc.....	8,400	101,460
Gakken Holdings Co. Ltd.....	6,400	58,526
Gakkyusha Co. Ltd.....	1,500	19,848
Gecoss Corp.....	3,900	27,231
Genki Sushi Co. Ltd.....	700	14,957
Genky DrugStores Co. Ltd.....	2,400	75,313
Geo Holdings Corp.....	11,000	108,656
* Geostr Corp.....	5,000	13,751
Gift, Inc.....	1,100	22,464
Gig Works, Inc.....	2,400	8,369
Giken Ltd.....	500	17,065
GL Sciences, Inc.....	1,400	33,849
GLOBERIDE, Inc.....	6,400	154,045
Glory Ltd.....	11,400	214,373
Glozel Co. Ltd.....	4,100	15,480
# GMO Financial Holdings, Inc.....	10,400	77,862
GMO GlobalSign Holdings KK.....	600	17,545
GMO internet, Inc.....	12,100	258,887
GMO Payment Gateway, Inc.....	3,600	315,906
#* GNI Group Ltd.....	1,700	15,517
Goldcrest Co. Ltd.....	5,400	84,660
Goldwin, Inc.....	3,000	155,718
Golf Digest Online, Inc.....	1,000	9,190
Good Com Asset Co. Ltd.....	2,000	18,751
Grandy House Corp.....	3,100	13,426
gremz, Inc.....	600	10,080
GS Yuasa Corp.....	17,699	378,650
GSI Creos Corp.....	3,000	31,278
G-Tekt Corp.....	6,700	80,572
Gun-Ei Chemical Industry Co. Ltd.....	1,500	46,552
* GungHo Online Entertainment, Inc.....	11,570	242,962
Gunma Bank Ltd.....	78,300	257,268
Gunze Ltd.....	4,000	139,060
H.U. Group Holdings, Inc.....	15,800	401,287
H2O Retailing Corp.....	24,860	171,987
HABA Laboratories, Inc.....	500	10,013
Hachijuni Bank Ltd.....	88,700	327,532
Hagihara Industries, Inc.....	3,400	35,156
Hagiwara Electric Holdings Co. Ltd.....	2,500	42,817
Hakudo Co. Ltd.....	1,900	44,805
Hakuhodo DY Holdings, Inc.....	27,200	416,642
Hakuto Co. Ltd.....	3,600	80,024
Halows Co. Ltd.....	2,800	67,281
Hamakyorex Co. Ltd.....	5,100	126,717
Hamamatsu Photonics KK.....	3,300	168,832
Handsman Co. Ltd.....	1,500	16,663
Hankyu Hanshin Holdings, Inc.....	20,700	602,814
Hanwa Co. Ltd.....	8,700	238,922
Happinet Corp.....	4,100	53,630
Hard Off Corp. Co. Ltd.....	2,800	18,167
Harima Chemicals Group, Inc.....	3,800	27,214

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
# Harmonic Drive Systems, Inc.....	1,300	\$ 51,419
Haruyama Holdings, Inc.....	2,200	9,676
Haseko Corp.....	67,000	850,736
Hashimoto Sogyo Holdings Co. Ltd.....	800	13,539
Hayashikane Sangyo Co. Ltd.....	1,800	8,105
Hazama Ando Corp.....	51,900	397,143
Heiwa Real Estate Co. Ltd.....	7,000	239,121
Heiwado Co. Ltd.....	9,000	151,634
* Hennge KK.....	2,600	28,916
Hibiya Engineering Ltd.....	4,400	72,404
Hikari Tsushin, Inc.....	1,600	192,104
HI-LEX Corp.....	5,900	70,931
Himaraya Co. Ltd.....	1,200	10,302
Hino Motors Ltd.....	30,600	265,988
Hinokiya Group Co. Ltd.....	1,400	24,730
Hioki EE Corp.....	900	52,287
Hirakawa Hewtech Corp.....	2,600	25,591
Hirano Tecseed Co. Ltd.....	1,800	40,405
Hirata Corp.....	1,300	65,534
Hirogin Holdings, Inc.....	67,300	392,308
Hirose Electric Co. Ltd.....	1,500	223,587
Hirose Tusyo, Inc.....	900	17,021
Hiroshima Gas Co. Ltd.....	7,500	23,636
Hisaka Works Ltd.....	5,000	36,164
Hisamitsu Pharmaceutical Co., Inc.....	6,200	188,901
Hitachi Transport System Ltd.....	6,100	279,673
Hitachi Zosen Corp.....	50,700	337,551
Hito Communications Holdings, Inc.....	1,700	30,664
Hochiki Corp.....	4,800	50,112
Hodogaya Chemical Co. Ltd.....	1,400	66,702
Hogy Medical Co. Ltd.....	4,600	123,714
Hokkaido Coca-Cola Bottling Co. Ltd.....	900	31,267
Hokkaido Gas Co. Ltd.....	2,000	26,106
Hokkan Holdings Ltd.....	2,500	30,665
Hokko Chemical Industry Co. Ltd.....	6,000	41,626
Hokkoku Financial Holdings, Inc.....	6,400	164,665
Hokuetsu Corp.....	34,700	230,171
Hokuetsu Industries Co. Ltd.....	6,000	47,854
Hokuhoku Financial Group, Inc.....	33,600	264,772
Hokuriku Electric Industry Co. Ltd.....	1,000	11,134
Hokuriku Electrical Construction Co. Ltd.....	3,480	24,246
Hokuto Corp.....	5,800	98,328
Honda Motor Co. Ltd., Sponsored ADR.....	8,470	250,288
Honda Motor Co. Ltd.....	95,800	2,821,576
# Honda Tsushin Kogyo Co. Ltd.....	4,400	15,861
H-One Co. Ltd.....	5,000	28,265
Honeys Holdings Co. Ltd.....	4,450	40,075
Hoosiers Holdings.....	9,100	54,519
Horiba Ltd.....	6,000	322,957
Hoshizaki Corp.....	1,200	88,673
Hosiden Corp.....	13,000	129,729
Hosokawa Micron Corp.....	3,600	91,490
# Hotland Co. Ltd.....	3,400	36,576
House Foods Group, Inc.....	7,700	197,870
Howa Machinery Ltd.....	3,900	26,418
Hoya Corp.....	14,600	1,893,158
#* HPC Systems, Inc.....	1,000	17,719
HS Holdings Co. Ltd.....	4,600	46,107
Hulic Co. Ltd.....	56,469	545,810

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Hyakugo Bank Ltd.....	59,200	\$182,739
Hyakujushi Bank Ltd.....	6,400	88,334
Ibiden Co. Ltd.....	9,600	536,451
IBJ, Inc.....	3,800	24,742
Ichibanya Co. Ltd.....	1,700	68,163
Ichigo, Inc.....	74,000	181,961
Ichiken Co. Ltd.....	1,200	19,447
Ichikoh Industries Ltd.....	11,300	49,735
Ichimasa Kamaboko Co. Ltd.....	1,500	10,166
Ichinen Holdings Co. Ltd.....	5,400	59,995
Ichiyoshi Securities Co. Ltd.....	10,100	59,342
Icom, Inc.....	1,900	38,886
ID Holdings Corp.....	3,750	27,403
IDEA Consultants, Inc.....	700	10,325
Idec Corp.....	7,300	155,509
IDOM, Inc.....	19,900	114,754
Ihara Science Corp.....	2,000	39,257
IHI Corp.....	39,200	791,573
Iida Group Holdings Co. Ltd.....	15,540	323,304
Iino Kaiun Kaisha Ltd.....	25,800	121,091
IJTT Co. Ltd.....	7,800	40,003
Ikegami Tsushinki Co. Ltd.....	1,400	7,901
I'll, Inc.....	2,100	22,998
* Imagica Group, Inc.....	5,700	29,821
Imagineer Co. Ltd.....	1,000	8,382
Imasen Electric Industrial.....	2,600	13,582
i-mobile Co. Ltd.....	1,300	12,881
#* Impact HD, Inc.....	800	18,840
Imuraya Group Co. Ltd.....	1,800	34,895
Inaba Denki Sangyo Co. Ltd.....	10,700	247,964
# Inaba Seisakusho Co. Ltd.....	2,800	30,961
Inabata & Co. Ltd.....	12,000	180,819
Inageya Co. Ltd.....	5,300	64,657
* I-NE Co. Ltd.....	400	9,332
Ines Corp.....	4,700	61,291
I-Net Corp.....	3,730	41,950
Infocom Corp.....	6,100	97,206
Infomart Corp.....	28,500	165,641
Information Services International-Dentsu Ltd.....	5,200	162,115
INFRONEER Holdings, Inc.....	55,240	509,028
Innotech Corp.....	4,100	51,107
Insource Co. Ltd.....	5,550	88,739
Intage Holdings, Inc.....	8,600	131,400
Intelligent Wave, Inc.....	2,300	10,405
Inter Action Corp.....	2,400	40,735
Internet Initiative Japan, Inc.....	11,500	380,858
Inui Global Logistics Co. Ltd.....	1,800	36,483
I-O Data Device, Inc.....	2,600	17,174
I-PEX, Inc.....	3,800	57,051
# IPS, Inc.....	600	9,548
IR Japan Holdings Ltd.....	2,200	97,974
Iriso Electronics Co. Ltd.....	3,700	150,234
ISB Corp.....	3,100	24,721
Ise Chemicals Corp.....	400	13,050
Iseki & Co. Ltd.....	6,600	76,548
Isetan Mitsukoshi Holdings Ltd.....	64,900	510,170
# Ishihara Chemical Co. Ltd.....	3,400	37,624
Ishihara Sangyo Kaisha Ltd.....	8,500	84,830
* Ishizuka Glass Co. Ltd.....	1,000	17,620

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,800	\$ 29,308
	109,400	1,340,150
#*	3,200	10,137
	5,500	36,023
	2,300	31,803
	5,000	269,320
	19,300	168,601
	7,800	212,785
	40,700	238,791
	9,400	28,193
#*	1,000	3,884
	5,600	66,467
	1,700	14,874
	2,000	39,762
	11,500	542,152
	2,900	20,800
	900	30,319
	57,100	296,386
	8,900	246,189
	54,200	486,244
	17,200	72,285
	4,000	69,545
	6,700	181,292
	24,600	392,807
#*	1,800	40,062
#*	200	1,429
#	7,199	46,020
*	9,300	176,026
*	2,500	108,321
*	2,700	4,339
*	10,100	14,334
	15,000	239,731
	3,600	27,290
*	27,200	39,227
*	40,600	13,121
	2,700	59,497
	12,100	174,315
	49,100	1,010,028
#	6,500	33,682
*	600	8,886
#	2,100	19,650
	14,400	126,062
	14,200	207,546
	3,200	41,820
	700	16,063
	3,600	30,683
	3,400	118,415
	27,400	222,691
	7,100	236,036
	8,700	48,938
	14,300	109,446
	1,400	12,615
	3,800	53,265
	9,100	160,280
	4,600	199,693
	7,800	36,069
	1,000	54,522
	1,300	23,673
	51,400	505,070

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* JIG-SAW, Inc.....	900	\$ 39,770
Jimoto Holdings, Inc.....	4,650	26,932
JINS Holdings, Inc.....	2,800	173,097
JINUSHI Co. Ltd.....	3,100	46,158
JK Holdings Co. Ltd.....	3,200	30,683
JM Holdings Co. Ltd.....	3,300	46,705
* JMDC, Inc.....	800	37,128
# JMS Co. Ltd.....	5,000	26,735
#* Joban Kosan Co. Ltd.....	1,900	22,458
J-Oil Mills, Inc.....	5,400	79,847
Joshin Denki Co. Ltd.....	5,100	92,944
# Joyful Honda Co. Ltd.....	11,900	158,438
JP-Holdings, Inc.....	7,900	16,104
JSB Co. Ltd.....	600	14,711
JSP Corp.....	3,300	46,320
JTEKT Corp.....	53,500	465,381
Juki Corp.....	9,000	60,619
Juroku Financial Group, Inc.....	7,700	153,103
Justsystems Corp.....	4,400	190,442
JVCKenwood Corp.....	55,200	85,020
K&O Energy Group, Inc.....	4,700	61,690
Kadokawa Corp.....	9,769	202,841
Kadoya Sesame Mills, Inc.....	400	14,146
Kaga Electronics Co. Ltd.....	4,200	108,816
Kagome Co. Ltd.....	6,200	161,333
Kajima Corp.....	47,900	578,517
Kakaku.com, Inc.....	12,100	250,610
Kakiyasu Honten Co. Ltd.....	2,400	53,911
#* Kamakura Shinsho Ltd.....	4,900	21,842
Kameda Seika Co. Ltd.....	3,300	119,875
Kamei Corp.....	6,100	53,257
Kamigumi Co. Ltd.....	20,800	401,928
Kanaden Corp.....	4,800	43,078
Kanagawa Chuo Kotsu Co. Ltd.....	1,800	52,078
Kanamic Network Co. Ltd.....	6,700	26,478
Kanamoto Co. Ltd.....	11,000	213,890
Kandenko Co. Ltd.....	25,600	190,479
Kaneko Seeds Co. Ltd.....	2,900	37,926
Kanematsu Corp.....	25,200	274,135
Kanematsu Electronics Ltd.....	3,100	102,268
Kanemi Co. Ltd.....	500	12,185
Kansai Electric Power Co., Inc.....	38,600	364,350
Kansai Paint Co. Ltd.....	5,200	107,941
# Kansai Super Market Ltd.....	3,400	30,310
Kanto Denka Kogyo Co. Ltd.....	13,300	127,357
Kao Corp.....	29,000	1,449,175
* Kasai Kogyo Co. Ltd.....	7,000	18,247
Katakura & Co-op Agri Corp.....	700	7,001
Katakura Industries Co. Ltd.....	6,600	131,106
Katitas Co. Ltd.....	9,300	283,660
# Kato Works Co. Ltd.....	2,500	17,916
Kawada Technologies, Inc.....	1,400	47,249
Kawai Musical Instruments Manufacturing Co. Ltd.....	1,400	36,913
Kawasaki Heavy Industries Ltd.....	38,200	740,260
KDDI Corp.....	189,600	6,057,474
KeePer Technical Laboratory Co. Ltd.....	3,200	52,797
Keihan Holdings Co. Ltd.....	11,500	266,673
Keihanshin Building Co. Ltd.....	4,200	48,615
Keihin Co. Ltd.....	900	10,275

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Keikyu Corp.....	21,000	\$ 214,931
Keio Corp.....	5,300	238,397
Keisei Electric Railway Co. Ltd.....	6,500	183,437
KEIWA, Inc.....	1,000	47,344
Keiyo Bank Ltd.....	28,100	117,170
Keiyo Co. Ltd.....	8,600	64,506
KEL Corp.....	1,000	9,932
Kenko Mayonnaise Co. Ltd.....	2,600	30,446
Kewpie Corp.....	19,400	400,215
Keyence Corp.....	2,100	1,077,137
KeyHolder, Inc.....	2,400	11,752
KFC Holdings Japan Ltd.....	3,200	80,147
KFC Ltd.....	1,400	21,669
KH Neochem Co. Ltd.....	8,400	215,474
# Kimoto Co. Ltd.....	15,800	29,417
# Kimura Chemical Plants Co. Ltd.....	5,400	34,580
Kimura Unity Co. Ltd.....	1,200	13,931
Kinden Corp.....	22,500	321,618
King Co. Ltd.....	3,600	16,488
King Jim Co. Ltd.....	1,300	9,991
Kinki Sharyo Co. Ltd.....	1,300	11,397
* Kintetsu Department Store Co. Ltd.....	700	16,183
* Kintetsu Group Holdings Co. Ltd.....	8,800	255,689
Kintetsu World Express, Inc.....	11,300	281,127
Kissei Pharmaceutical Co. Ltd.....	8,000	161,534
Ki-Star Real Estate Co. Ltd.....	1,900	116,263
Kitagawa Corp.....	2,400	28,824
Kita-Nippon Bank Ltd.....	3,200	45,923
Kitano Construction Corp.....	1,000	18,440
# Kitanotatsujin Corp.....	16,900	32,764
Kito Corp.....	7,900	118,035
Kitz Corp.....	20,200	117,436
Kiyo Bank Ltd.....	16,100	201,337
* KLab, Inc.....	8,100	30,951
Koa Corp.....	8,000	101,822
# Koa Shoji Holdings Co. Ltd.....	2,000	10,460
Koatsu Gas Kogyo Co. Ltd.....	6,900	44,993
Kobayashi Pharmaceutical Co. Ltd.....	1,400	109,022
Kobe Bussan Co. Ltd.....	12,200	379,779
* Kobe Electric Railway Co. Ltd.....	1,300	36,011
Kobe Steel Ltd.....	88,120	420,633
Koei Tecmo Holdings Co. Ltd.....	1,040	37,624
Kohnan Shoji Co. Ltd.....	8,800	260,960
Kohsoku Corp.....	2,000	26,501
Koito Manufacturing Co. Ltd.....	8,000	401,684
# Kojima Co. Ltd.....	7,900	36,281
Kokusai Pulp & Paper Co. Ltd.....	4,800	13,143
Kokuyo Co. Ltd.....	22,000	320,731
# KOMAIHALTEC, Inc.....	1,300	26,343
Komatsu Ltd.....	32,100	806,639
Komatsu Matere Co. Ltd.....	7,000	75,847
Komatsu Wall Industry Co. Ltd.....	2,000	31,715
KOMEDA Holdings Co. Ltd.....	9,900	183,252
Komehyo Holdings Co. Ltd.....	2,300	28,408
Komeri Co. Ltd.....	11,200	261,134
Komori Corp.....	11,900	71,369
# Konaka Co. Ltd.....	5,700	17,151
Konami Holdings Corp.....	7,900	425,887
Kondotec, Inc.....	4,900	43,891

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Konica Minolta, Inc.....	127,500	\$537,465
Konishi Co. Ltd.....	6,700	95,535
Konoike Transport Co. Ltd.....	6,500	66,592
Konoshima Chemical Co. Ltd.....	1,600	26,464
#* Kosaido Holdings Co. Ltd.....	2,900	19,016
Kose Corp.....	700	64,001
Kozo Keikaku Engineering, Inc.....	1,000	21,227
Krosaki Harima Corp.....	1,400	55,471
# KRS Corp.....	3,000	22,597
K's Holdings Corp.....	45,600	448,735
KU Holdings Co. Ltd.....	3,800	32,842
Kubota Corp.....	20,000	428,911
Kumagai Gumi Co. Ltd.....	12,500	318,622
Kumiai Chemical Industry Co. Ltd.....	12,810	88,542
Kunimine Industries Co. Ltd.....	2,600	23,435
Kurabo Industries Ltd.....	4,400	71,964
Kuraray Co. Ltd.....	92,200	828,310
Kureha Corp.....	4,500	335,951
Kurimoto Ltd.....	2,100	28,564
Kurita Water Industries Ltd.....	6,700	272,445
Kuriyama Holdings Corp.....	2,700	22,884
Kusuri no Aoki Holdings Co. Ltd.....	3,600	214,751
KYB Corp.....	5,400	140,579
Kyocera Corp.....	12,700	783,225
Kyoden Co. Ltd.....	6,700	36,137
Kyodo Printing Co. Ltd.....	2,100	48,867
Kyoei Steel Ltd.....	5,500	74,748
Kyokuto Boeki Kaisha Ltd.....	1,500	33,954
Kyokuto Kaihatsu Kogyo Co. Ltd.....	7,500	95,539
Kyokuto Securities Co. Ltd.....	5,500	36,012
Kyokuyo Co. Ltd.....	3,000	82,392
KYORIN Holdings, Inc.....	10,100	160,441
Kyoritsu Printing Co. Ltd.....	7,400	9,143
Kyosan Electric Manufacturing Co. Ltd.....	10,000	36,898
Kyowa Electronic Instruments Co. Ltd.....	5,000	16,480
Kyowa Exeo Corp.....	21,619	439,384
Kyowa Kirin Co. Ltd.....	5,600	139,579
# Kyowa Leather Cloth Co. Ltd.....	3,800	22,023
Kyudenko Corp.....	9,700	248,102
Kyushu Electric Power Co., Inc.....	41,900	310,470
Kyushu Financial Group, Inc.....	85,550	330,552
# Kyushu Leasing Service Co. Ltd.....	2,100	10,843
Kyushu Railway Co.....	13,500	282,022
LAC Co. Ltd.....	1,800	11,516
Lacto Japan Co. Ltd.....	1,700	27,856
Lasertec Corp.....	3,500	785,181
Lawson, Inc.....	7,800	341,867
LEC, Inc.....	7,300	57,849
Life Corp.....	5,200	139,730
LIFULL Co. Ltd.....	25,200	48,567
LIKE, Inc.....	1,800	28,501
Linical Co. Ltd.....	2,200	12,231
Link & Motivation, Inc.....	5,900	23,355
Lintec Corp.....	10,700	248,539
Lion Corp.....	43,900	573,595
LITALICO, Inc.....	4,200	104,817
Lixil Corp.....	42,600	975,120
Lonseal Corp.....	800	10,263
Look Holdings, Inc.....	2,000	21,954

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
#* LTS, Inc.....	700	\$ 14,505
* M&A Capital Partners Co. Ltd.....	3,500	150,722
M3, Inc.....	20,000	768,932
Mabuchi Motor Co. Ltd.....	10,900	343,183
* Macbee Planet, Inc.....	200	8,765
Macnica Fuji Electronics Holdings, Inc.....	12,550	277,669
Macromill, Inc.....	11,800	113,793
Maeda Kosen Co. Ltd.....	4,200	125,419
Maezawa Industries, Inc.....	3,600	19,958
Maezawa Kasei Industries Co. Ltd.....	3,600	39,173
Maezawa Kyuso Industries Co. Ltd.....	4,200	35,975
Makino Milling Machine Co. Ltd.....	6,200	214,180
Makita Corp.....	7,600	284,418
* Management Solutions Co. Ltd.....	1,800	49,124
Mandom Corp.....	7,100	85,135
Mani, Inc.....	5,200	75,137
MarkLines Co. Ltd.....	2,700	59,400
# Marubun Corp.....	3,300	21,416
Marudai Food Co. Ltd.....	5,000	68,129
Marufuji Sheet Piling Co. Ltd.....	400	6,860
Maruha Nichiro Corp.....	14,100	301,259
Marui Group Co. Ltd.....	26,200	505,498
Maruichi Steel Tube Ltd.....	13,600	302,952
MARUKA FURUSATO Corp.....	5,592	103,257
Marumae Co. Ltd.....	1,200	26,077
Marusan Securities Co. Ltd.....	16,100	72,929
Maruwa Co. Ltd.....	2,500	328,929
# Maruwa Unyu Kikan Co. Ltd.....	6,900	78,754
Maruyama Manufacturing Co., Inc.....	600	7,909
Maruzen CHI Holdings Co. Ltd.....	3,900	12,191
Maruzen Co. Ltd.....	1,300	23,965
Maruzen Showa Unyu Co. Ltd.....	3,100	86,051
Marvelous, Inc.....	8,400	54,432
Matsuda Sangyo Co. Ltd.....	3,100	63,588
Matsui Construction Co. Ltd.....	6,000	36,918
Matsui Securities Co. Ltd.....	28,100	196,518
MatsukiyoCocokara & Co.....	11,760	402,521
Matsuoka Corp.....	900	9,281
Matsuyafoods Holdings Co. Ltd.....	1,300	40,352
Max Co. Ltd.....	5,000	79,730
Maxell Ltd.....	12,500	134,072
Maxvalu Nishinihon Co. Ltd.....	700	11,579
Maxvalu Tokai Co. Ltd.....	2,300	54,967
* Mazda Motor Corp.....	61,206	471,516
McDonald's Holdings Co. Japan Ltd.....	6,700	292,592
MCJ Co. Ltd.....	23,800	204,326
Mebuki Financial Group, Inc.....	211,050	470,804
MEC Co. Ltd.....	3,000	84,455
Media Do Co. Ltd.....	1,800	39,993
Medical Data Vision Co. Ltd.....	6,200	54,885
Medical System Network Co. Ltd.....	7,000	33,636
Medikit Co. Ltd.....	700	15,387
Medipal Holdings Corp.....	25,600	460,673
Medius Holdings Co. Ltd.....	1,500	11,643
* MedPeer, Inc.....	3,100	78,369
Megachips Corp.....	4,200	153,110
Megmilk Snow Brand Co. Ltd.....	11,300	201,283
Meidensha Corp.....	11,700	247,969
Meiho Facility Works Ltd.....	1,800	12,383

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,500	\$ 16,514
	6,600	227,915
	10,800	66,200
	5,200	304,640
	2,500	35,876
#	6,500	61,557
	2,100	11,072
	1,500	47,585
#	1,100	19,968
	11,900	264,070
*	1,000	37,766
	1,500	6,681
	600	6,883
*	1,700	10,718
#	900	7,965
	5,500	97,552
	4,799	36,435
	7,900	108,986
#	1,500	35,188
	12,100	49,137
#	7,000	26,316
	4,280	202,077
	1,500	10,399
	4,500	96,697
	35,490	868,461
	3,800	48,230
	1,400	19,095
#	1,700	22,890
*	12,500	18,969
	23,410	388,649
	4,500	47,092
	14,700	476,896
	8,000	135,149
	7,800	20,875
#	1,600	90,072
#	16,800	40,997
*	11,200	38,786
	60,100	752,656
	27,600	397,507
	30,300	580,406
	148,570	767,317
	38,300	1,040,205
	1,800	33,781
	8,300	72,097
	12,300	296,905
*	122,700	350,334
*	6,500	17,841
	8,500	88,700
	1,900	61,794
	488,200	2,959,117
	6,400	118,013
	38,666	1,034,119
	4,500	77,429
*	25,500	77,637
	40,000	857,493
#	3,400	251,635
	20,000	565,559
#	3,800	294,281
	7,300	152,063

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,300	\$ 74,813
	7,100	209,628
	12,500	231,403
	1,500	41,639
	4,300	79,078
	2,400	24,111
	98,380	1,332,654
	9,700	270,924
#	1,800	34,375
	5,500	105,891
#*	1,400	11,015
	7,000	70,194
	52,500	266,168
	2,600	141,295
	22,800	374,622
	1,700	17,145
	1,900	4,974
	12,100	385,637
	9,700	470,276
	2,200	36,803
	6,800	75,362
	5,100	31,398
	4,100	21,089
	1,000	24,132
#	2,200	20,851
	8,700	46,349
	17,600	603,672
#	1,700	17,498
	4,700	22,936
	2,600	10,987
	5,600	39,008
	1,400	32,087
	33,900	2,548,713
	300	4,568
	15,600	234,995
	7,800	125,416
	200	3,538
	18,000	562,661
	2,700	22,545
	4,500	168,128
	1,100	6,903
	2,900	42,351
	1,800	19,328
	4,100	47,492
	26,100	416,887
	2,700	45,797
#	900	76,107
*	18,000	284,238
	600	16,523
	600	9,732
	4,900	21,847
	1,600	23,933
*	3,800	16,788
	900	26,554
	11,500	203,912
	4,900	14,285
#	1,900	5,726
	1,100	10,929
#*	12,900	22,105

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nankai Electric Railway Co. Ltd.....	14,600	\$ 289,865
Nanto Bank Ltd.....	7,800	131,913
Narasaki Sangyo Co. Ltd.....	1,000	18,187
# Nasu Denki Tekko Co. Ltd.....	100	8,393
Natori Co. Ltd.....	2,900	50,560
NEC Capital Solutions Ltd.....	2,400	43,862
NEC Corp.....	41,300	1,611,249
NEC Networks & System Integration Corp.....	11,500	165,948
NEOJAPAN, Inc.....	1,100	9,898
NET One Systems Co. Ltd.....	14,900	353,678
New Art Holdings Co. Ltd.....	2,100	22,163
New Japan Chemical Co. Ltd.....	5,200	11,240
Nexon Co. Ltd.....	3,300	62,210
Nextage Co. Ltd.....	9,500	238,565
* NexTone, Inc.....	800	20,173
NGK Insulators Ltd.....	33,700	569,453
NGK Spark Plug Co. Ltd.....	45,200	768,396
NH Foods Ltd.....	18,500	713,437
NHK Spring Co. Ltd.....	53,200	416,958
Nicca Chemical Co. Ltd.....	1,900	13,159
Nice Corp.....	1,400	21,401
Nichias Corp.....	15,700	356,403
Nichiban Co. Ltd.....	2,800	43,014
Nichicon Corp.....	13,300	139,354
Nichiden Corp.....	3,400	65,086
Nichiha Corp.....	7,200	177,995
Nichirei Corp.....	23,000	529,262
Nichireki Co. Ltd.....	5,800	64,306
Nichirin Co. Ltd.....	2,810	37,587
Nidec Corp.....	11,200	992,654
Nifco, Inc.....	17,300	503,621
Nihon Chouzai Co. Ltd.....	5,600	64,964
* Nihon Dempa Kogyo Co. Ltd.....	4,700	53,740
Nihon Dengi Co. Ltd.....	900	31,195
Nihon Denkei Co. Ltd.....	1,350	15,374
Nihon Flush Co. Ltd.....	5,100	46,735
Nihon House Holdings Co. Ltd.....	11,100	43,039
Nihon Kagaku Sangyo Co. Ltd.....	2,900	34,417
Nihon Kohden Corp.....	13,500	358,061
Nihon M&A Center, Inc.....	28,600	450,256
Nihon Nohyaku Co. Ltd.....	9,800	45,078
Nihon Parkerizing Co. Ltd.....	19,400	175,856
Nihon Plast Co. Ltd.....	3,800	18,369
Nihon Tokushu Toryo Co. Ltd.....	2,700	19,922
Nihon Unisys Ltd.....	16,300	428,817
Nihon Yamamura Glass Co. Ltd.....	1,600	10,881
Niitaka Co. Ltd.....	500	9,340
Nikkato Corp.....	1,400	7,893
Nikkiso Co. Ltd.....	16,700	123,221
Nikko Co. Ltd.....	8,000	42,924
Nikkon Holdings Co. Ltd.....	14,900	280,687
Nikon Corp.....	54,300	566,727
Nintendo Co. Ltd.....	6,700	3,283,277
Nippi, Inc.....	400	12,436
Nippn Corp.....	13,100	192,171
Nippon Air Conditioning Services Co. Ltd.....	3,800	25,590
Nippon Aqua Co. Ltd.....	1,900	10,814
Nippon Beet Sugar Manufacturing Co. Ltd.....	3,000	44,294
Nippon Carbide Industries Co., Inc.....	1,700	20,496

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,200	\$ 146,172
	700	9,089
	1,799	40,986
*	5,200	73,870
	2,200	24,975
	9,600	124,707
	1,600	24,663
	15,600	389,693
	13,700	811,913
	2,300	8,998
	1,900	8,324
	2,700	48,111
	34,800	486,997
	6,600	39,992
#	1,600	34,023
	3,800	98,676
	18,350	281,190
	5,500	43,986
	31,000	314,116
	51,500	60,746
	5,000	145,554
	2,300	25,982
	2,400	28,778
	2,000	145,709
	13,400	119,696
#	600	23,589
	2,200	38,162
*	24,600	108,146
	4,000	261,483
	5,300	249,589
	11,500	89,598
	6,500	186,000
	4,100	185,061
	91,200	427,307
	1,800	31,486
	36,300	1,038,824
	14,800	79,059
	24,900	1,951,994
	2,100	28,493
	11,800	391,924
#	11,300	144,114
	700	17,638
	33,700	238,698
	7,400	165,513
	6,100	149,444
*	149,100	789,125
	17,700	106,385
	4,900	9,628
	2,500	67,432
	4,600	41,467
	11,400	145,138
	9,400	40,325
	6,200	162,341
	22,740	319,319
	40,311	335,805
	3,500	48,409
	12,400	156,424
	3,000	212,798
	3,100	46,350

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nisso Corp.....	2,800	\$ 19,250
Nissui Pharmaceutical Co. Ltd.....	2,600	22,484
Nitori Holdings Co. Ltd.....	4,800	687,660
Nitta Corp.....	5,800	142,126
Nitta Gelatin, Inc.....	3,200	18,176
Nittan Valve Co. Ltd.....	4,000	9,745
Nitto Boseki Co. Ltd.....	2,100	50,115
Nitto Denko Corp.....	16,200	1,261,326
Nitto Fuji Flour Milling Co. Ltd.....	600	19,796
Nitto Kogyo Corp.....	7,300	98,205
Nitto Kohki Co. Ltd.....	3,400	49,198
Nitto Seiko Co. Ltd.....	6,900	31,851
Nittoc Construction Co. Ltd.....	6,700	38,299
NJS Co. Ltd.....	1,500	25,850
Noda Corp.....	2,000	17,083
Noevir Holdings Co. Ltd.....	2,100	95,114
NOF Corp.....	4,800	219,793
Nojima Corp.....	11,000	221,832
NOK Corp.....	20,600	220,254
Nomura Co. Ltd.....	2,200	17,617
Nomura Holdings, Inc.....	170,600	753,633
# Nomura Holdings, Inc., Sponsored ADR.....	65,174	289,373
# Nomura Micro Science Co. Ltd.....	800	29,471
Nomura Real Estate Holdings, Inc.....	29,300	686,113
Nomura Research Institute Ltd.....	13,089	458,192
Noritake Co. Ltd.....	2,700	108,047
Noritsu Koki Co. Ltd.....	4,200	75,453
Noritz Corp.....	8,000	117,648
North Pacific Bank Ltd.....	80,000	174,813
Nozawa Corp.....	2,000	12,515
NS Solutions Corp.....	6,700	190,537
NS Tool Co. Ltd.....	5,400	66,743
NSD Co. Ltd.....	14,400	245,950
NSK Ltd.....	71,600	488,386
* NTN Corp.....	135,400	273,085
NTT Data Corp.....	42,500	814,756
Oat Agrio Co. Ltd.....	600	10,206
# Obara Group, Inc.....	2,300	66,659
Obayashi Corp.....	68,600	555,807
OBIC Business Consultants Co. Ltd.....	1,400	52,797
Obic Co. Ltd.....	900	148,700
Ocean System Corp.....	1,000	8,619
Ochi Holdings Co. Ltd.....	1,000	11,535
Odakyu Electric Railway Co. Ltd.....	15,199	268,578
Odawara Engineering Co. Ltd.....	600	12,197
Ogaki Kyoritsu Bank Ltd.....	9,300	164,162
Ohara, Inc.....	1,700	16,033
Ohashi Technica, Inc.....	3,300	39,611
Ohba Co. Ltd.....	1,700	10,904
Ohizumi Manufacturing Co. Ltd.....	700	4,639
Ohki Healthcare Holdings Co. Ltd.....	1,000	6,047
Ohsho Food Service Corp.....	2,100	108,383
Oiles Corp.....	6,940	97,175
#* Oisix ra daichi, Inc.....	5,200	108,374
Oita Bank Ltd.....	3,900	65,366
Oji Holdings Corp.....	144,300	768,120
Okabe Co. Ltd.....	12,300	79,510
Okada Aiyon Corp.....	800	10,064
Okamoto Machine Tool Works Ltd.....	1,100	40,059

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Okamura Corp.....	14,900	\$ 157,524
Okasan Securities Group, Inc.....	45,100	150,516
Oki Electric Industry Co. Ltd.....	28,100	214,949
Okinawa Cellular Telephone Co.....	3,700	161,198
Okinawa Financial Group, Inc.....	6,380	123,302
OKUMA Corp.....	5,100	222,479
Okumura Corp.....	8,000	228,394
Okura Industrial Co. Ltd.....	2,600	44,774
Okuwa Co. Ltd.....	5,900	46,857
Omron Corp.....	3,400	248,572
Onamba Co. Ltd.....	3,000	11,737
ONO Sokki Co. Ltd.....	3,200	13,616
Onoken Co. Ltd.....	4,000	57,273
Onward Holdings Co. Ltd.....	29,800	74,689
Open House Group Co. Ltd.....	10,200	528,087
Optex Group Co. Ltd.....	6,900	91,983
* Optim Corp.....	3,400	28,825
Optorun Co. Ltd.....	5,300	108,400
Oracle Corp.....	2,900	216,893
Orchestra Holdings, Inc.....	400	9,293
Organo Corp.....	1,800	131,631
Oricon, Inc.....	2,300	19,375
Orient Corp.....	149,800	160,102
# Oriental Consultants Holdings Co. Ltd.....	500	13,459
Oriental Land Co. Ltd.....	1,100	191,492
* Oriental Shiraishi Corp.....	31,900	66,462
Origin Co. Ltd.....	1,400	15,156
ORIX Corp.....	133,000	2,743,407
Oro Co. Ltd.....	1,400	29,056
Osaka Gas Co. Ltd.....	19,500	331,624
Osaka Organic Chemical Industry Ltd.....	3,000	82,588
Osaka Soda Co. Ltd.....	2,700	71,667
Osaka Steel Co. Ltd.....	3,500	36,046
* OSAKA Titanium Technologies Co. Ltd.....	6,800	49,079
Osaki Electric Co. Ltd.....	11,100	44,521
OSG Corp.....	18,400	323,937
Otsuka Corp.....	8,800	357,076
OUG Holdings, Inc.....	1,000	23,422
Outsourcing, Inc.....	28,700	332,464
Oyo Corp.....	5,800	106,718
Ozu Corp.....	700	11,819
Pacific Industrial Co. Ltd.....	14,400	137,457
Pacific Metals Co. Ltd.....	4,200	83,696
Pack Corp.....	3,200	74,919
PAL GROUP Holdings Co. Ltd.....	4,200	61,220
PALTAC Corp.....	4,000	153,309
Pan Pacific International Holdings Corp.....	40,700	547,774
Panasonic Corp.....	206,100	2,269,059
Paraca, Inc.....	1,500	20,823
Paramount Bed Holdings Co. Ltd.....	10,200	169,736
# Paris Miki Holdings, Inc.....	8,700	18,743
* Park24 Co. Ltd.....	24,400	369,104
Parker Corp.....	3,000	13,505
Pasona Group, Inc.....	6,100	134,893
PC Depot Corp.....	7,800	19,598
PCA Corp.....	900	12,450
PCI Holdings, Inc.....	1,100	9,536
Pegasus Sewing Machine Manufacturing Co. Ltd.....	5,300	24,067
Penta-Ocean Construction Co. Ltd.....	85,400	474,246

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,400	\$ 21,895
*	13,400	240,567
	13,500	348,513
	400	3,629
	2,400	33,200
	15,300	298,223
	6,700	238,636
	7,100	107,810
	1,300	27,705
	4,700	80,285
	3,900	58,127
	8,400	68,900
	3,400	17,439
	2,900	91,977
#*	800	17,292
	23,000	76,851
	8,400	153,498
	20,100	127,758
	8,599	188,859
	1,800	17,182
#	400	5,457
	800	9,448
	7,800	90,552
	10,100	53,275
	4,300	18,522
*	2,900	41,702
	8,200	95,523
	1,500	17,014
	4,100	43,166
	8,000	130,591
	7,900	79,409
	6,000	120,867
*	6,300	54,655
	1,700	14,263
	2,100	28,601
	5,400	33,442
	53,600	2,649,372
	11,900	100,581
	15,700	283,331
*	81,700	937,655
	61,700	460,415
#*	7,600	108,043
	300	11,224
	180,163	774,238
	16,200	259,356
	4,900	83,371
#	4,600	47,482
	3,400	31,163
#	1,100	12,482
	1,300	8,452
*	400	5,368
	61,100	515,954
	3,900	126,586
	1,500	19,851
*	4,200	25,346
	2,100	47,753
	2,600	124,393
	12,300	50,672
	3,400	50,286

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Rinnai Corp.....	3,300	\$294,706
Rion Co. Ltd.....	1,800	36,056
Riso Kagaku Corp.....	1,800	32,284
Riso Kyoiku Co. Ltd.....	25,100	89,321
River Eletec Corp.....	1,700	15,256
# Rix Corp.....	800	10,477
Rock Field Co. Ltd.....	2,800	37,316
Rohm Co. Ltd.....	5,300	446,457
Rohto Pharmaceutical Co. Ltd.....	12,000	331,395
Rokko Butter Co. Ltd.....	3,500	46,020
Roland Corp.....	2,600	99,179
Roland DG Corp.....	3,900	92,383
Rorze Corp.....	2,300	217,335
Ryobi Ltd.....	6,600	62,823
Ryoden Corp.....	3,500	52,409
Ryohin Keikaku Co. Ltd.....	48,400	694,993
Ryosan Co. Ltd.....	5,400	106,999
S Foods, Inc.....	4,600	141,300
S LINE Co. Ltd.....	1,300	10,068
S&B Foods, Inc.....	1,300	41,861
Sac's Bar Holdings, Inc.....	4,300	19,450
Saibu Gas Holdings Co. Ltd.....	5,500	104,782
Saison Information Systems Co. Ltd.....	1,400	23,948
Sakai Chemical Industry Co. Ltd.....	3,500	63,547
Sakai Heavy Industries Ltd.....	500	11,871
Sakai Moving Service Co. Ltd.....	2,300	87,988
Sakata INX Corp.....	11,900	100,214
Sakura Internet, Inc.....	4,600	20,139
Sala Corp.....	16,500	89,418
SAMTY Co. Ltd.....	9,600	174,362
San Holdings, Inc.....	2,600	33,974
San ju San Financial Group, Inc.....	6,050	80,327
San-A Co. Ltd.....	4,700	166,689
# San-Ai Oil Co. Ltd.....	13,200	107,577
* Sanden Corp.....	3,600	5,962
Sanei Architecture Planning Co. Ltd.....	2,700	37,627
Sangetsu Corp.....	11,000	152,337
San-In Godo Bank Ltd.....	39,100	220,217
#* Sanix, Inc.....	7,600	11,730
Sanken Electric Co. Ltd.....	6,600	287,743
Sanki Engineering Co. Ltd.....	11,700	144,531
Sanko Gosei Ltd.....	4,500	13,984
Sanko Metal Industrial Co. Ltd.....	800	17,517
Sankyo Frontier Co. Ltd.....	1,100	48,726
Sankyo Seiko Co. Ltd.....	8,500	42,100
Sankyo Tateyama, Inc.....	6,600	35,892
Sankyu, Inc.....	12,500	452,222
Sanoh Industrial Co. Ltd.....	8,500	61,267
Sansei Landic Co. Ltd.....	2,000	14,339
Sansei Technologies, Inc.....	2,400	15,520
Sansha Electric Manufacturing Co. Ltd.....	2,800	20,375
Sanshin Electronics Co. Ltd.....	2,600	33,944
Santen Pharmaceutical Co. Ltd.....	22,800	258,875
Sanwa Holdings Corp.....	46,000	498,137
Sanyei Corp.....	500	7,196
Sanyo Chemical Industries Ltd.....	3,100	141,262
Sanyo Denki Co. Ltd.....	2,200	102,578
Sanyo Electric Railway Co. Ltd.....	3,200	55,970
Sanyo Engineering & Construction, Inc.....	2,300	13,450

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Sanyo Shokai Ltd.....	3,599	\$ 25,950
Sanyo Special Steel Co. Ltd.....	6,500	121,858
Sanyo Trading Co. Ltd.....	4,800	41,591
Sata Construction Co. Ltd.....	3,000	12,233
Sato Foods Co. Ltd.....	300	12,588
Sato Holdings Corp.....	6,600	116,397
Sato Shoji Corp.....	3,600	34,897
Satori Electric Co. Ltd.....	3,200	25,799
Saxa Holdings, Inc.....	1,300	14,698
SB Technology Corp.....	2,100	43,671
SBI Holdings, Inc.....	39,300	1,013,775
* SBI Insurance Group Co. Ltd.....	900	8,543
SBS Holdings, Inc.....	6,000	185,071
# Scala, Inc.....	2,800	16,141
SCREEN Holdings Co. Ltd.....	4,100	411,459
# Scroll Corp.....	9,300	67,047
SCSK Corp.....	17,100	289,357
SEC Carbon Ltd.....	500	22,538
Seed Co. Ltd.....	3,600	16,233
Segue Group Co. Ltd.....	1,800	9,256
Seibu Electric & Machinery Co. Ltd.....	1,200	14,774
* Seibu Holdings, Inc.....	31,700	310,996
Seika Corp.....	2,100	28,369
Seikagaku Corp.....	8,300	67,944
Seikitokyu Kogyo Co. Ltd.....	9,100	64,506
Seiko Electric Co. Ltd.....	700	6,168
Seiko Epson Corp.....	51,000	794,401
Seiko Holdings Corp.....	7,499	140,224
Seiko PMC Corp.....	3,600	20,667
# Seikoh Giken Co. Ltd.....	1,000	14,520
Seino Holdings Co. Ltd.....	32,500	322,447
Seiren Co. Ltd.....	7,900	149,363
Sekisui Chemical Co. Ltd.....	36,300	634,669
# Sekisui House Ltd.....	58,000	1,175,089
Sekisui Jushi Corp.....	5,900	104,235
Sekisui Kasei Co. Ltd.....	7,400	29,885
# SEMITEC Corp.....	300	26,943
Senko Group Holdings Co. Ltd.....	36,100	289,881
Senshu Electric Co. Ltd.....	2,500	133,285
Senshu Ikeda Holdings, Inc.....	61,400	97,096
Senshukai Co. Ltd.....	8,300	27,000
Septeni Holdings Co. Ltd.....	16,900	61,895
SERAKU Co. Ltd.....	600	6,236
Seria Co. Ltd.....	9,800	246,619
Seven & I Holdings Co. Ltd.....	74,100	3,768,625
Seven Bank Ltd.....	146,500	309,616
SG Holdings Co. Ltd.....	28,800	611,374
Sharp Corp.....	22,000	244,554
Shibaura Electronics Co. Ltd.....	2,300	134,231
Shibaura Machine Co. Ltd.....	3,900	112,301
Shibaura Mechatronics Corp.....	1,200	89,116
Shibusawa Warehouse Co. Ltd.....	2,600	48,452
Shibuya Corp.....	3,900	86,469
* Shidax Corp.....	6,100	22,539
* SHIFT, Inc.....	900	149,536
Shiga Bank Ltd.....	10,700	208,473
Shikibo Ltd.....	2,900	23,148
Shikoku Bank Ltd.....	9,300	64,482
Shikoku Chemicals Corp.....	11,400	141,895

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	17,300	\$ 120,260
	7,600	114,965
	4,100	375,134
	2,600	583,029
	3,400	48,348
	54,500	362,884
	2,400	21,449
	2,800	49,902
	5,300	56,672
	1,600	53,016
*	2,200	64,828
	15,900	2,660,218
	10,400	99,659
	700	12,244
	600	16,644
	8,000	368,146
	9,800	76,510
	15,800	121,376
	8,500	55,574
	3,800	13,812
#	1,400	13,237
	7,200	61,589
	1,400	43,302
	2,600	45,777
	1,900	13,698
	15,000	336,673
#	3,200	14,636
	78,900	619,954
	14,300	124,837
	3,300	144,508
#*	3,000	11,077
	4,800	184,822
	2,200	76,069
	2,600	40,671
	46,000	955,593
	4,700	110,085
	700	9,202
	700	9,640
	2,600	49,616
	7,900	90,056
*	800	7,274
	2,400	63,305
	6,900	72,707
	4,500	71,588
	10,000	60,241
	200	65,887
	2,100	17,181
	38,100	143,397
	40,200	525,254
*	1,200	18,634
	900	501,985
	1,100	20,572
	11,100	305,168
#	5,000	102,064
	8,200	16,072
	4,200	30,607
	13,900	96,946
	3,800	43,450
	110,300	1,382,706

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	158,800	\$7,034,767
	1,300	41,313
	600	30,552
	11,900	431,584
	2,200	31,175
	12,000	110,369
	2,100	23,395
	4,200	15,060
	27,500	1,286,820
	67,900	7,595,869
*	11,500	211,757
	2,900	21,095
	4,390	33,413
	24,200	55,033
	2,200	24,882
	13,400	122,168
	800	10,086
	2,900	142,210
	2,600	64,524
*	900	34,902
	2,000	26,283
	4,900	63,978
	23,000	537,610
	3,200	38,706
	8,300	105,259
	10,500	228,611
	4,200	74,102
#	2,700	17,848
	2,900	63,333
	2,300	36,331
	1,700	66,188
	3,800	71,262
	73,300	1,334,159
	400	27,733
	6,000	351,988
	2,600	49,172
	33,600	619,452
	8,500	74,634
	1,500	24,380
	4,100	74,735
	81,700	1,083,219
	31,700	558,097
	23,300	611,915
	24,900	1,150,123
	55,620	210,167
#	11,351	81,614
	49,800	1,793,843
	29,700	1,027,061
*	600	9,612
	24,000	742,564
	10,700	54,733
	44,625	464,357
	2,800	75,080
	14,500	260,393
	9,900	89,860
	3,600	17,890
	15,300	385,283
	23,700	910,049
	3,300	37,768

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#*	SuRaLa Net Co. Ltd.....	700	\$ 7,864
	Suruga Bank Ltd.....	39,300	169,516
	Suzuken Co. Ltd.....	12,150	360,617
	Suzuki Co. Ltd.....	4,100	30,794
	Suzuki Motor Corp.....	13,300	566,236
	SWCC Showa Holdings Co. Ltd.....	5,900	92,805
	Sysmex Corp.....	7,900	752,008
	System D, Inc.....	1,300	13,146
	System Information Co. Ltd.....	4,200	33,314
	System Research Co. Ltd.....	1,200	18,331
	System Support, Inc.....	900	7,510
#	Systems Engineering Consultants Co. Ltd.....	500	9,445
	Systema Corp.....	61,200	188,428
	Syuppin Co. Ltd.....	3,700	34,198
	T Hasegawa Co. Ltd.....	6,900	151,412
	T RAD Co. Ltd.....	1,500	35,054
	T&D Holdings, Inc.....	44,300	654,679
	T&K Toka Co. Ltd.....	6,000	41,689
	Tachibana Eletech Co. Ltd.....	4,880	66,305
	Tachikawa Corp.....	2,800	25,997
	Tachi-S Co. Ltd.....	7,100	74,142
	Tadano Ltd.....	26,800	234,411
	Taihei Dengyo Kaisha Ltd.....	4,800	113,611
	Taiheiyō Kouhatsu, Inc.....	2,400	13,487
	Taiho Kogyo Co. Ltd.....	4,700	32,633
	Taikisha Ltd.....	6,100	152,542
	Taiko Bank Ltd.....	1,900	23,047
#*	Taiko Pharmaceutical Co. Ltd.....	5,000	26,264
	Taisei Corp.....	19,100	626,118
	Taisei Lamick Co. Ltd.....	1,500	35,629
	Taisei Oncho Co. Ltd.....	1,100	18,249
	Taisho Pharmaceutical Holdings Co. Ltd.....	7,050	346,241
	Taiyo Holdings Co. Ltd.....	8,400	247,822
	Taiyo Yuden Co. Ltd.....	13,500	655,711
#	Takachiho Koheki Co. Ltd.....	1,900	25,676
	Takamatsu Construction Group Co. Ltd.....	4,400	76,241
	Takamatsu Machinery Co. Ltd.....	900	5,654
	Takamiya Co. Ltd.....	4,700	16,600
	Takano Co. Ltd.....	2,300	13,158
	Takaoka Toko Co. Ltd.....	3,000	36,862
#	Takara & Co. Ltd.....	3,000	47,241
	Takara Leben Co. Ltd.....	27,900	76,025
	Takara Standard Co. Ltd.....	9,200	109,530
	Takasago International Corp.....	4,200	102,983
	Takasago Thermal Engineering Co. Ltd.....	9,400	157,156
	Takashima & Co. Ltd.....	600	12,519
	Takashimaya Co. Ltd.....	39,500	375,110
	Takasho Co. Ltd.....	1,100	6,227
*	Take & Give Needs Co. Ltd.....	1,700	14,510
	TAKEBISHI Corp.....	2,200	27,723
	Takemoto Yohki Co. Ltd.....	2,500	16,367
	Takeuchi Manufacturing Co. Ltd.....	8,900	222,452
	Takihyo Co. Ltd.....	1,600	19,554
#	Takisawa Machine Tool Co. Ltd.....	1,800	18,606
	Takuma Co. Ltd.....	8,100	103,587
	Tama Home Co. Ltd.....	4,700	95,766
	Tamagawa Holdings Co. Ltd.....	1,700	12,648
	Tamron Co. Ltd.....	4,300	93,733
	Tamura Corp.....	18,000	102,298

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,100	\$ 8,577
#	9,100	57,126
	10,600	42,233
	4,200	48,287
	6,200	21,721
	9,000	134,599
	2,800	25,662
	77,000	2,780,846
	1,600	6,063
	7,500	106,781
	1,500	15,803
#	4,200	25,373
	900	12,498
	1,600	12,425
	2,600	27,722
	700	6,253
	17,400	445,129
#	1,700	7,112
	2,400	27,591
#	4,600	80,195
	1,600	18,652
	3,300	51,975
#	400	14,944
	4,400	96,062
	2,100	6,676
	800	7,416
	2,300	7,202
	13,700	500,102
#	700	11,912
	5,300	76,894
	14,000	349,814
	3,500	13,278
	21,000	552,314
	4,800	126,135
	6,200	43,197
#	4,100	86,729
	1,500	65,233
	32,400	319,519
	500	11,797
	1,000	7,457
	5,970	54,399
	9,700	227,205
	12,700	79,067
	13,600	165,268
	29,200	56,694
	49,600	320,426
*	700	20,776
	800	60,625
	700	103,921
	1,900	14,377
	2,000	55,439
	1,000	15,116
	57,400	106,775
	2,200	85,223
#*	2,500	23,520
	6,800	185,849
	13,300	207,959
	6,500	50,574
	3,500	72,669

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#	Tohoku Bank Ltd.....	1,800	\$ 15,909
	Tohoku Steel Co. Ltd.....	900	13,675
	Tohokushinsha Film Corp.....	5,700	31,316
	Tokai Carbon Co. Ltd.....	44,400	460,502
	Tokai Corp.....	4,900	76,990
	TOKAI Holdings Corp.....	28,600	219,141
	Tokai Lease Co. Ltd.....	1,100	15,200
	Tokai Rika Co. Ltd.....	15,300	199,320
	Tokai Tokyo Financial Holdings, Inc.....	55,700	196,068
	Token Corp.....	1,910	154,714
	Tokio Marine Holdings, Inc.....	29,200	1,742,471
	Tokushu Tokai Paper Co. Ltd.....	2,300	82,897
*	Tokyo Base Co. Ltd.....	1,800	7,113
	Tokyo Century Corp.....	7,800	384,925
	Tokyo Electron Device Ltd.....	1,800	86,757
	Tokyo Electron Ltd.....	6,000	2,934,798
	Tokyo Energy & Systems, Inc.....	7,100	57,781
	Tokyo Gas Co. Ltd.....	20,600	415,950
	Tokyo Individualized Educational Institute, Inc.....	7,600	39,600
	Tokyo Keiki, Inc.....	2,000	17,636
	Tokyo Kiraboshi Financial Group, Inc.....	7,022	96,239
	Tokyo Ohka Kogyo Co. Ltd.....	3,000	177,710
	Tokyo Printing Ink Manufacturing Co. Ltd.....	300	6,004
#	Tokyo Rakutenchi Co. Ltd.....	900	30,126
	Tokyo Sangyo Co. Ltd.....	6,600	41,493
	Tokyo Seimitsu Co. Ltd.....	8,700	369,022
	Tokyo Steel Manufacturing Co. Ltd.....	23,900	228,821
	Tokyo Tatemono Co. Ltd.....	41,200	614,145
*	Tokyo Theatres Co., Inc.....	1,900	20,240
	Tokyu Construction Co. Ltd.....	28,040	172,132
	Tokyu Corp.....	24,800	329,538
	Tokyu Fudosan Holdings Corp.....	135,243	740,885
	Tokyu Recreation Co. Ltd.....	600	25,221
	Toli Corp.....	10,700	20,078
	Tomato Bank Ltd.....	2,600	24,061
	Tomoe Corp.....	5,400	23,150
	Tomoe Engineering Co. Ltd.....	2,000	37,144
*	Tomoe-gawa Co. Ltd.....	1,200	8,587
	Tomoku Co. Ltd.....	3,500	53,059
	TOMONY Holdings, Inc.....	38,500	109,176
	Tomy Co. Ltd.....	26,400	257,733
	Tonami Holdings Co. Ltd.....	1,300	42,292
	Topcon Corp.....	24,400	331,173
	Toppan, Inc.....	23,300	443,213
	Topre Corp.....	11,400	119,040
	Toray Industries, Inc.....	152,700	965,035
	Torex Semiconductor Ltd.....	1,600	37,486
	Toridoll Holdings Corp.....	11,600	233,563
#	Torigoe Co. Ltd.....	4,100	23,305
	Torii Pharmaceutical Co. Ltd.....	3,700	92,008
	Torishima Pump Manufacturing Co. Ltd.....	4,500	36,333
	Tosei Corp.....	8,900	81,485
	Toshiba Corp.....	8,600	356,126
	Toshiba TEC Corp.....	7,600	286,362
	Tosoh Corp.....	51,700	808,924
	Totech Corp.....	2,100	44,560
	Totetsu Kogyo Co. Ltd.....	8,100	172,853
	TOTO Ltd.....	10,499	451,882
	Totoku Electric Co. Ltd.....	500	12,438

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,400	\$ 24,658
	700	28,750
	10,200	26,705
	9,200	42,391
	5,200	117,610
	8,100	198,673
	24,800	123,624
	5,600	51,098
	1,200	10,298
#*	7,500	43,212
	1,400	149,499
	10,400	172,590
	2,200	47,933
#	6,300	17,286
	4,900	24,815
	14,000	18,493
	25,200	306,957
	15,800	647,370
	3,500	89,994
	28,500	402,967
#	1,500	18,695
	28,900	325,242
	14,400	302,646
	16,900	299,560
	5,600	436,848
	6,600	83,629
	5,540	19,419
	2,400	170,415
	2,000	7,312
	3,200	31,281
	6,900	175,855
	8,680	109,545
*	11,100	588,884
	2,700	73,058
	2,000	13,836
	7,400	157,486
	23,800	313,600
*	13,100	35,904
	14,500	179,674
	7,100	198,835
	1,200	44,882
*	1,200	6,098
#	10,600	123,038
#*	5,000	11,945
	6,600	62,883
#	28,700	46,963
	11,400	323,334
	1,800	144,980
	4,800	71,263
	1,500	23,569
	1,700	24,600
	6,600	85,839
	2,500	43,237
	1,200	6,600
	5,500	14,551
*	10,100	232,499
	1,100	21,031
	2,300	91,068
	400	4,967

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	400	\$ 12,907
	5,500	279,849
	10,700	413,485
	1,300	38,412
	1,200	38,891
	11,700	81,846
#	19,400	176,885
	2,400	40,195
*	18,800	50,514
#	3,800	29,996
	400	8,308
	3,300	8,368
	2,700	56,802
	1,200	15,198
	17,000	264,187
	21,300	347,631
	6,000	171,928
*	3,700	34,983
	2,900	88,309
	12,400	238,355
	4,800	106,776
	1,400	29,452
	3,400	104,830
	1,100	12,347
#	4,000	27,145
#	6,200	52,663
	700	4,215
	2,060	53,785
*	1,200	10,406
	1,100	7,973
*	500	18,089
	11,600	78,443
	25,500	99,005
	11,300	207,303
	38,100	276,749
	3,700	54,018
*	4,500	11,689
	11,200	98,823
	3,800	64,520
	2,000	18,282
	3,100	34,357
#	3,400	19,936
	1,900	44,765
	500	11,098
	900	61,358
	2,000	21,203
	8,060	217,683
	2,900	10,880
	5,057	151,946
	3,100	33,377
	1,900	16,266
#	1,900	16,477
#	3,100	136,902
*	5,800	58,248
	2,600	52,520
	1,100	13,442
	1,700	24,563
*	800	16,273
	6,300	49,380

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
YAC Holdings Co. Ltd.....	1,700	\$ 16,784
Yachiyo Industry Co. Ltd.....	1,500	7,450
Yagi & Co. Ltd.....	800	9,370
Yahagi Construction Co. Ltd.....	6,700	44,612
Yaizu Suisankagaku Industry Co. Ltd.....	1,700	13,597
Yakult Honsha Co. Ltd.....	4,600	233,227
YAKUODO Holdings Co. Ltd.....	3,000	60,834
YAMABIKO Corp.....	11,400	103,968
YAMADA Consulting Group Co. Ltd.....	2,400	22,890
Yamada Holdings Co. Ltd.....	153,600	518,379
Yamagata Bank Ltd.....	7,399	61,346
Yamaguchi Financial Group, Inc.....	54,000	335,069
Yamaha Corp.....	4,500	204,998
Yamaha Motor Co. Ltd.....	46,500	1,107,328
Yamaichi Electronics Co. Ltd.....	5,300	95,846
# YA-MAN Ltd.....	7,400	58,680
Yamanashi Chuo Bank Ltd.....	7,300	59,409
Yamatane Corp.....	2,600	36,712
Yamato Corp.....	4,700	28,591
Yamato Holdings Co. Ltd.....	46,100	981,664
Yamato International, Inc.....	3,200	8,028
Yamato Kogyo Co. Ltd.....	11,100	341,533
# Yamaura Corp.....	2,200	18,676
Yamazaki Baking Co. Ltd.....	27,100	387,472
Yamazawa Co. Ltd.....	900	12,609
Yamazzen Corp.....	15,300	133,107
Yaoko Co. Ltd.....	4,000	231,259
Yashima Denki Co. Ltd.....	4,900	40,691
Yaskawa Electric Corp.....	13,000	544,315
Yasuda Logistics Corp.....	4,800	40,177
Yasunaga Corp.....	2,300	17,329
YE DIGITAL Corp.....	2,200	8,168
Yellow Hat Ltd.....	8,100	112,306
Yodogawa Steel Works Ltd.....	5,700	121,437
Yokogawa Bridge Holdings Corp.....	11,400	212,953
Yokogawa Electric Corp.....	16,300	267,083
Yokohama Rubber Co. Ltd.....	36,400	530,661
Yokorei Co. Ltd.....	12,100	89,916
Yokowo Co. Ltd.....	5,400	124,047
Yondenko Corp.....	2,200	31,784
# Yondoshi Holdings, Inc.....	3,700	56,560
Yorozu Corp.....	5,900	49,608
Yoshinoya Holdings Co. Ltd.....	3,400	70,258
Yotai Refractories Co. Ltd.....	4,900	53,305
Yuasa Trading Co. Ltd.....	4,400	111,350
Yuken Kogyo Co. Ltd.....	700	10,498
Yukiguni Maitake Co. Ltd.....	3,400	34,516
Yurtec Corp.....	10,600	63,197
Yushin Precision Equipment Co. Ltd.....	4,600	28,172
Yushiro Chemical Industry Co. Ltd.....	2,000	19,204
Yutaka Giken Co. Ltd.....	200	3,116
Z Holdings Corp.....	34,000	172,675
Zaoh Co. Ltd.....	800	12,827
Zenitaka Corp.....	600	20,877
Zenkoku Hoshō Co. Ltd.....	11,400	510,243
Zenrin Co. Ltd.....	6,800	57,107
Zensho Holdings Co. Ltd.....	11,500	276,879
Zeon Corp.....	32,100	372,490
ZERIA Pharmaceutical Co. Ltd.....	1,600	26,756

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
ZIGExN Co. Ltd.....	8,000	\$ 20,131
ZOZO, Inc.....	12,500	333,093
Zuiko Corp.....	4,100	28,162
TOTAL JAPAN.....		<u>342,725,675</u>
NETHERLANDS — (4.1%)		
Aalberts NV.....	27,975	1,710,115
Ω ABN AMRO Bank NV.....	75,198	1,206,857
* Accell Group NV.....	6,774	440,857
*Ω Adyen NV.....	356	724,423
Aegon NV.....	228,500	1,289,081
# Aegon NV.....	88,095	499,499
* AFC Ajax NV.....	808	13,075
Akzo Nobel NV.....	16,307	1,687,922
*Ω Alfen Beheer BV.....	2,479	184,863
AMG Advanced Metallurgical Group NV.....	6,267	215,681
* Amsterdam Commodities NV.....	4,113	117,922
APERAM SA.....	14,120	795,656
Arcadis NV.....	19,869	869,767
ASM International NV.....	4,037	1,387,034
ASML Holding NV.....	2,461	1,666,822
ASML Holding NV.....	18,502	12,529,480
ASR Nederland NV.....	39,201	1,822,674
*Ω Basic-Fit NV.....	7,770	370,686
BE Semiconductor Industries NV.....	19,648	1,647,452
#* Beter Bed Holding NV.....	3,857	20,850
Boskalis Westminster.....	22,634	640,766
Brunel International NV.....	4,547	55,873
Coca-Cola Europacific Partners PLC.....	18,386	1,056,810
Corbion NV.....	13,805	576,407
Ω Flow Traders.....	13,664	529,962
ForFarmers NV.....	11,164	50,783
* Fugro NV.....	22,130	176,961
Heijmans NV.....	6,950	111,967
* Hunter Douglas NV.....	1,198	232,741
IMCD NV.....	10,960	1,885,338
ING Groep NV.....	157,316	2,326,562
*Ω Intertrust NV.....	22,243	483,529
JDE Peet's NV.....	5,103	152,805
Kendrion NV.....	4,341	100,315
Koninklijke Ahold Delhaize NV.....	110,783	3,592,085
* Koninklijke BAM Groep NV.....	84,466	282,029
Koninklijke DSM NV.....	7,310	1,370,336
Koninklijke KPN NV.....	910,562	3,003,495
Koninklijke Philips NV.....	16,910	562,482
Koninklijke Philips NV.....	29,550	983,438
Koninklijke Vopak NV.....	15,376	527,564
Nedap NV.....	1,644	114,569
# NN Group NV.....	26,989	1,510,362
Ordina NV.....	25,878	129,681
PostNL NV.....	96,378	412,856
Prosus NV.....	18,826	1,566,245
Randstad NV.....	27,858	1,812,265
SIF Holding NV.....	1,299	15,610
Ω Signify NV.....	41,372	2,191,430
* Sligro Food Group NV.....	7,241	184,722
Stellantis NV.....	198,733	3,837,579
TKH Group NV.....	11,860	684,369
* TomTom NV.....	17,116	163,570

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
Universal Music Group NV.....	19,067	\$ 470,748
Van Lanschot Kempen NV.....	4,552	114,670
Wolters Kluwer NV.....	40,478	4,119,793
TOTAL NETHERLANDS.....		<u>65,231,433</u>
NEW ZEALAND — (0.4%)		
* a2 Milk Co. Ltd.....	48,269	177,992
* Air New Zealand Ltd.....	138,208	131,099
Arvida Group Ltd.....	139,054	155,615
* Auckland International Airport Ltd.....	46,633	221,361
Briscoe Group Ltd.....	7,212	28,211
Chorus Ltd.....	108,198	495,458
Comvita Ltd.....	3,438	7,631
Contact Energy Ltd.....	29,351	152,148
EBOS Group Ltd.....	11,603	298,286
#* Eroad Ltd.....	3,923	11,864
Fisher & Paykel Healthcare Corp. Ltd.....	20,509	377,335
Fletcher Building Ltd.....	83,592	355,523
Fonterra Co-operative Group Ltd.....	11,157	25,786
Freightways Ltd.....	28,554	227,369
#* Gentrack Group Ltd.....	5,468	6,501
Hallenstein Glasson Holdings Ltd.....	9,781	40,199
Heartland Group Holdings Ltd.....	110,310	171,769
Infratil Ltd.....	80,761	403,047
Investore Property Ltd.....	32,045	38,470
Kathmandu Holdings Ltd.....	154,764	143,158
Mainfreight Ltd.....	9,163	505,633
Mercury NZ Ltd.....	20,186	74,214
Meridian Energy Ltd.....	29,394	84,730
# Napier Port Holdings Ltd.....	14,915	29,543
#* NEW Zealand King Salmon Investments Ltd.....	12,378	9,873
* New Zealand Refining Co. Ltd.....	52,639	32,979
NZME Ltd.....	18,597	15,572
# NZX Ltd.....	74,859	86,886
Oceania Healthcare Ltd.....	137,453	107,169
* Pacific Edge Ltd.....	28,042	20,034
PGG Wrightson Ltd.....	9,143	32,395
Port of Tauranga Ltd.....	20,843	88,566
Pushpay Holdings Ltd.....	87,615	62,865
* Rakon Ltd.....	16,169	19,763
* Restaurant Brands New Zealand Ltd.....	7,836	74,806
# Ryman Healthcare Ltd.....	13,888	90,811
#* Sanford Ltd.....	19,210	58,170
Scales Corp. Ltd.....	27,860	88,321
* Serko Ltd.....	6,176	21,542
Skellerup Holdings Ltd.....	28,994	112,661
* SKY Network Television Ltd.....	33,017	52,498
Spark New Zealand Ltd.....	107,912	308,427
Summerset Group Holdings Ltd.....	49,434	398,451
* Synlait Milk Ltd.....	11,444	23,806
* Tourism Holdings Ltd.....	42,059	75,561
TOWER Ltd.....	132,447	59,264
# Trustpower Ltd.....	7,314	33,926
# Turners Automotive Group Ltd.....	11,796	32,855
Vector Ltd.....	17,959	45,967
* Vista Group International Ltd.....	27,115	37,317
Warehouse Group Ltd.....	33,331	65,753

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
Z Energy Ltd.....	111,113	\$ 259,886
TOTAL NEW ZEALAND.....		<u>6,479,066</u>
NORWAY — (0.8%)		
# 2020 Bulkers Ltd.....	1,652	20,166
ABG Sundal Collier Holding ASA.....	85,449	82,780
* Adevinta ASA.....	5,271	55,300
AF Gruppen ASA.....	6,191	132,966
* Akastor ASA.....	34,023	22,470
Aker ASA, Class A.....	391	33,448
Aker BP ASA.....	4,418	153,080
* Aker Solutions ASA.....	58,187	152,200
AKVA Group ASA.....	848	8,518
* ArcticZymes Technologies ASA.....	5,679	56,463
Atea ASA.....	17,327	293,445
#* Atlantic Sapphire ASA.....	2,420	10,046
Austevoll Seafood ASA.....	16,620	220,115
#* Axactor SE.....	31,466	20,853
B2Holding ASA.....	87,665	94,934
Bakkafrost P/F.....	2,177	150,079
Bonheur ASA.....	5,678	198,790
Borregaard ASA.....	24,156	568,154
Bouvet ASA.....	13,022	100,303
*Ω Crayon Group Holding ASA.....	7,534	145,631
DNB Bank ASA.....	46,044	1,095,856
Ω Elkem ASA.....	73,820	269,253
Ω Europris ASA.....	35,896	268,112
Ω Fjordkraft Holding ASA.....	5,255	22,407
FLEX LNG Ltd.....	9,540	188,495
Gjensidige Forsikring ASA.....	8,706	212,657
Golden Ocean Group Ltd.....	32,091	292,376
#* Grieg Seafood ASA.....	8,136	84,116
* Hexagon Composites ASA.....	16,951	52,265
Hunter Group ASA.....	35,710	10,720
Ω Kid ASA.....	6,349	72,110
Kitron ASA.....	26,825	68,622
Komplett Bank ASA.....	21,137	15,853
#* Kongsberg Automotive ASA.....	228,468	71,940
Leroy Seafood Group ASA.....	23,542	196,236
Medistim ASA.....	1,671	57,410
Mowi ASA.....	19,338	474,633
* MPC Container Ships AS.....	50,694	172,118
#Ω Multiconsult ASA.....	3,394	54,437
* Nekkar ASA.....	20,415	22,784
#* NEL ASA.....	38,804	52,686
#* Nordic Nanovector ASA.....	4,484	6,888
* Nordic Semiconductor ASA.....	8,385	248,447
Norsk Hydro ASA.....	88,459	679,835
*Ω Norske Skog ASA.....	13,281	70,850
Norway Royal Salmon ASA.....	1,219	26,502
* Norwegian Energy Co. ASA.....	4,150	75,406
* NRC Group ASA.....	12,819	33,320
* Odfjell Drilling Ltd.....	26,164	61,637
Olav Thon Eiendomsselskap ASA.....	2,062	44,869
Orkla ASA.....	22,876	218,612
* Otello Corp. ASA.....	79	238
Pareto Bank ASA.....	9,248	65,896
* PGS ASA.....	113,148	20,917
* PhotoCure ASA.....	1,701	18,099

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
	43,600	\$ 161,547
*	23,200	59,528
*	37,000	8,918
	71,400	49,508
	135,500	46,752
	104,700	33,458
	81,300	13,257
	32,900	172,823
	304,700	307,665
*	312,900	58,195
	79,800	28,104
	40,600	108,617
	26,300	6,129
	78,359	2,058,246
	107,848	30,485
	70,200	38,072
*††	982,352	5,890
#*††	190,010	290
	39,600	32,293
	102,800	126,097
	42,400	20,935
	43,400	44,994
	85,400	70,321
	61,500	75,323
	102,100	20,443
*	52,000	4,967
	12,400	10,687
	1,642,000	300,032
	8,900	139,229
	70,700	78,150
*	43,213	7,368
	88,400	26,222
	30,300	261,095
	39,400	81,824
	84,400	45,736
	76,800	46,326
	79,500	143,186
	45,300	245,341
	29,489	22,554
	49,200	69,109
	22,900	12,891
	1,405,000	331,871
*††	78,700	2,435
	26,600	123,520
*	119,900	27,978
	19,500	9,957
	182,930	83,602
*	16,400	0
	109,700	462,518
	11,600	6,582
	38,300	9,655
*	25,100	54,524
	98,700	55,050
	10,500	25,798
#*††	218,800	5,831
*	203,400	7,880
	185,300	133,270
#*	2,736,300	57,201
	82,785	103,441

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
Oversea-Chinese Banking Corp. Ltd.....	130,749	\$ 1,217,046
Oxley Holdings Ltd.....	203,909	27,338
Pan-United Corp. Ltd.....	47,875	12,166
Propnex Ltd.....	7,500	8,975
Q&M Dental Group Singapore Ltd.....	53,640	22,650
QAF Ltd.....	44,382	29,104
* Raffles Education Corp. Ltd.....	133,900	6,756
Riverstone Holdings Ltd.....	83,200	43,462
* Roxy-Pacific Holdings Ltd.....	25,150	8,920
* SATS Ltd.....	14,800	43,044
SBS Transit Ltd.....	11,800	25,466
* Sembcorp Marine Ltd.....	332,800	20,301
Sheng Siong Group Ltd.....	118,500	130,952
* SIA Engineering Co. Ltd.....	20,500	32,637
SIIC Environment Holdings Ltd.....	305,800	54,436
Sinarmas Land Ltd.....	175,900	33,201
Sing Holdings Ltd.....	67,700	18,809
* Singapore Airlines Ltd.....	47,000	175,315
Singapore Exchange Ltd.....	55,400	383,466
Singapore Land Group Ltd.....	18,100	34,926
Singapore Post Ltd.....	342,600	161,667
Singapore Press Holdings Ltd.....	281,100	484,884
Singapore Telecommunications Ltd.....	75,400	137,168
Stamford Land Corp. Ltd.....	122,800	32,864
StarHub Ltd.....	110,600	105,755
Straits Trading Co. Ltd.....	28,000	65,053
*†† Swiber Holdings Ltd.....	23,999	362
Tuan Sing Holdings Ltd.....	136,437	44,975
UMS Holdings Ltd.....	110,843	99,520
United Overseas Bank Ltd.....	59,270	1,324,605
UOB-Kay Hian Holdings Ltd.....	71,197	85,349
UOL Group Ltd.....	45,851	248,649
Valuetronics Holdings Ltd.....	117,650	45,849
Venture Corp. Ltd.....	40,700	533,241
Vicom Ltd.....	10,800	16,251
Wee Hur Holdings Ltd.....	81,000	11,729
Wing Tai Holdings Ltd.....	114,900	150,250
Yangzijiang Shipbuilding Holdings Ltd.....	579,300	555,810
TOTAL SINGAPORE.....		13,415,689
SPAIN — (2.5%)		
Acciona SA.....	6,672	1,162,162
Acerinox SA.....	41,065	523,301
# ACS Actividades de Construccion y Servicios SA.....	46,477	1,173,386
Ω Aedas Homes SA.....	2,448	66,661
*Ω Aena SME SA.....	1,403	226,700
Alantra Partners SA.....	3,441	59,107
Almirall SA.....	4,498	57,895
* Amadeus IT Group SA.....	6,481	445,635
* Amper SA.....	166,633	36,328
Applus Services SA.....	41,191	362,973
Atresmedia Corp. de Medios de Comunicacion SA.....	26,412	102,711
Azkoyen SA.....	1,900	11,023
Banco Bilbao Vizcaya Argentaria SA.....	400,612	2,557,759
Banco Bilbao Vizcaya Argentaria SA, Sponsored ADR.....	2,264	14,444
* Banco de Sabadell SA.....	1,561,413	1,214,394
Banco Santander SA.....	1,072,707	3,761,556
Bankinter SA.....	130,372	764,529
CaixaBank SA.....	445,766	1,434,199

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SPAIN — (Continued)			
Ω	Cellnex Telecom SA.....	8,451	\$ 383,216
	CIE Automotive SA.....	10,325	299,911
	Construcciones y Auxiliar de Ferrocarriles SA.....	5,408	214,026
	Ebro Foods SA.....	15,660	290,201
*	eDreams ODIGEO SA.....	7,637	67,098
	Elecnor SA.....	9,837	110,440
#	Enagas SA.....	65,059	1,406,709
*	Ence Energia y Celulosa SA.....	24,877	66,743
	Endesa SA.....	32,513	727,920
*	Ercros SA.....	32,968	108,578
	Faes Farma SA.....	102,100	393,571
	Ferrovial SA.....	24,534	681,765
	Fluidra SA.....	10,996	350,136
	Fomento de Construcciones y Contratas SA.....	17,198	207,210
Ω	Gestamp Automocion SA.....	49,617	223,531
Ω	Global Dominion Access SA.....	32,538	160,722
	Grifols SA.....	39,376	694,369
	Grupo Catalana Occidente SA.....	8,262	278,643
#	Grupo Empresarial San Jose SA.....	5,655	30,312
*	Grupo Ezentis SA.....	9,294	1,910
	Iberdrola SA.....	416,345	4,773,421
	Iberdrola SA.....	6,939	79,204
	Iberpapel Gestion SA.....	1,805	35,805
*	Indra Sistemas SA.....	41,709	424,982
	Industria de Diseno Textil SA.....	49,633	1,505,339
	Linea Directa Aseguradora SA Cia de Seguros y Reaseguros.....	150,679	270,484
	Mapfre SA.....	288,404	626,353
*	Mediaset Espana Comunicacion SA.....	58,553	274,173
*	Melia Hotels International SA.....	28,859	218,699
Ω	Metrovacesa SA.....	7,538	55,781
Ω	Neinor Homes SA.....	3,262	39,711
*	Obrascon Huarte Lain SA.....	37,163	36,293
	Pharma Mar SA.....	1,866	117,454
	Prim SA.....	748	12,235
*	Promotora de Informaciones SA, Class A.....	63,603	44,450
Ω	Prosegur Cash SA.....	38,315	28,107
	Prosegur Cia de Seguridad SA.....	67,550	168,284
*	Realia Business SA.....	45,114	40,603
	Red Electrica Corp. SA.....	42,373	854,164
	Repsol SA.....	203,917	2,591,296
	Sacyr SA.....	114,539	286,328
*	Solaria Energia y Medio Ambiente SA.....	11,401	199,229
*Ω	Talgo SA.....	3,146	16,745
*	Tecnicas Reunidas SA.....	2,606	23,367
	Telefonica SA, Sponsored ADR.....	2,592	11,975
#	Telefonica SA.....	982,279	4,578,961
Ω	Unicaja Banco SA.....	437,261	448,228
	Vidrala SA.....	5,198	441,638
	Viscofan SA.....	10,667	646,825
*	Vocento SA.....	7,738	8,073
	Zardoya Otis SA.....	25,889	205,293
TOTAL SPAIN.....			<u>39,735,274</u>
SWEDEN — (3.9%)			
	AAK AB.....	14,484	271,305
Ω	AcadeMedia AB.....	26,351	152,978
	AddLife AB, Class B.....	15,881	456,911
	AddNode Group AB.....	4,243	164,326
	AddTech AB, Class B.....	39,452	729,817

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	16,575	\$ 371,749
	6,545	221,098
Ω	8,324	95,255
	4,954	104,307
Ω	16,818	93,770
*	11,599	43,691
*	1,393	45,266
*	7,144	36,619
	44,131	441,042
	20,019	548,162
	28,314	1,675,793
	16,150	825,956
	5,609	121,402
*Ω	23,033	81,178
	15,409	487,518
	9,517	242,431
	8,702	221,135
*	6,458	43,133
#	26,757	467,016
	6,396	91,421
	1,035	20,379
*	9,693	92,912
	24,321	365,010
	38,846	617,651
	3,627	197,194
	9,944	203,044
	2,078	10,084
	56,696	2,295,765
	21,002	181,760
#*Ω	7,069	132,867
	1,384	7,446
Ω	36,372	435,208
	8,811	332,290
#	2,966	30,281
	14,915	514,631
	23,143	182,234
*	5,800	17,105
	11,249	264,956
	14,868	65,863
	3,861	219,165
#*	11,312	66,274
*	8,277	16,027
	2,213	72,224
	9,411	114,056
	60,701	160,648
*	13,334	52,292
	9,782	276,828
Ω	24,001	203,854
#	101,607	291,642
	16,550	184,237
Ω	52,417	580,640
*	5,800	17,618
*	9,006	101,797
#Ω	14,325	147,099
	4,136	59,919
	3,364	59,182
	41,667	866,973
*	32,630	227,865
	28,835	295,103

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
*Ω Eltel AB.....	14,557	\$ 22,826
* Enea AB.....	4,184	109,638
Epiroc AB, Class A.....	19,181	409,306
Epiroc AB, Class B.....	12,568	227,466
Essity AB, Class A.....	1,265	35,376
Essity AB, Class B.....	22,788	642,402
Fabege AB.....	12,630	188,438
Fagerhult AB.....	17,537	109,332
* Fastighets AB Balder, Class B.....	3,930	260,358
Fastighets AB Trianon.....	792	17,521
FastPartner AB, Class A.....	5,997	69,738
FastPartner AB, Class D.....	1,294	11,166
Fenix Outdoor International AG.....	636	80,799
Ferronordic AB.....	1,931	55,505
FormPipe Software AB.....	5,055	21,551
# G5 Entertainment AB.....	987	32,958
GARO AB.....	4,320	80,683
Getinge AB, Class B.....	18,404	719,515
GHP Specialty Care AB.....	3,597	9,345
Granges AB.....	34,122	423,187
H & M Hennes & Mauritz AB, Class B.....	51,253	1,020,491
* Haldex AB.....	12,876	70,488
Heba Fastighets AB, Class B.....	1,986	31,953
Hexagon AB, Class B.....	23,108	311,682
Hexatronic Group AB.....	5,363	217,461
Hexpol AB.....	57,692	688,365
HMS Networks AB.....	4,632	242,251
*Ω Hoist Finance AB.....	27,505	84,483
Holmen AB, Class B.....	8,874	431,007
Hufvudstaden AB, Class A.....	9,746	139,191
* Humana AB.....	10,256	70,772
Husqvarna AB, Class A.....	6,161	86,068
# Husqvarna AB, Class B.....	64,594	898,113
Industrivarden AB, Class A.....	995	31,454
Indutrade AB.....	26,447	657,943
Instalco AB.....	35,030	254,644
* International Petroleum Corp.....	38,876	254,194
Intrum AB.....	14,527	437,343
INVISIO AB.....	1,461	18,785
Inwido AB.....	16,779	293,619
* ITAB Shop Concept AB.....	2,085	2,996
JM AB.....	16,712	632,988
Kabe Group AB, Class B.....	405	11,233
Karnov Group AB.....	5,534	34,584
* Karo Pharma AB.....	9,994	64,139
* K-fast Holding AB.....	4,792	35,958
KNOW IT AB.....	5,488	200,454
Lagercrantz Group AB, Class B.....	43,403	491,259
Lifco AB, Class B.....	14,622	342,743
Lime Technologies AB.....	925	29,175
Lindab International AB.....	19,129	555,339
Loomis AB.....	24,632	632,485
* Maha Energy AB.....	6,393	8,690
* Medcap AB.....	456	7,936
Medicover AB, Class B.....	4,476	132,646
* Medivir AB, Class B.....	18,232	16,035
* Mekonomen AB.....	10,277	151,697
Micro Systemation AB, Class B.....	1,596	8,211
#* Millicom International Cellular SA.....	28,287	755,089

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	5,709	\$ 567,610
	25,722	344,268
*	23,409	165,333
Ω	16,497	337,537
	8,980	69,252
	22,769	376,412
	3,964	79,376
*	3,377	10,486
*	65,449	37,847
	14,821	225,537
	17,880	169,941
	32,265	176,303
*	5,481	212,205
	7,292	151,922
*	3,503	73,365
	6,024	187,479
	31,889	496,410
	7,964	144,315
*	22,489	326,951
	57,999	651,912
	8,730	115,482
	31,342	81,991
	11,826	96,081
	444	17,677
*	3,377	7,408
	62,494	328,046
*	3,756	18,624
#	2,036	30,428
Ω	28,631	117,511
	22,228	26,261
	10,830	316,130
	68,347	412,207
	6,917	22,613
	81,317	2,141,444
	16,388	68,149
#*Ω	23,840	100,583
	24,300	400,264
	79,518	960,438
	4,640	57,343
*	2,408	13,227
*Ω	3,680	37,834
	70,104	906,223
	1,001	13,988
	44,046	1,078,372
	2,490	56,355
	48,214	1,056,953
	4,715	72,601
	5,650	15,731
*	2,863	16,381
*	38,829	229,847
*	75,311	392,491
*	1,311	35,412
	2,328	40,487
	52,853	920,363
	63,208	673,643
#	1,480	17,934
	20,353	286,114
	35,430	693,656
	18,232	173,981

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
		\$
		1,524,924
		76,068
		3,287,264
#		1,354,196
		52,987
		31,019
Ω		572,585
		666,561
		262,638
		62,024
		153,276
		601,585
		3,752,344
		95,958
		315,643
*		4,552
		61,562,834
TOTAL SWEDEN.....		
SWITZERLAND — (5.7%)		
		2,109,292
		1,558,321
#		3,332,022
		915,226
		462,937
*		1,289,315
*		64,144
		336,323
*		309,740
*		96,723
*		155,133
		2,070,410
		101,647
		458,894
		651,620
		191,850
		118,894
		286,514
		378,407
*		192,009
		835,228
		893,244
		252,094
		58,425
		498,119
		74,834
		35,719
		517,562
		38,410
		2,968,297
		65,126
#		1,288,131
		135,600
		135,263
*		96,467
		679,551
#		1,541,221
		378,912
		798,496
		344,704

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
* Dottikon Es Holding AG.....	350	\$ 87,507
EFG International AG.....	26,058	199,587
Emmi AG.....	550	617,287
EMS-Chemie Holding AG.....	243	245,790
Energiedienst Holding AG.....	936	47,247
#* Evolva Holding SA.....	22,215	3,265
* Feintool International Holding AG.....	721	41,841
* Flughafen Zurich AG.....	5,276	976,147
Forbo Holding AG.....	269	519,323
Fundamenta Real Estate AG.....	999	21,133
Ω Galenica AG.....	14,102	995,939
#* GAM Holding AG.....	40,315	57,347
Geberit AG.....	2,995	2,034,893
Georg Fischer AG.....	988	1,444,769
Givaudan SA.....	283	1,172,448
Gurit Holding AG.....	111	172,658
Helvetia Holding AG.....	10,098	1,269,688
Hiag Immobilien Holding AG.....	963	98,366
#* HOCHDORF Holding AG.....	269	11,850
Huber & Suhner AG.....	4,390	399,675
Hypothekbank Lenzburg AG.....	11	50,755
* Implenia AG.....	3,739	91,215
* Ina Invest Holding AG.....	748	15,164
Inficon Holding AG.....	344	420,183
Interroll Holding AG.....	152	643,357
Intershop Holding AG.....	192	126,808
Investis Holding SA.....	821	95,780
IVF Hartmann Holding AG.....	71	9,520
Julius Baer Group Ltd.....	44,640	2,917,210
* Jungfraubahn Holding AG.....	1,269	194,583
Kardex Holding AG.....	3,223	894,621
* Komax Holding AG.....	807	248,918
Kudelski SA.....	5,386	18,635
Kuehne + Nagel International AG.....	4,369	1,233,749
# Landis+Gyr Group AG.....	6,063	399,900
LEM Holding SA.....	86	215,182
Liechtensteinische Landesbank AG.....	3,299	198,921
# Logitech International SA.....	13,221	1,105,007
Luzerner Kantonalbank AG.....	879	398,147
*Ω Medacta Group SA.....	1,385	177,479
*Ω Medartis Holding AG.....	726	99,775
*Ω Medmix AG.....	5,190	224,567
* Meier Tobler Group AG.....	1,442	27,425
Metall Zug AG, Class B.....	57	117,496
* Mikron Holding AG.....	3,174	24,878
Mobilezone Holding AG.....	8,882	138,802
Mobimo Holding AG.....	1,782	583,134
OC Oerlikon Corp. AG.....	54,611	530,245
Orell Fuessli AG.....	122	11,908
Orior AG.....	1,425	133,483
Partners Group Holding AG.....	1,559	2,173,554
Peach Property Group AG.....	388	24,031
Phoenix Mecano AG.....	139	59,779
Plazza AG, Class A.....	201	73,131
PSP Swiss Property AG.....	7,189	871,695
* Rieter Holding AG.....	852	172,227
Romande Energie Holding SA.....	22	30,952
Schaffner Holding AG.....	178	63,508
Schindler Holding AG.....	2,960	742,584

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	283	\$ 375,392
*Ω	1,809	221,797
	4,462	650,997
	486	1,385,864
	60,601	1,407,997
	7,737	2,706,976
	20,021	393,364
	2,548	907,699
	842	406,881
	614	1,017,449
	5,190	496,763
	3,003	876,042
	6,037	338,887
	3,386	2,179,262
	20,850	2,061,574
	26,418	2,878,448
*	45,807	15,698
	5,450	3,115,083
	2,715	461,866
	9,672	1,159,332
	103	11,792
*	707	111,602
*	1,941	138,408
#*	148,325	2,767,311
	4,404	444,793
*	1,458	283,398
	255	14,075
Ω	4,536	1,849,814
	285	136,634
	3,434	199,250
	12,110	2,145,250
*	5,887	6,900
	8,242	683,110
	977	105,490
	3,197	299,668
*	608	75,009
	438	47,945
	23	59,047
	528	98,693
	2,871	262,788
	44	92,778
	29	222,421
	7,207	3,447,167
TOTAL SWITZERLAND.....		<u>89,250,606</u>
UNITED KINGDOM — (11.8%)		
	80,500	1,499,216
	5,275	200,765
	477,928	1,563,008
	18,768	798,029
	15,096	60,163
	18,001	119,774
	9,325	15,475
Ω	163,029	337,331
	47,146	215,000
Ω	13,024	29,308
	71,158	104,161
#*	21,013	5,152
	54,436	990,264

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* AO World PLC.....	25,350	\$ 34,463
Appreciate Group PLC.....	20,690	7,099
* Ascential PLC.....	39,861	190,419
Ashmore Group PLC.....	65,852	252,424
Ashtead Group PLC.....	36,837	2,634,876
* ASOS PLC.....	12,032	360,998
Associated British Foods PLC.....	25,230	665,969
*Ω Aston Martin Lagonda Global Holdings PLC.....	11,643	188,982
Ω Auto Trader Group PLC.....	126,924	1,150,139
Ω Avast PLC.....	94,690	782,889
AVEVA Group PLC.....	6,119	242,813
Aviva PLC.....	339,860	2,006,533
Avon Protection PLC.....	5,053	76,866
B&M European Value Retail SA.....	164,203	1,257,403
Balfour Beatty PLC.....	108,503	371,941
Bank of Georgia Group PLC.....	10,615	210,071
# Barclays PLC, Sponsored ADR.....	180,589	1,966,614
Barclays PLC.....	190,826	511,951
Barratt Developments PLC.....	58,354	485,332
* Beazley PLC.....	96,059	637,755
Begbies Traynor Group PLC.....	16,185	27,035
Bellway PLC.....	24,838	955,744
Berkeley Group Holdings PLC.....	17,449	995,840
Ω Biffa PLC.....	89,535	411,147
Bloomsbury Publishing PLC.....	12,754	65,459
Bodycote PLC.....	45,134	485,382
* Boohoo Group PLC.....	120,777	175,188
Braemar Shipping Services PLC.....	6,415	22,978
Breedon Group PLC.....	51,332	59,148
Brewin Dolphin Holdings PLC.....	71,919	319,327
Britvic PLC.....	66,018	810,222
BT Group PLC.....	1,778,999	4,711,982
Bunzl PLC.....	22,412	839,486
Burberry Group PLC.....	40,265	1,021,480
Burford Capital Ltd.....	28,819	262,766
Bytes Technology Group PLC.....	34,990	219,307
* Capita PLC.....	77,891	33,513
* Capricorn Energy PLC.....	108,255	301,820
* Card Factory PLC.....	111,232	88,177
CareTech Holdings PLC.....	16,883	124,306
* Carnival PLC.....	4,034	74,027
* Cazoo Group Ltd.....	11,966	56,719
Centamin PLC.....	332,631	400,863
Central Asia Metals PLC.....	34,294	103,045
* CentralNic Group PLC.....	10,718	18,391
* Centrica PLC.....	1,637,543	1,610,137
Chesnara PLC.....	26,627	101,470
* Cineworld Group PLC.....	152,705	82,044
* Circassia Group PLC.....	29,532	16,695
Clarkson PLC.....	4,236	188,536
Clipper Logistics PLC.....	18,671	169,614
Close Brothers Group PLC.....	31,400	545,642
CLS Holdings PLC.....	26,474	80,212
Ω CMC Markets PLC.....	29,295	91,259
Coats Group PLC.....	290,877	257,371
Coca-Cola HBC AG.....	15,910	526,949
Compass Group PLC.....	33,044	751,007
Computacenter PLC.....	19,139	689,195
Ω ConvaTec Group PLC.....	173,923	412,915

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Costain Group PLC.....	29,107	\$ 19,173
*Ω Countryside Partnerships PLC.....	82,568	344,353
Cranswick PLC.....	12,056	597,436
Crest Nicholson Holdings PLC.....	69,001	299,947
Croda International PLC.....	9,548	1,031,141
Currys PLC.....	305,610	440,770
CVS Group PLC.....	9,598	254,942
DCC PLC.....	16,786	1,411,426
* De La Rue PLC.....	30,988	49,136
Dechra Pharmaceuticals PLC.....	4,569	256,636
Devro PLC.....	60,589	181,276
DFS Furniture PLC.....	59,849	191,874
* Dignity PLC.....	9,279	82,902
Diploma PLC.....	12,921	484,965
Direct Line Insurance Group PLC.....	248,296	1,023,508
DiscoverIE Group PLC.....	8,879	102,527
Domino's Pizza Group PLC.....	79,866	418,702
dotdigital group PLC.....	39,477	78,520
Drax Group PLC.....	119,759	975,684
DS Smith PLC.....	243,222	1,242,122
Dunelm Group PLC.....	26,462	476,879
Ω DWF Group PLC.....	22,386	35,051
* easyJet PLC.....	43,046	363,674
EKF Diagnostics Holdings PLC.....	36,792	31,185
Electrocomponents PLC.....	102,162	1,546,817
* Elementis PLC.....	121,100	233,675
EMIS Group PLC.....	11,715	207,874
Epwin Group PLC.....	10,580	14,206
* Esken Ltd.....	63,952	10,782
Euromoney Institutional Investor PLC.....	16,204	200,964
Experian PLC.....	58,117	2,427,424
* FD Technologies PLC.....	1,061	23,140
FDM Group Holdings PLC.....	18,226	266,574
Ferguson PLC.....	13,617	2,141,828
Fevertree Drinks PLC.....	9,726	279,623
* Firstgroup PLC.....	112,683	155,187
Ω Forterra PLC.....	60,604	217,125
Foxtons Group PLC.....	38,161	21,305
* Frasers Group PLC.....	52,494	521,444
Fresnillo PLC.....	24,934	211,311
* Frontier Developments PLC.....	1,493	27,794
*Ω Funding Circle Holdings PLC.....	25,584	32,833
Future PLC.....	8,762	373,701
Galliford Try Holdings PLC.....	23,713	56,312
Games Workshop Group PLC.....	7,245	776,792
Gamma Communications PLC.....	10,673	224,508
GB Group PLC.....	4,098	36,590
Gem Diamonds Ltd.....	29,324	19,074
Genuit Group PLC.....	41,592	322,431
Genus PLC.....	3,159	163,065
* Go-Ahead Group PLC.....	16,062	144,084
Gooch & Housego PLC.....	583	7,774
Grafton Group PLC.....	46,179	725,870
Grainger PLC.....	114,457	466,122
* Greencore Group PLC.....	90,910	151,325
Greggs PLC.....	42,344	1,535,701
*Ω Gym Group PLC.....	18,544	61,737
H&T Group PLC.....	5,751	21,767
Halfords Group PLC.....	56,734	250,211

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	17,575	\$ 595,681
	25,710	466,784
	18,284	45,874
	289,506	564,141
	14,231	85,300
	31,554	184,084
*	83,834	173,302
	13,470	51,296
	18,338	371,288
	15,339	215,611
	53,110	698,094
	81,816	114,649
*	25,460	86,477
	75,411	777,291
*Ω	14,765	15,644
	145,114	1,600,960
#	160,754	5,718,020
	41,131	119,590
*	40,610	55,731
Ω	81,101	217,322
	36,520	33,026
	82,150	904,374
	92,056	2,056,791
	11,768	174,089
	120,952	1,379,240
*	210,297	640,229
*	99,345	751,484
	38,980	260,163
*	6,252	416,621
*	4,909	324,352
	35,034	904,782
	63,650	107,762
	12,670	919,468
	185,265	1,066,884
	2,354	5,202
	217,849	286,320
*	652,915	998,730
*	205,365	790,965
	231,809	910,904
*	11,386	58,936
	11,948	46,481
	348,902	894,643
*	5,736	102,156
*	17,436	67,531
*	183,128	551,277
	33,691	889,732
*	59,650	122,104
Ω	9,073	95,995
	110,295	342,175
*Ω	8,420	413,123
*	300,655	349,866
	16,437	337,914
	20,981	240,745
	5,519	187,751
*	51,673	68,607
*	20,775	64,996
	267,575	1,199,901
*	41,997	18,773
	52,020	385,146

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	481,472	\$1,882,535
	3,805	103,192
*	9,330	252,283
	3,835	84,077
	3,112,345	2,159,877
	255,098	698,969
	7,470	731,440
*	75,313	94,955
	22,137	118,253
Ω	23,776	96,122
	552,464	1,616,905
	15,064	25,626
	368,242	961,968
*	447,197	1,323,438
	42,323	402,966
*	51,771	34,652
	28,866	76,215
	4,556	10,355
*	123,965	1,252,077
	464,109	945,397
#	27,103	165,057
	49,515	304,620
	5,324	43,605
	4,800	46,463
	48,319	1,208,902
	115,739	295,770
	106,612	461,315
	10,265	296,590
	11,128	6,721
	3,625	63,750
*	15,378	62,349
	1,424	15,692
*	54,752	28,757
*	162,124	549,808
	6,869	100,515
#	17,478	1,279,215
	200,632	659,433
#	54,098	357,588
	12,542	32,269
	9,984	166,602
	10,478	1,067,558
	84,373	296,854
	20,097	83,125
	16,969	73,498
*	10,882	221,727
*Ω	23,702	92,719
	71,084	528,080
	10,888	322,395
	113,951	899,151
	80,709	19,831
*	13,595	14,709
	73,269	564,343
*	14,605	7,671
	14,868	132,865
	91,863	767,005
#	33,717	286,595
*	410,508	126,045
	34,999	512,821
	38,638	1,258,806

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* Petrofac Ltd.....	47,036	\$ 75,638
#* Petropavlovsk PLC.....	646,808	132,119
Pets at Home Group PLC.....	102,745	594,934
* Pharos Energy PLC.....	70,803	24,348
Phoenix Group Holdings PLC.....	71,902	643,696
* Photo-Me International PLC.....	91,911	92,763
Plus500 Ltd.....	20,999	416,957
Polar Capital Holdings PLC.....	13,522	115,031
Porvair PLC.....	6,060	54,856
* PPHE Hotel Group Ltd.....	483	9,394
Premier Foods PLC.....	291,640	465,350
* Provident Financial PLC.....	51,481	218,320
# Prudential PLC, ADR.....	31,292	1,062,676
* PureTech Health PLC.....	6,920	25,690
PZ Cussons PLC.....	40,997	106,960
Ω Quilter PLC.....	268,422	498,437
Rathbones Group PLC.....	11,520	290,876
* Raven Property Group Ltd.....	60,364	22,841
Reach PLC.....	84,124	296,939
Redde Northgate PLC.....	78,175	407,424
Redrow PLC.....	49,776	419,342
RELX PLC, Sponsored ADR.....	46,174	1,414,299
RELX PLC.....	22,194	680,640
Renew Holdings PLC.....	935	9,141
* Renewi PLC.....	22,215	200,152
Renishaw PLC.....	3,207	198,031
Rentokil Initial PLC.....	226,679	1,587,373
Rhi Magnesita NV.....	3,146	145,089
RHI Magnesita NV.....	7,255	334,634
Ricardo PLC.....	9,374	58,559
Rightmove PLC.....	105,592	930,634
Rio Tinto PLC.....	63,476	4,474,126
# Rio Tinto PLC, Sponsored ADR.....	64,997	4,640,786
Robert Walters PLC.....	12,249	121,460
* Rolls-Royce Holdings PLC.....	541,350	848,555
Rotork PLC.....	125,868	578,505
Royal Mail PLC.....	226,241	1,351,939
RPS Group PLC.....	75,774	114,645
RWS Holdings PLC.....	17,169	116,794
S&U PLC.....	934	33,903
Ω Sabre Insurance Group PLC.....	10,955	33,649
* Saga PLC.....	26,877	104,327
Sage Group PLC.....	80,907	790,621
Savills PLC.....	38,477	701,156
Schroders PLC.....	10,553	483,864
Schroders PLC.....	3,910	113,708
ScS Group PLC.....	2,043	6,049
* Senior PLC.....	97,428	176,363
Severfield PLC.....	56,602	53,886
Severn Trent PLC.....	16,944	657,839
* SIG PLC.....	149,857	83,491
Sirius Real Estate Ltd.....	128,810	225,147
Smart Metering Systems PLC.....	15,309	152,411
# Smith & Nephew PLC, Sponsored ADR.....	8,012	271,286
Smith & Nephew PLC.....	31,617	537,709
Smiths Group PLC.....	58,309	1,229,013
Smiths News PLC.....	21,046	9,987
Softcat PLC.....	20,150	446,477
* SolGold PLC.....	53,128	19,084

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
	8,435	\$ 384,920
	139,589	108,084
	7,791	1,404,372
	119,087	397,696
	200,162	4,306,689
*	78,055	289,607
	54,960	1,134,508
*	106,849	131,973
	214,967	1,565,551
	31,635	200,872
	8,484	27,857
*	18,658	25,966
	5,073	24,158
*	9,884	27,851
	70,622	348,659
	126,718	1,212,089
	2,837	19,056
	353,314	724,844
	6,478	123,360
*	28,817	34,262
	13,879	281,216
	428,627	1,721,654
Ω	38,893	125,226
	62,658	53,674
	124,217	235,479
	51,290	1,040,689
	969	13,804
*	1,896	13,357
	30,164	95,826
*	15,362	52,948
	24,959	126,165
*	9,667	10,976
	109,116	5,607,471
	17,669	903,153
	43,723	630,742
	95,932	85,796
	51,019	316,181
	10,220	284,670
*	328,136	849,356
	59,582	826,087
	6,546	113,055
Ω	103,420	185,073
	3,029,560	5,319,496
	5,740	100,507
	8,917	36,109
	9,901	67,086
	2,866	37,841
*Ω	22,482	391,670
	46,661	167,080
	27,717	652,626
*	10,404	233,419
*	19,200	790,033
	62,720	173,322
	1,608	5,194
	25,990	135,688
*Ω	728	39,903
	74,658	1,170,676
*	15,586	45,432
	1,423	93,570

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Zotefoams PLC.....	1,696	\$ 8,272
TOTAL UNITED KINGDOM.....		<u>185,611,697</u>
UNITED STATES — (0.0%)		
#* Arko Corp.....	4,919	40,034
* Block, Inc.....	394	44,965
Jackson Financial, Inc., Class A.....	1,563	59,972
TOTAL UNITED STATES.....		<u>144,971</u>
TOTAL COMMON STOCKS.....		<u>1,512,247,636</u>
PREFERRED STOCKS — (0.5%)		
GERMANY — (0.5%)		
Bayerische Motoren Werke AG.....	7,115	615,776
Biotest AG.....	1,499	61,973
Draegerwerk AG & Co. KGaA.....	2,600	151,044
Fuchs Petrolub SE.....	17,377	750,950
Henkel AG & Co. KGaA.....	4,674	382,279
Jungheinrich AG.....	16,297	696,882
Porsche Automobil Holding SE.....	12,686	1,188,030
Sixt SE.....	4,468	403,686
STO SE & Co. KGaA.....	686	172,165
Volkswagen AG.....	22,043	4,590,944
TOTAL GERMANY.....		<u>9,013,729</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRALIA — (0.0%)		
* Decmil Group Ltd. Warrants 09/15/22.....	295	<u>0</u>
AUSTRIA — (0.0%)		
* CA Immobilien Anlagen AG Rights Exp 07/26/21.....	10,722	<u>0</u>
CANADA — (0.0%)		
* Cenovus Energy, Inc. Warrants 01/01/26.....	5,111	<u>48,249</u>
HONG KONG — (0.0%)		
* APAC Resources Ltd. Warrants 10/06/22.....	4,000	<u>39</u>
ITALY — (0.0%)		
#* Webuild SpA Warrants 08/02/30.....	1,055	<u>0</u>
SINGAPORE — (0.0%)		
* Ezion Holdings Ltd. Warrants 04/16/23.....	155,491	0
* Stamford Land Corp. Ltd. Rights 02/28/22.....	110,520	<u>1,636</u>
TOTAL SINGAPORE.....		<u>1,636</u>
SPAIN — (0.0%)		
#* ACS Actividades de Construccion y Servicios SA Rights 02/02/22.....	46,477	23,277
* Sacyr SA Rights 02/02/22.....	114,540	<u>6,306</u>
TOTAL SPAIN.....		<u>29,583</u>
TOTAL RIGHTS/WARRANTS.....		<u>79,507</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$1,239,301,651).....		<u>1,521,340,872</u>

INTERNATIONAL SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (3.6%)		
@§ The DFA Short Term Investment Fund.....	4,841,944	\$ 56,016,446
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,295,312,071)^.....		<u>\$1,577,357,318</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	\$ 11,003	\$ 84,913,407	—	\$ 84,924,410
Austria.....	—	10,910,790	—	10,910,790
Belgium.....	185,520	16,058,364	—	16,243,884
Canada.....	169,509,457	265,240	—	169,774,697
China.....	—	314,187	—	314,187
Denmark.....	—	25,381,436	—	25,381,436
Finland.....	704,779	30,549,919	—	31,254,698
France.....	—	128,162,097	\$ 1,229	128,163,326
Germany.....	4,882,971	105,376,257	—	110,259,228
Hong Kong.....	—	38,543,151	21,742	38,564,893
Ireland.....	4,619,774	9,911,683	—	14,531,457
Israel.....	1,059,925	17,736,421	—	18,796,346
Italy.....	837,104	41,033,558	—	41,870,662
Japan.....	621,275	342,104,400	—	342,725,675
Netherlands.....	14,012,417	51,219,016	—	65,231,433
New Zealand.....	—	6,479,066	—	6,479,066
Norway.....	—	12,100,332	—	12,100,332
Portugal.....	—	5,000,045	—	5,000,045
Singapore.....	—	13,390,907	24,782	13,415,689
Spain.....	26,419	39,708,855	—	39,735,274
Sweden.....	126,256	61,436,578	—	61,562,834
Switzerland.....	8,120,921	81,129,685	—	89,250,606
United Kingdom.....	24,341,179	161,270,518	—	185,611,697
United States.....	104,937	40,034	—	144,971
Preferred Stocks				
Germany.....	61,973	8,951,756	—	9,013,729
Rights/Warrants				
Canada.....	—	48,249	—	48,249
Hong Kong.....	—	39	—	39
Singapore.....	—	1,636	—	1,636
Spain.....	—	29,583	—	29,583
Securities Lending Collateral.....	—	56,016,446	—	56,016,446
TOTAL.....	<u>\$229,225,910</u>	<u>\$1,348,083,655</u>	<u>\$47,753[^]</u>	<u>\$1,577,357,318</u>

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

GLOBAL SOCIAL CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (99.9%)		
Investment in U.S. Social Core Equity 2 Portfolio of DFA Investment Dimensions Group, Inc.	950,766	\$21,915,160
Investment in International Social Core Equity Portfolio of DFA Investment Dimensions Group, Inc.	736,007	10,826,667
Investment in Emerging Markets Social Core Equity Portfolio of DFA Investment Dimensions Group, Inc.	289,662	<u>4,596,934</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$33,258,067).....		<u>\$37,338,761</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund, 0.025% (Cost \$33,921).....	33,921	<u>33,921</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$33,291,988)^.....		<u>\$37,372,682</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies.....	\$37,338,761	—	—	\$37,338,761
Temporary Cash Investments.....	33,921	—	—	33,921
TOTAL.....	\$37,372,682	—	—	\$37,372,682

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (98.1%)		
BRAZIL — (2.6%)		
AES Brasil Energia SA.....	103,259	\$ 229,655
Aliansce Sonae Shopping Centers SA.....	45,800	195,530
* Alliar Medicos A Frente SA.....	18,837	58,532
* Alper Consultoria e Corretora de Seguros SA.....	4,100	26,352
Alupar Investimento SA.....	43,839	210,027
* Americanas SA.....	84,251	503,116
* Anima Holding SA.....	105,123	174,806
Arezzo Industria e Comercio SA.....	12,500	192,534
Atacadao SA.....	147,897	464,293
#* Azul SA, ADR.....	21,123	349,797
B3 SA - Brasil Bolsa Balcao.....	903,093	2,486,435
Banco Bradesco SA, ADR.....	457,583	1,963,030
Banco Bradesco SA.....	261,084	924,348
Banco BTG Pactual SA.....	159,564	726,288
Banco do Brasil SA.....	124,174	763,738
Banco Inter SA.....	40,738	65,594
Banco Santander Brasil SA.....	71,620	443,334
BB Seguridade Participacoes SA.....	90,895	396,096
* BK Brasil Operacao e Assessoria a Restaurantes SA.....	55,400	64,997
* BR Malls Participacoes SA.....	288,537	523,269
BR Properties SA.....	68,900	93,941
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	17,470	91,921
# Braskem SA, Sponsored ADR.....	30,077	567,553
* BRF SA.....	156,051	656,225
* C&A Modas Ltda.....	26,264	32,545
Camil Alimentos SA.....	40,653	68,443
CCR SA.....	357,161	874,389
Centrais Eletricas Brasileiras SA.....	56,582	376,034
Cia Brasileira de Distribuicao.....	73,733	314,227
Cia de Locacao das Americas.....	131,121	647,691
Cia de Saneamento Basico do Estado de Sao Paulo.....	70,436	495,563
# Cia de Saneamento Basico do Estado de Sao Paulo, ADR.....	15,067	106,524
Cia de Saneamento de Minas Gerais-COPASA.....	67,860	168,049
Cia de Saneamento do Parana.....	101,409	385,003
Cia de Saneamento do Parana.....	86,400	62,968
Cia Energetica de Minas Gerais.....	52,960	185,707
Cia Paranaense de Energia.....	72,200	86,339
Cia Paranaense de Energia.....	14,600	95,929
# Cia Siderurgica Nacional SA, Sponsored ADR.....	226,512	1,080,462
Cielo SA.....	500,277	216,688
* Cogna Educacao.....	510,855	248,207
Construtora Tenda SA.....	36,123	108,911
Cosan SA.....	100,234	448,685
CPFL Energia SA.....	55,400	301,825
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	134,031	441,209
Dexco SA.....	113,247	318,834
Diagnosticos da America SA.....	8,500	46,645
Dimed SA Distribuidora da Medicamentos.....	23,300	60,245
Direcional Engenharia SA.....	35,296	91,396
* EcoRodovias Infraestrutura e Logistica SA.....	116,887	174,337
EDP - Energias do Brasil SA.....	97,712	394,521
Energisa SA.....	75,455	620,254
Engie Brasil Energia SA.....	50,111	384,083
Equatorial Energia SA.....	222,854	963,584
Eternit SA.....	18,700	62,227

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	50,000	\$ 69,773
	50,000	201,315
	68,960	262,589
	600	1,425
*	90,313	34,696
	172,595	902,672
	17,905	11,060
#*	21,034	147,031
	67,936	116,039
*	53,141	145,109
*	157,000	180,650
*	17,600	85,347
	48,436	116,208
	39,936	32,339
	26,916	86,170
	18,968	82,086
*	88,416	43,624
	98,700	280,109
*	404,424	249,047
	52,262	217,410
	207,749	1,372,839
	136,341	165,095
	9,924	13,344
	6,872	50,342
	252,719	1,184,092
	120,700	263,898
	63,424	699,920
	15,776	84,018
*	6,649	27,773
	158,700	840,407
	30,698	133,716
	214,835	283,205
	10,837	66,694
	67,500	36,610
	120,500	510,130
*	55,309	37,080
	17,167	11,283
	57,511	69,532
	111,500	200,318
Ω	26,054	37,289
*	12,400	15,272
	41,151	127,713
	133,441	336,989
	81,600	330,389
*	102,339	437,486
	58,349	180,648
	95,732	224,993
*	66,853	145,789
	78,982	294,950
	21,400	38,003
	42,900	75,619
	16,726	15,781
	80,181	277,835
	158,705	692,192
*	265,120	779,866
	8,500	63,709
	93,342	645,823
#	6,489	77,544
	210,205	496,011

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Ω Ser Educacional SA.....	18,385	\$ 40,058
SIMPAR SA.....	113,200	235,989
SLC Agricola SA.....	42,089	364,449
* Springs Global Participacoes SA.....	4,100	4,679
Sul America SA.....	150,838	721,510
Suzano SA.....	142,054	1,583,698
# Suzano SA, Sponsored ADR.....	597	6,679
SYN prop e tech SA.....	11,500	15,680
Tegma Gestao Logistica SA.....	8,588	24,098
Telefonica Brasil SA.....	70,769	662,098
# Telefonica Brasil SA, ADR.....	19,463	182,563
* Terra Santa Propriedades Agricolas SA.....	6,315	23,416
TIM SA.....	275,644	688,838
TOTVS SA.....	95,358	522,035
Transmissora Alianca de Energia Eletrica SA.....	118,153	849,306
Trisul SA.....	36,300	43,887
Tupy SA.....	35,800	140,703
Ultrapar Participacoes SA.....	172,149	489,854
Ultrapar Participacoes SA, Sponsored ADR.....	43,722	125,045
Unipar Carbocloro SA.....	11,133	194,960
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	46,100	126,925
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	44,392	81,091
* Via S/A.....	150,184	133,494
Vibra Energia SA.....	431,080	1,859,048
Vivara Participacoes SA.....	16,800	83,208
Vulcabras Azaleia SA.....	30,709	54,419
WEG SA.....	132,612	803,149
Wiz Solucoes e Corretagem de Seguros SA.....	25,000	38,653
* XP, Inc.....	4,505	149,742
YDUQS Participacoes SA.....	79,336	330,336
TOTAL BRAZIL.....		47,221,441
CHILE — (0.4%)		
Aguas Andinas SA, Class A.....	905,121	217,609
Banco de Chile.....	1,107,647	110,761
Banco de Chile, ADR.....	27,624	554,419
Banco de Credito e Inversiones SA.....	5,499	199,204
Banco Santander Chile, ADR.....	26,644	535,012
Banco Santander Chile.....	578,304	28,733
Besalco SA.....	205,938	77,258
* Camanchaca SA.....	88,516	4,246
CAP SA.....	30,941	347,696
Cencosud SA.....	455,746	839,909
Cencosud Shopping SA.....	103,877	122,809
Cia Sud Americana de Vapores SA.....	2,679,959	232,928
Embotelladora Andina SA, ADR, Class B.....	12,656	158,200
Empresa Nacional de Telecomunicaciones SA.....	75,676	313,855
Empresas CMPC SA.....	211,970	389,172
Empresas Hites SA.....	72,367	14,960
Enel Americas SA, ADR.....	31,311	184,732
Enel Americas SA.....	1,668,211	196,692
Enel Chile SA, ADR.....	92,058	185,956
Falabella SA.....	91,061	324,081
Forus SA.....	32,824	48,934
Grupo Security SA.....	481,786	73,949
Hortifrut SA.....	87,237	103,544
Inversiones Aguas Metropolitanas SA.....	240,304	138,327
Inversiones La Construccion SA.....	12,479	55,446

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHILE — (Continued)		
* Itau CorpBanca Chile SA.....	46,546,641	\$ 105,548
* Itau CorpBanca Chile SA, ADR.....	4,431	15,641
Molibdenos y Metales SA.....	3,068	16,987
* Multiexport Foods SA.....	263,064	93,226
* Parque Arauco SA.....	159,932	185,088
PAZ Corp. SA.....	82,712	41,342
Plaza SA.....	56,599	66,172
Ripley Corp. SA.....	387,401	80,277
Salfacorp SA.....	151,797	63,599
Sigdo Koppers SA.....	156,570	160,339
SMU SA.....	1,043,308	123,236
Sociedad Matriz SAAM SA.....	2,519,548	171,458
Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	13,484	730,159
Socovesa SA.....	166,772	28,560
SONDA SA.....	242,411	104,251
TOTAL CHILE.....		<u>7,444,315</u>
CHINA — (30.0%)		
* 21Vianet Group, Inc., ADR.....	48,378	479,910
360 DigiTech, Inc., ADR.....	44,226	875,233
* 360 Security Technology, Inc., Class A.....	59,900	99,076
* 361 Degrees International Ltd.....	409,000	236,686
*Ω 3SBio, Inc.....	594,000	470,325
* 51job, Inc., ADR.....	8,245	415,548
515J Holding Group Co. Ltd., Class A.....	66,300	31,599
AAC Technologies Holdings, Inc.....	375,500	1,140,159
Ω AAG Energy Holdings Ltd.....	331,860	61,514
Accelink Technologies Co. Ltd., Class A.....	18,800	59,649
ADAMA Ltd., Class A.....	24,500	30,073
Addsino Co. Ltd., Class A.....	32,200	75,408
Advanced Technology & Materials Co. Ltd., Class A.....	41,100	57,093
AECC Aero-Engine Control Co. Ltd., Class A.....	21,200	79,369
* Aerospace Hi-Tech Holdings Grp Ltd., Class A.....	26,500	38,993
* Aesthetic Medical International Holdings Group Ltd., ADR.....	1,503	4,825
Agile Group Holdings Ltd.....	760,749	403,269
Agricultural Bank of China Ltd., Class H.....	6,943,000	2,641,636
Aier Eye Hospital Group Co. Ltd., Class A.....	65,666	336,550
* Air China Ltd., Class H.....	392,000	295,525
Aisino Corp., Class A.....	32,500	66,397
Ajisen China Holdings Ltd.....	284,000	46,676
Ω Ak Medical Holdings Ltd.....	214,000	150,582
AKM Industrial Co. Ltd.....	180,000	40,603
* Alibaba Group Holding Ltd., Sponsored ADR.....	175,235	22,042,811
* Alibaba Group Holding Ltd.....	710,600	11,137,633
* Alibaba Health Information Technology Ltd.....	506,000	381,397
* Alibaba Pictures Group Ltd.....	5,090,000	576,409
Ω A-Living Smart City Services Co. Ltd.....	260,750	507,641
All Winner Technology Co. Ltd., Class A.....	7,500	62,471
* Alpha Group, Class A.....	45,000	40,925
Amoy Diagnostics Co. Ltd., Class A.....	3,800	34,527
Angang Steel Co. Ltd., Class H.....	745,200	326,996
Anhui Anke Biotechnology Group Co. Ltd., Class A.....	20,160	33,333
Anhui Construction Engineering Group Co. Ltd., Class A.....	76,400	55,104
Anhui Expressway Co. Ltd., Class H.....	148,000	125,377
Anhui Guangxin Agrochemical Co. Ltd., Class A.....	13,800	73,330
Anhui Honglu Steel Construction Group Co. Ltd., Class A.....	5,000	39,018
Anhui Jiangnan Chemical Industry Co. Ltd., Class A.....	55,160	45,961
Anhui Jinhe Industrial Co. Ltd., Class A.....	15,005	97,184
Anhui Korrun Co. Ltd., Class A.....	2,400	7,038

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	12,400	\$ 21,025
	38,500	62,938
	27,300	20,533
	34,500	108,868
	2,600	54,905
	203,600	3,057,109
*	1,034,000	63,526
	4,900	50,930
*††	78,000	1,989
	131,000	43,867
	23,700	105,490
	188,000	56,621
*Ω	130,000	66,121
Ω	82,400	152,247
	2,100	107,946
	259,000	328,360
*	3,000	1,106
	1,692	16,754
	13,310	101,342
	25,000	143,732
	26,800	51,398
	79,700	47,852
	1,131,000	638,281
	6,300	55,207
	1,400	45,350
Ω	875,500	321,248
*	37,349	5,966,129
*	52,650	1,042,938
Ω	356,000	25,692
	245,300	173,647
	54,996	68,170
	67,800	150,689
	17,340,356	6,759,142
	329,000	194,636
	1,926,580	1,292,238
	33,817	34,790
	68,800	153,845
	190,320	198,057
	176,400	274,141
	99,358	614,971
	164,800	182,691
	19,900	21,348
*	45,000	11,763
*Ω	85,910	19,245
	460,900	514,021
	31,000	25,709
*	98,000	55,712
#*	15,148	200,862
*	21,500	89,031
	2,400	19,009
	29,100	30,700
	45,700	56,242
	19,000	32,916
	3,700	50,776
	84,000	77,129
	189,410	94,645
*	808,000	539,442
	3,900	25,050
#*	39,000	59,219

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	58,388	\$ 84,644
	6,900	94,616
	45,600	75,877
*	5,400,000	65,954
*	412,000	28,766
	2,286,000	891,631
*	12,200	18,059
*††	2,280,000	6,375
	23,530	60,000
*	936,000	11,216
*	52,400	52,515
*	22,700	15,102
	3,700	16,942
	23,254	119,188
	420,000	63,172
*	90,100	38,606
*	53,900	98,300
	27,903	218,691
	52,600	54,855
*	66,700	81,863
	16,340	81,670
	86,200	76,035
	52,400	110,606
	37,800	58,257
	52,100	53,846
	9,800	26,842
	12,757	47,312
	23,000	42,203
	16,920	75,074
	96,000	150,825
	9,700	42,320
*	66,900	56,656
*	8,800	8,932
	2,600	46,927
Ω	125,000	33,585
	4,800	169,450
*	55,100	31,797
	2,800	72,285
	29,600	62,427
*	7,300	18,502
#	134,000	37,732
#*	29,586	25,337
	40,000	31,799
	4,800	59,089
	2,700	26,570
	30,900	32,065
	16,200	61,541
	272,000	14,174
*	37,500	1,310,214
	31,440	33,739
	28,200	66,887
*	22,600	10,909
	66,700	92,927
	32,500	62,152
*	197,100	83,233
	1,410,000	687,285
*	202,000	12,700

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	30,569	\$ 61,628
	53,200	20,504
	3,963	18,729
*	1,238,000	581,860
	31,200	45,938
*	24,700	100,439
	122,500	3,623,189
	306,500	927,002
	21,400	84,712
	726,187	171,114
	181,891	345,502
*	121,000	66,197
	39,900	93,720
	119,000	43,013
	62,500	96,305
	43,600	94,767
	28,300	28,847
	25,500	29,473
#*Ω	10,600	177,567
*	1,962,000	41,474
	248,000	21,670
	11,300	28,696
	11,513	11,972
*††	186,000	2,684
	81,800	113,610
*	49,200	20,771
	115,300	92,696
	432,194	74,057
	432,194	46,683
	454,000	88,164
	9,000	46,854
	30,000	41,801
Ω	1,912,000	528,284
	12,500	107,995
	26,300	44,004
	105,500	116,818
	7,900	13,824
	3,100	83,411
	10,500	10,605
	282,000	80,032
*	24,100	144,625
	18,932	23,476
	12,100	22,060
*	11,900	33,591
	19,540	37,285
	59,000	46,049
	8,100	10,569
	17,288	45,143
	1,000	35,850
	1,800	19,591
	20,200	39,007
	61,400	54,918
	15,400	21,381
*	3,200	22,928
*	51,900	116,878
*	136,000	15,444
	784,000	51,410
#	136,500	94,439
	36,200	74,344

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	4,800	\$ 11,631
	871,143	238,480
Ω	115,500	28,976
*	31,300	34,832
	1,142,000	23,454
	2,102,000	1,002,852
	867,000	485,227
††	1,016,000	122,162
	1,100,800	585,955
	419,000	1,991,791
	26,798,990	20,564,159
	26,200	84,356
*	24,900	44,278
	690,000	279,987
	22,240	31,116
Ω	834,000	122,143
#*	968,585	236,743
	1,381,000	114,933
#Ω	9,500	4,904
*	4,656	91,351
*	514,000	200,266
	216,000	189,056
*	270,000	23,234
#	572,000	30,192
*	493,027	205,364
#	676,000	107,742
	927,000	348,271
#Ω	302,000	102,434
	458,000	518,968
	36,700	75,494
Ω	1,336,000	1,852,714
*	32,900	64,287
	486,000	201,278
*	43,909	22,672
	1,279,500	758,712
	1,286,400	2,185,570
	386,000	83,363
*	74,000	29,386
	48,400	87,295
	33,200	66,807
*	1,476	12,443
*	184,000	4,444
	248,000	47,913
	382,000	210,758
	19,100	26,148
*††	73,000	2,142
*	99,600	39,883
#*	206,000	143,318
#*††Ω	3,896,000	207,366
Ω	393,600	1,072,173
	246,200	444,147
	2,431,120	883,153
	40,690	105,080
#	278,000	89,445
	11,470	57,360
	563,000	978,779
#	32,164	287,225
	1,081,000	1,900,288
	206,000	117,198

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
*Ω	China Literature Ltd.....	123,400	\$ 747,355
*Ω	China Logistics Property Holdings Co. Ltd.....	279,000	157,654
*	China Longevity Group Co. Ltd.....	30,000	989
	China Longyuan Power Group Corp. Ltd., Class H.....	893,000	1,821,977
#*	China Lumena New Materials Corp.....	23,400	0
*	China Maple Leaf Educational Systems Ltd.....	648,000	40,426
	China Medical System Holdings Ltd.....	718,000	1,202,312
	China Meheco Co. Ltd., Class A.....	34,600	58,876
	China Meidong Auto Holdings Ltd.....	222,000	1,042,298
	China Mengniu Dairy Co. Ltd.....	596,000	3,522,731
	China Merchants Bank Co. Ltd., Class H.....	1,054,098	8,810,278
	China Merchants Energy Shipping Co. Ltd., Class A.....	36,000	22,106
	China Merchants Land Ltd.....	652,000	67,967
	China Merchants Port Holdings Co. Ltd.....	651,731	1,204,509
Ω	China Merchants Securities Co. Ltd., Class H.....	120,740	170,000
	China Merchants Shekou Industrial Zone Holdings Co. Ltd., Class A.....	94,500	201,966
	China Metal Recycling Holdings Ltd.....	130,581	0
*Ω	China Metal Resources Utilization Ltd.....	312,000	7,258
	China Minmetals Rare Earth Co. Ltd., Class A.....	10,700	52,099
#	China Minsheng Banking Corp. Ltd., Class H.....	1,029,020	410,127
	China Modern Dairy Holdings Ltd.....	1,314,000	223,879
	China Molybdenum Co. Ltd., Class H.....	1,188,000	610,481
	China National Accord Medicines Corp. Ltd., Class A.....	14,000	72,504
	China National Building Material Co. Ltd., Class H.....	1,840,000	2,389,888
	China National Chemical Engineering Co. Ltd., Class A.....	67,500	109,578
	China National Medicines Corp. Ltd., Class A.....	26,200	115,086
	China National Software & Service Co. Ltd., Class A.....	2,000	14,494
*	China Nonferrous Metal Industry's Foreign Engineering & Construction Co. Ltd., Class A.....	55,800	43,403
	China Northern Rare Earth Group High-Tech Co. Ltd., Class A.....	44,710	266,055
*	China Nuclear Energy Technology Corp. Ltd.....	302,000	33,483
*	China Oceanwide Holdings Ltd.....	728,000	12,420
*	China Oil & Gas Group Ltd.....	2,350,000	123,787
	China Oilfield Services Ltd., Class H.....	758,000	745,463
	China Oriental Group Co. Ltd.....	630,000	185,359
	China Overseas Grand Oceans Group Ltd.....	965,250	576,716
	China Overseas Land & Investment Ltd.....	1,314,500	3,879,717
	China Overseas Property Holdings Ltd.....	537,000	623,639
	China Pacific Insurance Group Co. Ltd., Class H.....	710,400	2,162,597
	China Pioneer Pharma Holdings Ltd.....	119,000	31,443
*††	China Properties Group Ltd.....	128,000	1,277
	China Publishing & Media Co. Ltd., Class A.....	48,000	39,433
	China Railway Group Ltd., Class H.....	1,123,000	693,208
	China Railway Hi-tech Industry Co. Ltd., Class A.....	17,400	22,791
Ω	China Railway Signal & Communication Corp. Ltd., Class H.....	813,000	287,698
	China Railway Tielong Container Logistics Co. Ltd., Class A.....	51,400	43,360
*	China Rare Earth Holdings Ltd.....	717,200	74,992
	China Reinsurance Group Corp., Class H.....	2,691,000	263,286
Ω	China Renaissance Holdings Ltd.....	59,600	104,839
	China Resources Double Crane Pharmaceutical Co. Ltd., Class A.....	32,841	61,369
#	China Resources Gas Group Ltd.....	350,000	1,753,236
	China Resources Land Ltd.....	1,096,222	5,298,718
	China Resources Sanjiu Medical & Pharmaceutical Co. Ltd., Class A.....	22,881	124,823
	China Risun Group Ltd.....	650,000	355,266
	China Sanjiang Fine Chemicals Co. Ltd.....	397,000	118,979
	China SCE Group Holdings Ltd.....	1,097,600	245,228
	China Science Publishing & Media Ltd., Class A.....	13,800	17,971
#*	China Shanshui Cement Group Ltd.....	412,000	107,392
*Ω	China Shengmu Organic Milk Ltd.....	1,109,000	71,364

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	131,000	\$ 117,925
#	224,000	38,946
*	428,000	31,529
	2,314,000	184,894
	53,400	78,665
*	5,078	159,703
*	570,000	364,940
	775,000	16,477
	509,200	417,471
	950,000	1,124,580
*	262,000	88,412
	647,000	394,256
	779,812	1,103,245
	18,340	50,155
*	96,000	42,755
#*	59,000	47,946
*	86,200	69,956
	20,644	677,167
Ω	17,362,000	2,097,308
	1,286,000	749,967
	49,900	106,751
#*	1,006,000	207,499
*	8,100	16,868
	628,938	1,625,960
#Ω	216,000	41,155
	296,000	346,133
	27,300	34,201
*††	164,000	3,550
	10,900	23,517
Ω	149,000	25,517
	213,453	736,874
	463,000	592,414
Ω	410,000	89,212
*	383,000	42,326
#*	987,500	81,056
	9,100	162,546
	154,000	61,418
	41,500	17,870
*††	944,318	152,601
	15,600	21,407
	972,000	972,652
	38,900	69,603
	38,840	79,766
	13,700	59,127
	110,000	41,404
	25,004	63,726
*	294,000	46,863
	568,000	48,329
	1,151,000	421,870
	16,600	26,541
	22,100	371,463
	34,500	34,863
	26,450	72,355
	132,000	16,637
	234,000	422,281
	1,677,238	1,095,727
	316,000	387,697
*	63,800	38,032

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	14,000	\$ 27,006
	131,000	50,454
	454,000	1,215,730
	560,000	101,430
	58,900	52,800
	7,942	26,050
	40,986	89,200
	35,600	56,769
	104,400	44,314
	55,800	85,886
	800,000	329,823
	185,000	58,320
	185,088	22,841
	790,000	182,990
	3,084,648	298,188
	8,000	27,522
	217,000	106,118
	3,100	16,415
	19,450	1,878,621
	1,469,171	22,234
	1,230,000	49,909
	1,716,000	317,050
	550,000	208,250
	1,186,900	2,159,243
	250,000	78,999
	748,257	596,064
	331,000	20,766
	2,843,904	2,335,857
	350,287	2,069,218
	259,000	148,378
	53,800	40,241
	1,774,000	70,970
	979,000	448,350
	234,500	264,308
	76,000	107,621
	9,400	22,381
	3,442,640	4,184,147
	396,000	57,099
	11,700	28,360
	40,000	78,094
	960,000	10,251
	1,200,000	22,768
	10,300	21,343
	30,000	10,685
	37,920	106,032
	106,000	61,932
	1,039,000	600,515
	3,900	7,063
	58,500	34,579
	256,288	266,829
	16,600	32,366
	20,900	64,484
	11,376	66,538
	384,000	71,538
	39,100	20,705
	13,000	35,903
	12,200	23,934
	11,400	21,355
	21,100	37,942

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
#	Dexin China Holdings Co. Ltd.....	381,000	\$ 129,224
	DHC Software Co. Ltd., Class A.....	58,000	65,575
	Dian Diagnostics Group Co. Ltd., Class A.....	19,254	88,969
#	Differ Group Holding Co. Ltd.....	830,000	241,008
	Digital China Group Co. Ltd., Class A.....	18,100	43,101
	Digital China Holdings Ltd.....	308,250	174,769
	Digital China Information Service Co. Ltd., Class A.....	25,100	55,871
	Do-Fluoride Chemicals Co. Ltd., Class A.....	3,500	23,173
	Dong-E-E-Jiao Co. Ltd., Class A.....	12,200	72,987
	Dongfang Electric Corp. Ltd., Class H.....	121,600	165,018
*	Dongfang Electronics Co. Ltd., Class A.....	29,700	33,941
	Dongfeng Motor Group Co. Ltd., Class H.....	1,048,000	924,174
	Dongjiang Environmental Co. Ltd., Class H.....	80,800	38,905
	Dongxing Securities Co. Ltd., Class A.....	61,200	102,372
	Dongyue Group Ltd.....	700,000	856,739
#*	DouYu International Holdings Ltd., ADR.....	65,268	137,063
*	Duiba Group Ltd.....	66,400	10,715
	Dynagreen Environmental Protection Group Co. Ltd., Class H.....	171,000	80,660
	East Group Co. Ltd., Class A.....	18,900	25,311
	East Money Information Co. Ltd., Class A.....	73,461	367,217
	Eastern Communications Co. Ltd., Class A.....	19,200	30,942
	Ecovacs Robotics Co. Ltd., Class A.....	1,800	38,425
	Edan Instruments, Inc., Class A.....	11,100	19,584
	Edifier Technology Co. Ltd., Class A.....	17,400	29,616
	Edvantage Group Holdings Ltd.....	114,000	49,063
	EEKA Fashion Holdings Ltd.....	83,000	132,936
	EIT Environmental Development Group Co. Ltd., Class A.....	7,800	34,801
	Electric Connector Technology Co. Ltd., Class A.....	6,000	48,566
	Elion Energy Co. Ltd., Class A.....	106,600	78,216
	ENN Energy Holdings Ltd.....	179,300	2,854,504
	ENN Natural Gas Co. Ltd., Class A.....	59,800	163,792
	Essex Bio-technology Ltd.....	144,000	94,592
	Estun Automation Co. Ltd., Class A.....	5,900	21,546
	Eternal Asia Supply Chain Management Ltd., Class A.....	83,600	69,076
*	Ev Dynamics Holdings Ltd.....	1,800,000	18,706
	EVA Precision Industrial Holdings Ltd.....	456,000	85,631
	Eve Energy Co. Ltd., Class A.....	7,915	119,255
*	Everbright Jiabao Co. Ltd., Class A.....	39,300	18,717
Ω	Everbright Securities Co. Ltd., Class H.....	116,200	87,304
*	Fang Holdings Ltd., ADR.....	1,934	7,815
	Fangda Carbon New Material Co. Ltd., Class A.....	51,400	78,714
	Fangda Special Steel Technology Co. Ltd., Class A.....	70,449	85,796
#	Fanhua, Inc., Sponsored ADR.....	19,442	134,733
	FAW Jiefang Group Co. Ltd.....	65,500	97,338
*Ω	Feiyu Technology International Co. Ltd.....	177,000	7,517
	Fiberhome Telecommunication Technologies Co. Ltd., Class A.....	36,500	94,244
	Fibocom Wireless, Inc., Class A.....	10,900	77,849
*	FIH Mobile Ltd.....	1,440,000	220,991
	Financial Street Holdings Co. Ltd., Class A.....	86,800	77,426
	FinVolution Group, ADR.....	54,180	214,011
	First Capital Securities Co. Ltd., Class A.....	71,200	73,175
	First Tractor Co. Ltd., Class H.....	84,000	40,961
	Flat Glass Group Co. Ltd., Class H.....	116,000	465,698
	Focus Media Information Technology Co. Ltd., Class A.....	230,100	278,204
	Focused Photonics Hangzhou, Inc., Class A.....	19,100	72,806
	Foshan Haitian Flavouring & Food Co. Ltd., Class A.....	42,215	646,699
	Foshan Nationstar Optoelectronics Co. Ltd., Class A.....	13,700	19,865
*	Founder Holdings Ltd.....	390,000	40,015
	Founder Securities Co. Ltd., Class A.....	89,300	103,574

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
#	FriendTimes, Inc.....	330,000	\$ 56,282
	Fu Shou Yuan International Group Ltd.....	527,000	413,595
	Fuan Pharmaceutical Group Co. Ltd., Class A.....	24,000	16,104
	Fuguiniao Co. Ltd.....	50,999	0
	Fujian Green Pine Co. Ltd., Class A.....	9,100	12,165
	Fujian Longking Co. Ltd., Class A.....	30,100	38,189
	Fujian Star-net Communication Co. Ltd., Class A.....	15,900	55,169
	Fujian Sunner Development Co. Ltd., Class A.....	31,100	103,666
*	Fullshare Holdings Ltd.....	4,617,483	83,256
	Fulongma Group Co. Ltd., Class A.....	12,894	25,452
*	Futu Holdings Ltd., ADR.....	3,101	134,118
Ω	Fuyao Glass Industry Group Co. Ltd., Class H.....	187,600	1,015,893
	Gan & Lee Pharmaceuticals Co. Ltd., Class A.....	2,200	20,701
#Ω	Ganfeng Lithium Co. Ltd., Class H.....	45,200	718,243
	Gansu Shangfeng Cement Co. Ltd., Class A.....	28,000	87,415
	Gaona Aero Material Co. Ltd., Class A.....	3,000	20,105
	G-bits Network Technology Xiamen Co. Ltd., Class A.....	2,300	127,818
	GCL Energy Technology Co. Ltd.....	19,800	51,088
*	GCL New Energy Holdings Ltd.....	3,156,000	70,366
#*	GCL-Poly Energy Holdings Ltd.....	6,805,000	2,074,097
#*	GDS Holdings Ltd., ADR.....	10,252	449,858
*	GDS Holdings Ltd., Class A.....	94,800	495,065
	Geely Automobile Holdings Ltd.....	1,748,000	3,783,995
	GEM Co. Ltd., Class A.....	43,700	61,342
	Gemdale Corp., Class A.....	64,500	131,477
	Gemdale Properties & Investment Corp. Ltd.....	3,316,000	370,260
Ω	Genertec Universal Medical Group Co. Ltd.....	479,000	347,036
*	Genimous Technology Co. Ltd., Class A.....	39,100	41,279
*	Genscript Biotech Corp.....	116,000	369,508
	Getein Biotech, Inc., Class A.....	10,920	32,118
	GF Securities Co. Ltd., Class H.....	285,000	493,999
	Giant Network Group Co. Ltd., Class A.....	58,700	90,609
	Gigadevice Semiconductor Beijing, Inc., Class A.....	5,560	123,959
	Ginlong Technologies Co. Ltd., Class A.....	1,300	49,033
	Glarun Technology Co. Ltd., Class A.....	7,700	18,667
*	Global Top E-Commerce Co. Ltd., Class A.....	49,800	26,345
*	Glorious Property Holdings Ltd.....	1,043,000	31,516
*	Glory Sun Financial Group Ltd.....	1,048,000	24,804
	GoerTek, Inc., Class A.....	46,800	352,944
	Goldcard Smart Group Co. Ltd.....	8,900	15,930
	Golden Eagle Retail Group Ltd.....	207,000	153,768
Ω	Golden Throat Holdings Group Co. Ltd.....	20,500	3,840
	GoldenHome Living Co. Ltd., Class A.....	3,500	18,119
	Goldenmax International Technology Ltd., Class A.....	25,200	46,590
	Goldlion Holdings Ltd.....	159,152	33,262
	Goldpac Group Ltd.....	138,000	37,599
#*	GOME Retail Holdings Ltd.....	3,510,940	240,488
*	Gosuncn Technology Group Co. Ltd., Class A.....	75,900	54,120
*	Gotion High-tech Co. Ltd., Class A.....	10,000	63,896
*	Grand Baoxin Auto Group Ltd.....	406,323	33,434
	Grandblue Environment Co. Ltd., Class A.....	21,000	67,207
*	Grandjoy Holdings Group Co. Ltd., Class A.....	145,800	86,163
	Great Wall Motor Co. Ltd., Class H.....	510,000	1,383,675
	Greatown Holdings Ltd., Class A.....	72,300	40,877
	Greatview Aseptic Packaging Co. Ltd.....	371,000	142,522
	Gree Electric Appliances, Inc. of Zhuhai, Class A.....	56,300	337,810
*	Gree Real Estate Co. Ltd., Class A.....	55,900	53,556
	Greenland Holdings Corp. Ltd., Class A.....	135,240	93,391
#	Greenland Hong Kong Holdings Ltd.....	445,000	87,633

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	416,500	\$ 687,665
	684,000	752,990
	38,700	69,216
	10,000	33,909
	44,079	35,780
*	65,700	53,392
	33,300	36,688
	6,100	20,301
	21,500	245,080
*	65,803	76,402
	13,700	56,842
	45,300	35,307
	7,500	32,351
	740,000	1,057,041
	2,700	68,248
	142,000	14,771
*	18,400	18,034
	10,600	9,079
	3,500	20,501
	1,600	12,174
	44,300	71,068
	9,400	20,090
	20,700	67,338
	24,300	37,389
*	589,500	103,812
	22,100	18,995
	47,500	54,082
	11,600	30,087
	37,500	22,775
	92,200	45,530
	474,836	466,424
	38,600	83,431
	3,100	19,436
*	5,600	20,636
	45,900	67,280
	15,500	19,987
	9,400	115,681
#	318,400	141,722
	11,620	41,142
	8,000	47,038
	11,300	135,706
	10,030	151,173
	14,980	86,108
	55,960	71,623
*	29,700	30,082
*	22,500	26,023
	27,100	38,927
*	64,300	56,212
*	141,000	18,013
#	110,500	59,154
	41,900	38,899
	68,212	118,179
*	50,330	68,859
*Ω	102,600	155,868
	14,950	16,937
*Ω	610,000	225,616
	80,200	353,699
	655,999	2,629,926
*	3,382	35,511

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	9,380	\$ 36,542
*	71,000	189,190
	5,500	41,270
	28,400	15,673
	41,250	37,042
	297,000	772,694
	626,000	563,346
Ω	506,000	57,264
	39,500	50,618
*	18,300	73,174
	23,300	58,647
	18,060	97,001
	62,700	39,392
	119,700	111,987
	4,800	21,151
	32,500	32,060
	3,200	21,925
	5,800	23,040
	9,840	178,239
	29,900	145,597
	19,000	103,887
	13,800	112,170
	1,733	28,532
Ω	18,100	189,613
	24,700	185,510
Ω	194,000	399,914
	3,500	21,311
#*Ω	480,000	49,430
	27,361	49,933
*	48,500	19,376
	25,700	65,216
#*	262,500	25,115
	101,000	169,727
	53,300	77,203
	180,000	32,488
	14,000	74,311
	25,800	33,284
	40,400	84,452
	96,859	942,438
	14,074	28,477
	40,800	53,728
	70,459	331,801
	8,200	28,518
	27,300	23,323
	59,500	29,569
	386,000	18,326
	301,000	1,471,381
*	911,200	31,487
	43,900	110,497
	130,900	495,870
	36,700	81,695
	95,420	152,768
	300,600	113,175
	20,700	40,751
*	1,011,000	133,192
	250,000	14,757
	158,000	207,145
	9,788	195,788
*	89,400	49,977

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Homeland Interactive Technology Ltd.....	136,000	\$ 28,315
Hongda Xingye Co. Ltd., Class A.....	108,700	89,393
Hongfa Technology Co. Ltd., Class A.....	13,500	135,952
* Honghua Group Ltd.....	1,396,000	44,165
*††Ω Honworld Group Ltd.....	72,000	5,315
Ω Hope Education Group Co. Ltd.....	648,000	83,558
Hopefluent Group Holdings Ltd.....	96,000	15,935
Hopson Development Holdings Ltd.....	392,700	818,255
*Ω Hua Hong Semiconductor Ltd.....	146,000	710,726
Huaan Securities Co. Ltd., Class A.....	99,580	78,847
Huadong Medicine Co. Ltd., Class A.....	28,100	162,403
Huafa Industrial Co. Ltd. Zhuhai, Class A.....	69,565	69,611
Huafon Chemical Co. Ltd., Class A.....	89,800	134,447
* Huafon Microfibre Shanghai Technology Co. Ltd.....	57,300	41,911
Huafu Fashion Co. Ltd., Class A.....	36,200	26,454
Huagong Tech Co. Ltd., Class A.....	14,500	56,283
Hualan Biological Engineering, Inc., Class A.....	26,700	106,751
* Huanxi Media Group Ltd.....	520,000	95,952
Huapont Life Sciences Co. Ltd., Class A.....	58,350	57,059
Ω Huatai Securities Co. Ltd., Class H.....	364,200	647,407
* Huawei Media Group, Class A.....	42,300	16,939
Huaxi Holdings Co. Ltd.....	96,000	24,906
Huaxi Securities Co. Ltd., Class A.....	43,500	62,211
Huaxia Bank Co. Ltd., Class A.....	148,736	132,120
Huayu Automotive Systems Co. Ltd., Class A.....	60,700	265,235
Huazhong In-Vehicle Holdings Co. Ltd.....	242,000	93,298
#* Huazhu Group Ltd., ADR.....	24,734	977,488
Hubei Biocause Pharmaceutical Co. Ltd., Class A.....	147,800	73,658
Hubei Feilihua Quartz Glass Co. Ltd., Class A.....	2,500	22,140
Hubei Jumpcan Pharmaceutical Co. Ltd., Class A.....	26,500	100,025
Hubei Xingfa Chemicals Group Co. Ltd., Class A.....	33,700	159,530
Huijing Holdings Co. Ltd.....	296,000	73,191
* Huishang Bank Corp. Ltd., Class H.....	123,900	40,485
Huizhou Desay Sv Automotive Co. Ltd., Class A.....	3,300	72,591
Hunan Aihua Group Co. Ltd., Class A.....	14,000	75,089
* Hunan Gold Corp. Ltd., Class A.....	31,100	50,963
Hunan New Wellful Co. Ltd., Class A.....	18,300	18,888
Hunan Valin Steel Co. Ltd., Class A.....	220,400	192,305
Hundsun Technologies, Inc., Class A.....	13,037	120,760
* HUYA, Inc., ADR.....	31,304	207,232
Hytera Communications Corp. Ltd., Class A.....	61,000	45,564
* HyUnion Holding Co. Ltd., Class A.....	53,800	66,116
* IBO Technology Co. Ltd.....	38,000	14,851
#*Ω iDreamSky Technology Holdings Ltd.....	137,200	89,554
Iflytek Co. Ltd., Class A.....	17,400	120,452
Ω IKD Co. Ltd., Class A.....	18,800	55,075
IMAX China Holding, Inc.....	65,500	93,502
Industrial & Commercial Bank of China Ltd., Class H.....	14,365,017	8,702,976
Industrial Bank Co. Ltd., Class A.....	272,645	902,909
Industrial Securities Co. Ltd., Class A.....	75,800	103,449
Infore Environment Technology Group Co. Ltd., Class A.....	42,600	41,145
Ingenic Semiconductor Co. Ltd., Class A.....	1,200	20,976
* Inke Ltd.....	171,000	44,233
* Inner Mongolia BaoTou Steel Union Co. Ltd., Class A.....	454,700	169,652
* Inner Mongolia Xingye Mining Co. Ltd., Class A.....	17,100	20,825
Inner Mongolia Yili Industrial Group Co. Ltd., Class A.....	96,700	583,357
* Inner Mongolia Yuan Xing Energy Co. Ltd., Class A.....	127,900	175,774
*Ω Innovent Biologics, Inc.....	167,500	709,330
* Innuovo Technology Co. Ltd., Class A.....	26,600	28,230

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Inspur Electronic Information Industry Co. Ltd., Class A.....	20,100	\$ 107,897
* Inspur International Ltd.....	150,000	79,779
* Inspur Software Co. Ltd., Class A.....	6,700	16,266
*Ω International Alliance Financial Leasing Co. Ltd.....	336,000	109,538
#* iQIYI, Inc., ADR.....	144,800	590,784
IReader Technology Co. Ltd., Class A.....	6,800	20,312
* IRICO Group New Energy Co. Ltd., Class H.....	13,900	33,152
IVD Medical Holding Ltd.....	115,000	47,872
JA Solar Technology Co. Ltd., Class A.....	5,500	78,307
Jack Technology Co. Ltd., Class A.....	3,000	13,633
Jafron Biomedical Co. Ltd., Class A.....	12,800	95,242
Jason Furniture Hangzhou Co. Ltd., Class A.....	6,900	79,942
* JC Finance & Tax Interconnect Holdings Ltd., Class A.....	33,400	53,304
JCET Group Co. Ltd., Class A.....	34,800	149,459
* JD.com, Inc., ADR.....	18,379	1,376,220
* JD.com, Inc., Class A.....	133,597	5,063,512
JH Educational Technology, Inc.....	74,000	28,619
Jiajiayue Group Co. Ltd., Class A.....	18,500	41,703
Jiangling Motors Corp. Ltd., Class A.....	13,900	34,596
* Jiangnan Group Ltd.....	1,488,000	56,872
Jiangsu Changshu Rural Commercial Bank Co. Ltd., Class A.....	79,600	93,264
Jiangsu Eastern Shenghong Co. Ltd., Class A.....	24,000	64,000
Jiangsu Expressway Co. Ltd., Class H.....	368,000	384,506
Jiangsu Guomao Reducer Co. Ltd., Class A.....	6,800	36,849
Jiangsu Guotai International Group Co. Ltd., Class A.....	53,700	96,460
Jiangsu Hengli Hydraulic Co. Ltd., Class A.....	20,926	255,077
Jiangsu Hengshun Vinegar Industry Co. Ltd., Class A.....	14,900	31,340
Jiangsu Huaxicun Co. Ltd., Class A.....	24,600	22,504
Jiangsu Jiangyin Rural Commercial Bank Co. Ltd., Class A.....	80,100	49,760
* Jiangsu Kanion Pharmaceutical Co. Ltd., Class A.....	24,600	41,960
* Jiangsu Leike Defense Technology Co. Ltd., Class A.....	41,800	40,415
Jiangsu Linyang Energy Co. Ltd., Class A.....	33,500	50,543
Jiangsu Provincial Agricultural Reclamation & Development Corp.....	48,300	80,989
Jiangsu Shagang Co. Ltd., Class A.....	78,100	69,398
Jiangsu Shuangxing Color Plastic New Materials Co. Ltd., Class A.....	13,400	50,839
Jiangsu Yangnong Chemical Co. Ltd., Class A.....	7,093	131,853
Jiangsu Yoke Technology Co. Ltd., Class A.....	6,573	68,843
Jiangsu Yuyue Medical Equipment & Supply Co. Ltd., Class A.....	23,000	108,285
Jiangsu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.....	47,000	46,141
Jiangsu Zhongnan Construction Group Co. Ltd., Class A.....	112,900	77,077
Jiangsu Zhongtian Technology Co. Ltd., Class A.....	48,900	129,380
Jiangsu Zijin Rural Commercial Bank Co. Ltd., Class A.....	80,300	40,052
Jiangxi Bank Co. Ltd., Class H.....	182,500	60,147
Jiangxi Copper Co. Ltd., Class H.....	498,000	816,600
Jiangxi Huangshanghuang Group Food Co. Ltd., Class A.....	11,800	23,899
Jiangxi Wannianqing Cement Co. Ltd., Class A.....	27,200	51,721
Jiangxi Zhengbang Technology Co. Ltd., Class A.....	75,800	106,295
Jiangzhong Pharmaceutical Co. Ltd., Class A.....	20,600	38,314
Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.....	41,600	44,387
* Jiayin Group, Inc., ADR.....	8,400	17,136
Jiayou International Logistics Co. Ltd., Class A.....	7,670	23,248
Jiayuan International Group Ltd.....	602,319	209,289
Jilin Aodong Pharmaceutical Group Co. Ltd., Class A.....	32,900	85,896
* Jilin Electric Power Co. Ltd., Class A.....	68,400	82,407
* Jilin Zixin Pharmaceutical Industrial Co. Ltd., Class A.....	18,100	8,607
Jinchuan Group International Resources Co. Ltd.....	1,549,000	276,728
Jinduicheng Molybdenum Co. Ltd., Class A.....	54,200	54,339
# Jingrui Holdings Ltd.....	221,000	58,202
Jinke Properties Group Co. Ltd., Class A.....	129,323	91,675

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
#*	JinkoSolar Holding Co. Ltd., ADR.....	19,315	\$ 852,371
	Jinyu Bio-Technology Co. Ltd., Class A.....	26,100	58,734
	Jinyuan EP Co. Ltd., Class A.....	36,400	75,782
#Ω	Jiumaojiu International Holdings Ltd.....	322,000	695,387
	Jiuzhitang Co. Ltd., Class A.....	24,800	35,110
	Jizhong Energy Resources Co. Ltd., Class A.....	24,600	19,722
	JL Mag Rare-Earth Co. Ltd., Class A.....	12,000	67,447
	JNBY Design Ltd.....	87,000	128,668
	Joincare Pharmaceutical Group Industry Co. Ltd., Class A.....	66,200	121,799
	Joinn Laboratories China Co. Ltd., Class A.....	5,040	77,028
	Jointo Energy Investment Co. Ltd. Hebei, Class A.....	44,000	30,356
	Jointown Pharmaceutical Group Co. Ltd., Class A.....	55,462	116,343
	Jonjee Hi-Tech Industrial & Commercial Holding Co. Ltd., Class A.....	13,500	68,408
	Joy City Property Ltd.....	1,704,000	83,201
	Joyoung Co. Ltd., Class A.....	28,300	100,476
	JOYY, Inc., ADR.....	21,567	1,090,428
	JSTI Group, Class A.....	36,800	36,032
	Ju Teng International Holdings Ltd.....	412,000	83,952
	Juwei Food Co. Ltd., Class A.....	9,000	74,898
	Juneyao Airlines Co. Ltd., Class A.....	26,800	75,940
	Jutal Offshore Oil Services Ltd.....	216,000	23,121
	JY Grandmark Holdings Ltd.....	13,000	4,295
*	Kai Yuan Holdings Ltd.....	1,320,000	4,483
	Kaisa Group Holdings Ltd.....	899,000	101,654
	Kaisa Prosperity Holdings Ltd.....	21,750	29,794
	Kaiser China Cultural Co. Ltd., Class A.....	29,400	33,232
	Kaishan Group Co. Ltd., Class A.....	17,000	41,101
*Ω	Kangda International Environmental Co. Ltd.....	250,000	24,448
*	Kasen International Holdings Ltd.....	158,000	15,033
	Keboda Technology Co. Ltd., Class A.....	1,700	21,292
	Keeson Technology Corp. Ltd., Class A.....	7,800	27,154
	Kehua Data Co. Ltd., Class A.....	6,900	34,035
	Keshun Waterproof Technologies Co. Ltd., Class A.....	9,500	24,127
	Kingboard Holdings Ltd.....	342,900	1,655,426
	Kingboard Laminates Holdings Ltd.....	535,473	918,365
	KingClean Electric Co. Ltd., Class A.....	10,020	39,763
*	Kingdee International Software Group Co. Ltd.....	266,000	609,497
	Kingfa Sci & Tech Co. Ltd., Class A.....	66,300	119,039
	Kingsoft Corp. Ltd.....	316,800	1,423,657
*	Ko Yo Chemical Group Ltd.....	1,756,000	73,212
	Konfoong Materials International Co. Ltd., Class A.....	5,300	43,657
*	Kong Sun Holdings Ltd.....	650,000	4,286
	Konka Group Co. Ltd., Class A.....	48,100	44,410
*Ω	Koolearn Technology Holding Ltd.....	96,000	51,657
	KPC Pharmaceuticals, Inc., Class A.....	26,900	40,389
*	Kuang-Chi Technologies Co. Ltd., Class A.....	23,200	73,258
	Kunlun Energy Co. Ltd.....	1,724,000	1,787,869
	Kunlun Tech Co. Ltd., Class A.....	36,800	109,134
	Kunming Yunnei Power Co. Ltd., Class A.....	59,300	31,862
*	Kunshan Kersen Science & Technology Co. Ltd., Class A.....	21,800	36,402
*	Kunwu Jiuding Investment Holdings Co. Ltd., Class A.....	9,100	26,364
	KWG Group Holdings Ltd.....	761,330	416,284
	KWG Living Group Holdings Ltd.....	396,915	174,608
	Lakala Payment Co. Ltd., Class A.....	27,400	112,473
*	Lanzhou Lishang Guochao Industrial Group Co. Ltd., Class A.....	19,100	17,702
	Lao Feng Xiang Co. Ltd., Class A.....	9,100	65,337
	Laobaixing Pharmacy Chain JSC, Class A.....	11,840	79,469
*	Launch Tech Co. Ltd., Class H.....	53,500	23,776
	LB Group Co. Ltd., Class A.....	42,700	164,810

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	110,000	\$ 96,936
	734,000	502,688
	124,500	48,033
Ω	257,900	358,835
	3,042,000	3,296,639
	71,600	193,957
	250,000	91,442
*	67,000	6,720
	36,707	120,045
*	50,834	181,986
	58,500	84,669
*	36,203	944,536
	448,500	4,376,463
	7,700	20,857
*	64,000	5,779
	26,600	69,775
	242,000	22,098
	19,700	89,751
*	222,000	33,132
#*	1,242,000	515,337
*	36,200	20,085
*	127,100	123,506
*	24,777	0
	8,700	11,280
	71,171	253,869
	14,900	51,851
	159,500	244,087
	673,000	418,969
	64,300	49,832
	37,800	32,525
Ω	532,000	3,191,375
	18,200	26,152
	71,128	797,349
	16,400	85,975
	1,137,000	331,670
	16,000	20,638
*	29,300	30,868
	13,900	19,906
#*	90,000	160,080
	1,800	48,253
	64,000	143,198
	93,218	699,080
*Ω	865,500	378,044
#*	398,000	75,102
	444,000	174,179
	20,700	81,543
*	46,900	23,717
	25,400	141,807
*Ω	177,400	228,820
*	383,000	11,404
*	47,400	25,893
	10,800	36,949
*Ω	815,500	161,686
*Ω	232,400	6,933,501
#	90,944	262,125
	148,000	1,720,768
Ω	138,200	204,176
	66,000	30,222
	40,600	165,395

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Mingfa Group International Co. Ltd.....	374,000	\$ 22,071
Minmetals Land Ltd.....	687,644	75,127
Ω Minsheng Education Group Co. Ltd.....	290,000	30,659
Minth Group Ltd.....	380,000	1,757,296
* Misho Ecology & Landscape Co. Ltd., Class A.....	19,700	7,063
MLS Co. Ltd., Class A.....	53,400	110,689
* MMG Ltd.....	1,562,000	507,158
Modern Land China Co. Ltd.....	436,000	8,400
Monalisa Group Co. Ltd., Class A.....	9,500	36,449
Montage Technology Co. Ltd., Class A.....	1,605	18,133
*Ω Mulsanne Group Holding Ltd.....	62,000	42,596
Muyuan Foods Co. Ltd., Class A.....	104,114	906,347
* Myhome Real Estate Development Group Co. Ltd., Class A.....	111,200	30,030
MYS Group Co. Ltd., Class A.....	32,200	17,690
* Nan Hai Corp. Ltd.....	4,000,000	19,986
NanJi E-Commerce Co. Ltd., Class A.....	73,286	67,772
Nanjing Chervon Auto Precision Technology Co. Ltd., Class A.....	3,700	19,529
Nanjing Hanrui Cobalt Co. Ltd., Class A.....	5,500	61,897
Nanjing Iron & Steel Co. Ltd., Class A.....	220,400	126,684
Nanjing King-Friend Biochemical Pharmaceutical Co. Ltd., Class A.....	24,763	141,503
* Nanjing Sample Technology Co. Ltd., Class H.....	67,000	54,092
Nanjing Securities Co. Ltd., Class A.....	64,200	91,201
Nanjing Xinjiekou Department Store Co. Ltd., Class A.....	44,800	74,530
Nanjing Yunhai Special Metals Co. Ltd., Class A.....	6,600	19,581
Nantong Jianghai Capacitor Co. Ltd., Class A.....	11,000	41,765
NARI Technology Co. Ltd., Class A.....	50,120	280,391
NAURA Technology Group Co. Ltd., Class A.....	3,100	141,060
* NavInfo Co. Ltd., Class A.....	37,100	93,551
NetDragon Websoft Holdings Ltd.....	127,500	321,823
NetEase, Inc., ADR.....	64,693	6,686,668
New China Life Insurance Co. Ltd., Class H.....	381,000	1,086,700
New Hope Dairy Co. Ltd., Class A.....	11,200	24,241
* New Hope Liuhe Co. Ltd., Class A.....	49,600	126,331
* New Oriental Education & Technology Group, Inc., Sponsored ADR.....	163,603	233,952
* New Sparkle Roll International Group Ltd.....	1,216,000	27,686
* New World Department Store China Ltd.....	209,000	32,760
* Newborn Town, Inc.....	144,000	76,486
Newland Digital Technology Co. Ltd., Class A.....	29,200	75,714
Nexteer Automotive Group Ltd.....	439,000	483,220
Nine Dragons Paper Holdings Ltd.....	906,000	904,977
Ninestar Corp., Class A.....	27,591	213,196
Ningbo Huaxiang Electronic Co. Ltd., Class A.....	18,700	58,582
Ningbo Jifeng Auto Parts Co. Ltd., Class A.....	13,300	28,047
Ningbo Joyson Electronic Corp., Class A.....	22,700	66,132
Ningbo Orient Wires & Cables Co. Ltd., Class A.....	21,600	202,257
Ningbo Tuopu Group Co. Ltd., Class A.....	8,500	74,627
Ningbo Yunsheng Co. Ltd., Class A.....	21,900	39,267
Ningbo Zhoushan Port Co. Ltd., Class A.....	65,900	41,065
Ningxia Baofeng Energy Group Co. Ltd., Class A.....	86,000	218,329
* NIO, Inc., ADR.....	92,190	2,259,577
* Niu Technologies, Sponsored ADR.....	14,706	206,619
* Noah Holdings Ltd., Sponsored ADR.....	5,159	161,941
Norinco International Cooperation Ltd., Class A.....	18,600	22,884
North Huajin Chemical Industries Co. Ltd., Class A.....	61,700	68,539
Northeast Securities Co. Ltd., Class A.....	64,000	85,720
NSFOCUS Technologies Group Co. Ltd., Class A.....	15,100	33,269
#* NVC International Holdings Ltd.....	1,151,000	25,078
* Oceanwide Holdings Co. Ltd., Class A.....	162,155	46,352
* Offcn Education Technology Co. Ltd., Class A.....	20,500	21,503

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	103,100	\$ 72,825
*	61,600	77,807
	5,363	116,512
	9,601	28,824
	95,400	89,576
*	105,200	47,742
Ω	178,800	140,138
	55,600	73,284
*	97,200	57,151
	7,945	47,807
*	108,000	17,809
	173,000	28,552
*	125,700	62,871
*	184,700	108,235
	414,000	299,868
	48,300	65,445
*	50,900	26,130
	1,367,000	432,587
	29,200	63,544
Ω	22,900	291,331
	14,400	52,732
#*	466,000	27,592
	1,697,582	1,581,726
*	23,298	1,394,152
	263,100	660,090
#*Ω	137,200	437,769
	2,198,000	17,442,932
	3,100	20,480
*	47,200	68,656
*	41,600	23,261
	114,800	283,185
	1,180,111	310,300
	51,600	385,218
#Ω	2,018,000	1,681,296
*	1,069,687	171,786
	138,200	189,327
	63,000	133,427
	777,000	433,702
	2,200	58,830
	62,000	25,539
*	223,000	30,087
	205,000	222,911
*Ω	2,500	185
	17,040	51,112
	37,100	51,914
	9,300	22,447
	8,500	33,890
	945	10,729
	109,300	77,911
Ω	72,000	39,072
	35,300	20,855
	13,600	44,045
	24,800	28,736
	316,000	62,955
*	34,095	31,330
	700	20,912
	29,600	32,580
	6,400	7,591
	34,300	19,504

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	53,400	\$ 31,914
#*	126,000	147,675
*Ω	228,207	125,906
Ω	542,000	186,465
#	462,000	157,148
	57,900	66,960
	24,300	27,509
	7,000	48,021
	9,000	22,201
	5,200	18,009
	128,200	90,227
	9,600	42,397
	91,000	86,361
	52,800	20,030
	194,520	557,374
#	317,500	131,334
	6,400	34,252
*	3,600	6,336
	6,110	20,560
	73,900	219,753
	71,600	131,414
	31,700	142,100
*	68,100	43,160
	2,900	71,121
	24,500	61,589
	89,200	97,705
	483,000	506,500
	167,200	533,935
	30,860	205,633
*	62,300	27,552
	158,100	97,328
	1,135,333	768,056
	56,500	295,722
	106,000	189,832
	41,300	414,738
	2,100	91,899
	82,700	57,881
	55,400	91,514
	43,118	134,370
#	158,249	72,590
	8,800	19,486
	14,900	39,741
#Ω	122,500	206,737
*	5,000	40,588
	24,600	95,789
	35,300	29,548
	53,430	257,662
	52,900	92,654
	13,500	63,934
	23,700	114,775
	36,200	50,839
	13,100	31,149
*	70,400	37,199
	149,900	103,005
	15,500	20,834
	7,700	42,015
	47,900	44,725
	85,761	151,332
	1,121,600	1,382,251

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	67,600	\$ 36,733
*	35,300	54,514
*	164,000	63,782
	54,031	55,169
	37,800	70,415
	16,860	144,227
	15,300	50,555
	137,500	71,286
	15,725	47,361
	98,000	21,108
	28,258	51,861
	13,710	63,720
#*	84,000	225,844
	112,000	55,377
	4,900	31,939
	34,500	19,156
	5,500	19,880
#Ω	8,100	47,877
	57,300	34,164
	252,000	371,764
	918,400	88,732
*	7,800	62,286
	90,300	80,938
	10,300	65,756
	668,000	249,640
	3,000	26,695
	16,400	30,153
*Ω	5,200	28,896
	10,000	21,508
	14,700	21,257
	8,200	20,431
	27,800	63,417
	38,500	64,091
	18,800	162,872
	27,900	32,664
	23,800	54,034
	10,800	35,164
	21,300	20,460
	269,500	357,797
	5,980	135,321
	60,900	64,532
	4,300	20,232
	21,100	37,702
	110,100	56,766
	31,700	44,159
	17,036	20,677
	90,800	76,647
	24,300	48,981
	21,800	86,208
	6,620	74,650
	10,800	39,134
	28,000	40,769
	29,881	64,629
	63,400	68,608
	70,980	58,634
	59,800	55,775
	137,600	148,316
	134,600	66,792
*	18,300	35,593

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	26,900	\$ 70,135
*Ω	128,000	110,997
	550,000	31,573
	38,000	118,287
	7,216	135,493
Ω	673,600	166,223
	62,000	55,754
*	60,600	71,662
	47,700	75,015
	2,700	10,981
	33,200	19,240
	5,600	84,166
	12,100	33,311
	28,900	30,344
	27,700	31,017
	81,600	50,084
	9,425	72,035
	10,900	21,273
	35,080	77,833
	216,000	213,915
	46,000	87,206
	37,200	45,595
	23,900	31,660
	2,900	40,681
*	44,100	17,137
	21,000	75,463
	29,000	70,818
Ω	69,500	65,621
	109,100	35,480
	32,550	311,657
	645,430	654,935
	96,500	34,739
	1,546,668	363,286
	14,800	23,347
	27,000	22,607
	36,200	76,378
	3,600	45,782
	1,700	41,982
	19,300	103,332
	5,900	19,945
	12,900	60,929
*	17,300	32,422
	13,200	673,604
*	165,018	112,123
*	105,500	52,609
	65,600	41,967
	136,700	167,415
	17,800	30,780
*	15,087	55,846
	4,400	57,093
*	36,600	35,388
	3,700	20,920
	4,300	18,952
	19,500	44,817
	16,700	88,907
	31,200	65,930
	22,800	77,118
	63,800	61,628
	7,900	18,131

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	4,500	\$ 20,216
	48,800	53,860
	48,200	26,893
	67,416	54,446
	5,200	21,366
	17,600	36,742
	20,247	104,477
	55,400	37,511
	105,300	76,673
	195,200	3,621,925
*	47,600	45,813
	37,380	123,097
#	612,356	451,303
*	1,600	5,552
	8,300	28,455
*	73,300	41,227
	1,718,021	242,878
*	10,600	18,781
	284,000	74,754
*	22,800	41,241
*	281,700	156,078
	4,000	14,357
	35,600	99,075
*	77,600	24,286
	102,200	173,412
	21,200	74,164
	6,500	21,461
	18,600	68,517
	20,300	146,185
#	1,804,000	338,200
	3,628,000	2,502,061
	6,740	58,527
	8,200	30,448
	81,480	98,056
	1,006,000	134,809
	2,700	20,360
	56,400	92,414
*	1,274,400	37,868
	47,900	77,415
	33,514	156,558
	22,300	25,913
	1,385,003	340,151
	518,000	197,934
	1,572,000	346,902
	662,400	1,481,652
	13,260	48,817
	5,100	22,953
	238,800	24,112
	948,000	308,614
	347,500	516,892
	2,324	38,939
	1,318,000	142,095
	35,300	69,873
*	687,476	406,163
*	1,086,412	237,342
*	4,233	77,041
*	664,000	30,082
	38,400	92,909
	85,410	105,644

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Sou Yu Te Group Co. Ltd., Class A.....	136,300	\$ 32,567
* South Manganese Investment Ltd.....	298,000	35,363
Southwest Securities Co. Ltd., Class A.....	36,200	27,313
* Spring Airlines Co. Ltd., Class A.....	9,700	87,360
* SPT Energy Group, Inc.....	484,000	17,504
SSY Group Ltd.....	727,719	323,491
* Starrise Media Holdings Ltd.....	70,000	1,465
State Grid Information & Communication Co. Ltd., Class A.....	16,200	50,814
†† Suchuang Gas Corp. Ltd.....	24,000	5,587
* Sumavision Technologies Co. Ltd., Class A.....	28,700	35,106
Sun Art Retail Group Ltd.....	983,000	358,972
Sun King Technology Group Ltd.....	340,000	141,381
Sunac China Holdings Ltd.....	1,318,000	1,624,199
Sunflower Pharmaceutical Group Co. Ltd., Class A.....	18,983	41,401
Sunfly Intelligent Technology Co. Ltd., Class A.....	14,200	25,098
Sungrow Power Supply Co. Ltd., Class A.....	9,100	165,210
* Suning Universal Co. Ltd., Class A.....	121,700	77,776
* Suning.com Co. Ltd., Class A.....	161,900	99,719
Sunny Optical Technology Group Co. Ltd.....	130,100	3,358,864
Sunresin New Materials Co. Ltd., Class A.....	7,647	115,414
*Ω Sunshine 100 China Holdings Ltd.....	120,000	6,080
Sunward Intelligent Equipment Co. Ltd., Class A.....	33,300	44,657
* Sunwave Communications Co. Ltd., Class A.....	15,500	11,522
Sunwoda Electronic Co. Ltd., Class A.....	22,500	126,881
Suofeiya Home Collection Co. Ltd., Class A.....	11,100	38,205
Suzhou Anjie Technology Co. Ltd., Class A.....	22,800	50,995
Suzhou Dongshan Precision Manufacturing Co. Ltd., Class A.....	44,400	174,160
Suzhou Gold Mantis Construction Decoration Co. Ltd., Class A.....	94,150	85,982
Suzhou Maxwell Technologies Co. Ltd., Class A.....	600	47,133
Suzhou Secote Precision Electronic Co. Ltd., Class A.....	3,200	11,779
Suzhou TA&A Ultra Clean Technology Co. Ltd., Class A.....	3,400	35,899
Suzhou TFC Optical Communication Co. Ltd., Class A.....	7,740	41,435
SY Holdings Group Ltd.....	120,000	114,134
Symphony Holdings Ltd.....	690,000	96,445
Taiji Computer Corp. Ltd., Class A.....	13,579	51,840
* Talkweb Information System Co. Ltd., Class A.....	25,100	27,657
TangShan Port Group Co. Ltd., Class A.....	193,130	82,843
Tangshan Sanyou Chemical Industries Co. Ltd., Class A.....	76,700	95,387
* Taung Gold International Ltd.....	4,350,000	17,337
TCL Electronics Holdings Ltd.....	454,666	231,504
TCL Technology Group Corp., Class A.....	340,600	303,552
Tech-Bank Food Co. Ltd., Class A.....	49,700	48,666
†† Tech-Pro, Inc.....	1,644,000	2,699
Ten Pao Group Holdings Ltd.....	172,000	46,612
Tencent Holdings Ltd.....	1,212,700	75,990,540
* Tencent Music Entertainment Group, ADR.....	197,981	1,223,523
Tenfu Cayman Holdings Co. Ltd.....	66,000	44,870
Texhong Textile Group Ltd.....	73,000	94,373
Three Squirrels, Inc., Class A.....	10,100	53,981
Thunder Software Technology Co. Ltd., Class A.....	3,200	71,020
Tian An China Investment Co. Ltd.....	209,000	110,288
*Ω Tian Ge Interactive Holdings Ltd.....	204,000	22,492
Tian Lun Gas Holdings Ltd.....	105,500	125,354
* Tian Shan Development Holding Ltd.....	114,000	30,070
# Tiangong International Co. Ltd.....	464,000	230,309
Tianjin 712 Communication & Broadcasting Co. Ltd., Class A.....	11,300	63,896
Tianjin Capital Environmental Protection Group Co. Ltd., Class H.....	130,000	62,742
Tianjin Chase Sun Pharmaceutical Co. Ltd., Class A.....	74,700	72,404
Tianjin Development Holdings Ltd.....	186,000	41,598

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	21,800	\$ 72,451
	922,000	75,773
	44,400	28,381
	27,000	184,137
	489,000	119,788
	32,700	61,606
#	396,000	408,476
	72,500	131,609
*	188,000	35,247
	4,800	19,115
	31,200	142,288
	26,700	25,827
	331,000	128,291
	876,000	1,814,884
	49,300	156,380
	62,000	20,628
	9,300	55,049
	19,382	79,491
	236,385	61,841
	282,000	264,571
*	350,000	720,218
*	2,864,999	74,969
*	38,800	94,022
*	53,200	40,795
	32,500	89,829
*	220,000	21,100
	55,600	88,962
	40,500	133,267
	38,200	38,106
	217,505	117,496
	64,400	384,523
	9,300	21,782
	117,200	59,931
#	95,000	12,544
*	4,200	98,896
	17,800	42,919
Ω	686,000	619,841
	339,359	250,175
	72,900	89,124
	311,500	583,764
*	420,000	29,282
*	98,998	2,634,337
*	20,000	532,204
	16,600	28,914
	781,140	315,587
Ω	61,500	10,284
*	141,100	45,767
*	18,924	24,980
*	42,200	27,312
	1,600	2,928
	7,900	13,698
	6,600	225,256
	33,600	41,979
	674,966	637,930
	41,740	138,278
	3,834,000	567,774
	21,400	46,599
††	882,000	7,217
	24,900	84,524

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	51,700	\$ 47,726
	20,200	83,129
	167,000	449,416
#*	17,433	35,738
*	231,854	2,158,561
	12,600	97,201
*	16,250	37,702
	19,100	82,225
	18,508	54,263
	85,900	79,025
	78,000	17,677
	63,980	923,653
	1,843,000	1,808,198
	99,520	88,565
	236,000	96,236
	50,700	61,198
#*	25,420	880,803
	610,120	1,107,143
	24,400	80,502
	10,400	118,405
	205,500	63,409
	33,300	56,719
*	44,700	142,349
	77,804	93,721
	5,994	77,378
	3,500	22,306
	10,600	430,639
	10,300	175,633
	18,300	33,369
	294,000	20,185
*	106,000	4,794
	38,600	90,986
*	18,500	18,567
	20,700	35,282
	1,300	49,516
	25,340	84,078
*	23,000	22,552
	8,300	65,832
	42,200	167,167
	79,178	129,127
	45,430	124,782
Ω	45,660	654,913
	7,800	25,827
	2,780	31,956
	71,500	82,566
	131,500	117,782
	31,476	70,628
Ω	223,500	141,124
	65,200	96,481
	18,900	33,908
	3,100	96,527
	5,782	15,265
	426,000	46,612
	20,750	98,197
	66,100	72,593
	21,000	92,017
	29,500	91,826
	73,000	92,238

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	3,800	\$ 26,380
	36,400	23,134
	3,700	20,532
*Ω	3,992,400	8,469,351
	9,300	52,651
*	285,000	25,771
	38,000	79,822
	483,454	106,191
	48,000	53,941
	162,000	75,579
	198,000	149,568
	11,300	20,253
#	313,058	545,778
	20,500	44,641
	12,100	43,856
#	172,800	320,783
	130,100	95,279
	44,100	111,713
	598,000	300,040
	1,484,283	2,381,184
	105,000	92,706
#	529,774	951,462
	21,000	79,485
*	30,350	54,933
Ω	472,000	672,123
*	35,500	44,765
*	3,460,000	18,831
	80,500	36,474
Ω	62,000	89,036
	9,400	92,709
	16,200	34,920
	18,520	87,552
	25,500	169,075
	44,800	54,905
	3,200	30,696
*	397,000	28,074
	12,500	154,316
	18,120	24,493
#*Ω	153,400	139,951
*	36,000	5,525
	14,590	114,314
#	186,000	794,029
	3,360	33,968
	58,000	23,186
	96,740	126,742
	8,280	36,378
	88,000	48,654
*	34,424	84,683
*Ω	503,500	81,765
	15,900	75,621
	140,400	86,005
	2,900	55,706
	19,100	106,126
	68,400	34,532
	82,400	86,434
*	28,800	54,952
	17,300	44,019
*	784,000	57,308
	797,058	809,887

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Yuexiu Transport Infrastructure Ltd.....	348,752	\$ 211,393
Yum China Holdings, Inc.....	107,073	5,145,929
Yunda Holding Co. Ltd., Class A.....	56,992	177,489
* Yunnan Aluminium Co. Ltd., Class A.....	105,100	184,205
Yunnan Baiyao Group Co. Ltd., Class A.....	11,542	164,428
Yunnan Copper Co. Ltd., Class A.....	64,400	123,999
Yunnan Energy New Material Co. Ltd., Class A.....	7,252	291,660
* Yunnan Tin Co. Ltd., Class A.....	54,400	173,576
Yunnan Water Investment Co. Ltd., Class H.....	77,000	8,586
Yutong Bus Co. Ltd., Class A.....	39,400	62,519
# Yuzhou Group Holdings Co. Ltd.....	1,178,648	95,200
#* Zai Lab Ltd.....	4,050	191,303
ZBOM Home Collection Co. Ltd., Class A.....	10,530	43,328
* Zepp Health Corp., ADR.....	12,494	62,220
Zhangzhou Pientzhuang Pharmaceutical Co. Ltd., Class A.....	6,800	385,482
Zhaojin Mining Industry Co. Ltd., Class H.....	574,500	460,920
Zhefu Holding Group Co. Ltd., Class A.....	117,700	111,367
* Zhejiang Century Huatong Group Co. Ltd., Class A.....	96,800	103,527
Zhejiang China Commodities City Group Co. Ltd., Class A.....	161,800	114,739
Zhejiang Chint Electrics Co. Ltd., Class A.....	41,200	310,888
Zhejiang Communications Technology Co. Ltd.....	48,900	42,700
Zhejiang Crystal-Optech Co. Ltd., Class A.....	39,800	86,493
Zhejiang Dahua Technology Co. Ltd., Class A.....	48,700	147,369
Zhejiang Dingli Machinery Co. Ltd., Class A.....	8,840	102,093
Zhejiang Expressway Co. Ltd., Class H.....	522,000	448,073
Zhejiang Garden Bio-Chemical High-tech Co. Ltd., Class A.....	15,700	32,787
Zhejiang Hailiang Co. Ltd., Class A.....	59,900	108,275
Zhejiang HangKe Technology, Inc. Co., Class A.....	2,370	32,768
Zhejiang Hangmin Co. Ltd., Class A.....	25,400	22,056
Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A.....	50,600	59,565
Zhejiang Huace Film & Television Co. Ltd., Class A.....	60,200	56,891
Zhejiang Huahai Pharmaceutical Co. Ltd., Class A.....	37,810	125,006
Zhejiang Huayou Cobalt Co. Ltd., Class A.....	6,500	102,226
Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.....	47,100	76,972
Zhejiang Jianfeng Group Co. Ltd., Class A.....	9,500	26,133
Zhejiang Jiemei Electronic & Technology Co. Ltd., Class A.....	10,500	54,353
Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A.....	14,400	131,831
* Zhejiang Jingu Co. Ltd., Class A.....	31,000	36,241
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	24,720	32,096
* Zhejiang Jinke Tom Culture Industry Co. Ltd., Class A.....	120,900	91,729
Zhejiang JIULI Hi-tech Metals Co. Ltd., Class A.....	22,200	59,770
Zhejiang Juhua Co. Ltd., Class A.....	39,000	79,937
Zhejiang Longsheng Group Co. Ltd., Class A.....	62,600	123,163
Zhejiang Medicine Co. Ltd., Class A.....	30,500	73,164
Zhejiang Meida Industrial Co. Ltd., Class A.....	25,100	66,401
Zhejiang Narada Power Source Co. Ltd., Class A.....	28,900	50,362
Zhejiang NHU Co. Ltd., Class A.....	45,980	218,711
Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.....	73,840	46,560
Zhejiang Runtu Co. Ltd., Class A.....	45,300	64,722
Zhejiang Sanhua Intelligent Controls Co. Ltd., Class A.....	47,640	144,477
Zhejiang Semir Garment Co. Ltd., Class A.....	55,900	61,736
* Zhejiang Shibao Co. Ltd., Class H.....	78,000	19,455
Zhejiang Starry Pharmaceutical Co. Ltd., Class A.....	2,600	21,909
Zhejiang Supor Co. Ltd., Class A.....	10,000	81,826
Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A.....	9,720	73,787
Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	74,300	57,127
Zhejiang Wanliyang Co. Ltd., Class A.....	39,600	67,387
Zhejiang Weiming Environment Protection Co. Ltd., Class A.....	31,190	151,045
Zhejiang Weixing New Building Materials Co. Ltd., Class A.....	38,700	138,224

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	7,800	\$ 56,871
	26,800	92,129
	34,200	20,734
	33,700	33,707
*	11,100	56,899
#	124,000	130,156
	731,000	347,197
	45,000	87,757
*	906,000	35,080
*Ω	162,400	559,271
	16,100	91,446
	95,500	120,563
	63,500	66,567
	32,000	41,065
	173,500	1,332,847
*	203,500	79,690
	283,455	295,497
	19,050	18,122
#Ω	365,000	256,487
	344,000	74,317
*	30,200	41,529
	141,050	744,982
	9,900	131,329
	81,900	206,296
	84,980	124,549
*	25,100	14,359
	530,800	347,652
	228,720	618,056
	99,290	2,982,672
TOTAL CHINA.....		<u>546,635,297</u>
COLOMBIA — (0.1%)		
	14,172	275,701
	8,929	317,694
	25,379	253,932
	3,425	9,483
	176,327	195,944
	17,846	29,135
*	49,384	40,030
*	36,592	275,935
	476,635	350,735
	9,190	52,383
	167,811	111,370
	49,389	295,249
	52,184	49,570
	7,608	14,184
TOTAL COLOMBIA.....		<u>2,271,345</u>
CZECH REPUBLIC — (0.1%)		
	15,054	667,544
Ω	144,263	622,095
	7,174	88,778
TOTAL CZECH REPUBLIC.....		<u>1,378,417</u>
EGYPT — (0.1%)		
*	289,186	935,500

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
EGYPT — (Continued)		
* Egyptian Financial Group-Hermes Holding Co.,GDR.	10,220	\$ 17,360
TOTAL EGYPT.....		<u>952,860</u>
GREECE — (0.3%)		
* Aegean Airlines SA.....	8,769	54,161
* Alpha Services & Holdings SA.....	332,355	502,969
Athens Water Supply & Sewage Co. SA.....	14,835	128,739
Autohellas Tourist & Trading SA.....	13,865	149,732
Bank of Greece.....	7,126	152,543
* Ellaktor SA.....	33,819	47,694
* Eurobank Ergasias Services & Holdings SA, Class A.....	403,525	456,388
*†† FF Group.....	11,777	11,908
* Fourlis Holdings SA.....	18,564	89,745
* GEK Terna Holding Real Estate Construction SA.....	19,817	205,779
Hellenic Exchanges - Athens Stock Exchange SA.....	15,826	69,696
Hellenic Petroleum Holdings SA.....	17,406	129,349
Hellenic Telecommunications Organization SA.....	42,145	819,186
Holding Co. ADMIE IPTO SA.....	35,459	100,180
* Intracom Holdings SA.....	17,381	33,829
JUMBO SA.....	33,901	504,253
* LAMDA Development SA.....	27,190	214,759
Motor Oil Hellas Corinth Refineries SA.....	24,096	385,882
Mytilineos SA.....	18,742	320,612
* National Bank of Greece SA.....	115,571	454,868
* Piraeus Financial Holdings SA.....	89,345	150,346
Piraeus Port Authority SA.....	3,761	73,248
Quest Holdings SA.....	3,484	76,194
Sarantis SA.....	12,002	119,067
Terna Energy SA.....	12,479	182,007
TOTAL GREECE.....		<u>5,433,134</u>
HONG KONG — (0.1%)		
Anxin-China Holdings Ltd.....	784,000	0
# Atlas Corp.....	9,196	132,974
* Beijing Energy International Holding Co. Ltd.....	1,888,000	63,129
Chen Lin Education Group Holdings Ltd.....	48,000	13,250
* China Huirong Financial Holdings Ltd.....	84,000	11,252
†† China Huiyuan Juice Group Ltd.....	159,000	7,150
Ω China New Higher Education Group Ltd.....	373,000	129,013
Ω CIMC Vehicles Group Co. Ltd., Class H.....	13,500	10,465
* CS Mall Group Ltd.....	99,000	18,079
*Ω ESR Cayman Ltd.....	31,600	107,146
†† Hua Han Health Industry Holdings Ltd.....	928,000	6,701
Karce International Holdings.....	134,000	0
Magnum Uranium Corp.....	112,000	0
Prinx Chengshan Holding Ltd.....	78,000	66,814
* SIM Technology Group Ltd.....	348,000	18,384
†† SMI Culture & Travel Group Holdings Ltd.....	323,197	3,888
Untrade Youyuan Holdings.....	136,920	0
Untrade. C Fiber Optic.....	396,000	0
Wharf Holdings Ltd.....	398,000	1,360,189
# Wuling Motors Holdings Ltd.....	280,000	48,958
TOTAL HONG KONG.....		<u>1,997,392</u>
HUNGARY — (0.2%)		
# 4iG Nyrt.....	18,019	47,041
Magyar Telekom Telecommunications PLC.....	156,372	207,303
MOL Hungarian Oil & Gas PLC.....	182,115	1,588,129

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HUNGARY — (Continued)		
* Opus Global Nyrt.....	86,665	\$ 55,540
* OTP Bank Nyrt.....	37,920	2,200,389
TOTAL HUNGARY.....		<u>4,098,402</u>
INDIA — (12.4%)		
Aarti Industries Ltd.....	55,465	737,349
ABB India Ltd.....	2,863	88,648
Abbott India Ltd.....	1,520	328,447
Action Construction Equipment Ltd.....	13,678	41,379
* Adani Green Energy Ltd.....	56,417	1,427,016
Adani Ports & Special Economic Zone Ltd.....	95,029	921,321
Adani Total Gas Ltd.....	15,492	384,026
* Adani Transmission Ltd.....	82,246	2,206,067
ADF Foods Ltd.....	1,661	19,464
* Aditya Birla Capital Ltd.....	232,948	372,949
Advanced Enzyme Technologies Ltd.....	17,436	73,995
Aegis Logistics Ltd.....	46,855	127,616
Agro Tech Foods Ltd.....	3,172	40,597
* Ahluwalia Contracts India Ltd.....	12,314	67,333
AIA Engineering Ltd.....	12,957	329,182
Ajanta Pharma Ltd.....	12,094	365,831
Akzo Nobel India Ltd.....	3,881	100,514
Alembic Ltd.....	38,303	51,253
Alembic Pharmaceuticals Ltd.....	27,495	281,244
Alkyl Amines Chemicals.....	4,697	212,107
Allcargo Logistics Ltd.....	33,994	150,597
* Alok Industries Ltd.....	422,420	176,577
Amara Raja Batteries Ltd.....	27,685	230,511
Amrutanjan Health Care Ltd.....	3,506	39,002
*†† Amtek Auto Ltd.....	52,973	366
Anant Raj Ltd.....	43,134	47,680
Andhra Sugars Ltd.....	26,030	53,313
Apar Industries Ltd.....	6,343	58,804
Apcotex Industries Ltd.....	6,457	32,690
* APL Apollo Tubes Ltd.....	43,521	504,316
Apollo Tyres Ltd.....	162,051	473,374
* Arvind Fashions Ltd.....	26,421	110,113
* Arvind Ltd.....	68,483	134,231
Asahi India Glass Ltd.....	25,092	188,815
Ashiana Housing Ltd.....	14,599	33,521
Ashok Leyland Ltd.....	280,650	503,710
* Ashoka Buildcon Ltd.....	60,613	81,049
Asian Granito India Ltd.....	21,297	35,347
Asian Paints Ltd.....	63,631	2,703,058
Astec Lifesciences Ltd.....	1,888	42,658
Astral Ltd.....	20,253	591,115
AstraZeneca Pharma India Ltd.....	547	20,609
Atul Ltd.....	5,123	656,036
*Ω AU Small Finance Bank Ltd.....	26,050	460,832
Automotive Axles Ltd.....	1,880	36,732
Avanti Feeds Ltd.....	18,236	146,996
*Ω Avenue Supermarts Ltd.....	12,132	671,821
* Axis Bank Ltd.....	406,518	4,246,011
Bajaj Auto Ltd.....	12,880	615,275
Bajaj Consumer Care Ltd.....	33,236	81,762
* Bajaj Electricals Ltd.....	765	12,345
Bajaj Finance Ltd.....	21,381	2,026,070
Bajaj Finserv Ltd.....	4,348	922,519
* Bajaj Hindusthan Sugar Ltd.....	197,779	45,029

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	12,276	\$ 852,397
	4,328	190,044
	30,093	947,050
	30,656	52,505
	60,855	347,877
	4,022	9,862
Ω	160,677	684,782
*	310,836	452,749
*	93,491	26,543
	1,304	50,531
	4,643	191,945
	7,025	171,390
	43,471	422,837
*	5,676	30,027
	23,290	43,523
	1,143	30,833
	68,252	677,215
	148,356	794,027
	436	72,922
*	504,271	4,954,598
*	20,374	104,297
*	91,350	451,496
	66,769	432,832
*	1,826	21,825
	1,912	176,250
	14,014	164,383
	23,950	35,127
	5,460	79,809
*	32,915	48,658
	1,126	250,764
	38,562	263,731
	20,607	982,298
	11,966	315,681
*	21,449	43,688
	30,973	258,228
*	131,297	448,519
*	12,709	25,868
	37,035	445,201
	5,760	44,416
	131,245	219,984
	34,083	217,253
	12,726	187,562
*	171,083	50,615
	16,421	334,319
	5,354	38,719
	20,301	162,790
	19,956	233,231
	1,761	114,822
*	136,076	322,601
	86,077	503,433
*	24,250	36,242
††	130,176	736
	45,214	424,254
	131,049	1,123,459
	4,609	31,385
	133,999	260,122
	2,953	19,313
	6,179	403,378
	24,888	476,057

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Container Corp. of India Ltd.....	75,785	\$ 659,962
Coromandel International Ltd.....	44,518	473,698
Cosmo Films Ltd.....	4,831	111,257
* CreditAccess Grameen Ltd.....	8,825	74,398
CRISIL Ltd.....	7,019	263,053
Crompton Greaves Consumer Electricals Ltd.....	207,712	1,187,993
* CSB Bank Ltd.....	2,664	9,021
Cummins India Ltd.....	36,773	466,396
Cyient Ltd.....	23,996	304,906
D B Realty Ltd.....	6,655	7,467
Dabur India Ltd.....	95,166	688,430
Dalmia Bharat Sugar & Industries Ltd.....	3,426	20,608
DB Corp. Ltd.....	20,568	24,535
* DCB Bank Ltd.....	69,541	80,306
DCM Shriram Ltd.....	23,655	360,835
* DCW Ltd.....	49,202	29,406
Deepak Fertilisers & Petrochemicals Corp. Ltd.....	26,727	205,875
Deepak Nitrite Ltd.....	23,531	709,098
* DEN Networks Ltd.....	74,409	42,088
Dhampur Sugar Mills Ltd.....	15,975	81,776
* Dhani Services Ltd.....	83,701	148,965
Dhanuka Agritech Ltd.....	6,349	65,456
Ω Dilip Buildcon Ltd.....	18,685	92,025
* Dish TV India Ltd.....	518,267	114,166
* Dishman Carbogen Amcis Ltd.....	29,525	78,242
Divi's Laboratories Ltd.....	20,238	1,097,572
Dixon Technologies India Ltd.....	12,701	757,839
DLF Ltd.....	121,264	643,807
Ω Dollar Industries Ltd.....	1,741	14,691
* Dr Lal PathLabs Ltd.....	13,224	528,559
* DRC Systems India Ltd.....	193	1,014
* Dredging Corp. of India Ltd.....	4,602	19,883
Dwarikesh Sugar Industries Ltd.....	48,045	61,486
* Dynamic Technologies Ltd.....	561	15,681
eClerx Services Ltd.....	10,409	330,571
Edelweiss Financial Services Ltd.....	176,449	166,404
Eicher Motors Ltd.....	26,731	952,255
EID Parry India Ltd.....	39,453	258,701
* EIH Ltd.....	62,367	118,303
Electrosteel Castings Ltd.....	95,426	51,431
Elgi Equipments Ltd.....	50,996	228,502
Emami Ltd.....	78,074	520,049
Ω Endurance Technologies Ltd.....	12,236	263,960
Engineers India Ltd.....	68,296	63,987
EPL Ltd.....	36,772	93,313
Ω Eris Lifesciences Ltd.....	9,607	90,534
ESAB India Ltd.....	1,500	65,523
Escorts Ltd.....	25,419	632,610
* Eveready Industries India Ltd.....	19,033	69,444
Everest Kanto Cylinder Ltd.....	17,733	57,691
Excel Industries Ltd.....	733	8,754
Exide Industries Ltd.....	196,109	458,309
* FDC Ltd.....	16,795	65,722
Federal Bank Ltd.....	764,494	1,039,984
FIEM Industries Ltd.....	1,872	28,808
Filatex India Ltd.....	37,410	58,194
Fine Organic Industries Ltd.....	1,980	102,695
Finolex Cables Ltd.....	31,095	208,494
Finolex Industries Ltd.....	121,726	275,851

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	127,418	\$ 275,193
	1,782	28,983
*	259,435	25,707
	37,453	67,256
	596,895	1,161,510
	3,626	153,171
	4,509	192,788
	129,936	122,039
*	31,580	88,285
	2,341	7,524
*	19,389	31,887
*Ω	25,497	48,932
	38,661	35,796
	20,968	22,366
	33,222	194,938
	15,955	34,158
	2,641	187,064
	12,822	271,082
	18,661	75,705
Ω	9,675	69,591
*	72,734	870,897
*	19,237	158,220
*	19,748	457,332
	1,262	16,156
	59,078	241,547
	17,966	117,754
	51,618	1,201,496
	6,556	29,900
	48,031	204,098
	16,757	47,005
	2,631	65,480
*	24,209	170,636
	19,418	54,282
	12,359	314,393
	16,406	152,331
	40,788	118,538
*	14,796	556,461
	51,820	470,210
	37,999	240,287
	113,985	150,258
	75,133	130,767
	147,373	597,664
	7,008	42,800
*	165,948	49,022
	22,189	306,577
	34,877	558,944
	57,091	53,960
	210,230	3,120,824
Ω	11,756	348,991
	467,002	9,384,649
Ω	59,961	503,179
*	7,680	25,682
	4,241	86,963
*	9,998	18,561
	7,566	38,846
	35,881	1,313,342
	956	32,214
	284,998	305,617
	7,999	61,157

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	25,013	\$ 142,477
	70,297	53,595
	25,036	78,129
	4,086	140,848
*	299,215	60,361
	56,482	95,189
*	24,931	73,791
	113,202	3,466,278
	1,047	44,056
	873	76,651
	1,167	22,365
	521	296,702
	166,210	5,664,459
	9,204	38,163
	11,366	31,085
	7,654	76,954
	176,184	3,828,489
	368,631	3,961,266
Ω	45,820	844,409
Ω	41,746	315,175
Ω	21,985	213,516
	594	29,224
*	1,123,463	712,495
*	477,156	417,664
*	1,699	23,797
*	325,050	66,347
	86,828	371,303
	90,784	120,745
	13,437	289,753
	112,513	322,250
*	92,508	180,562
Ω	3,231	218,200
	98,029	207,412
Ω	142,200	453,338
	138,832	405,465
	8,416	24,553
	393,126	665,086
*	405,204	117,962
	2,813	33,066
	32,201	105,906
	12,214	64,040
	67,379	356,732
	293,271	1,000,955
	57,050	673,319
	1,619	27,850
	159,324	94,828
	11,963	793,320
	126,157	2,973,521
	554,407	13,056,318
	3,630	67,262
*	14,885	83,623
*	20,253	34,281
*	1,703	16,411
*	22,152	230,072
*Ω	17,437	436,978
	5,983	35,505
*	52,618	180,891
Ω	102,555	62,897
	35,112	35,551

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* ITI Ltd.....	19,970	\$ 31,118
J Kumar Infraprojects Ltd.....	16,914	38,298
* Jagran Prakashan Ltd.....	33,883	31,248
* Jammu & Kashmir Bank Ltd.....	107,942	60,394
Jamna Auto Industries Ltd.....	65,274	94,746
JB Chemicals & Pharmaceuticals Ltd.....	12,437	291,183
JBM Auto Ltd.....	2,416	49,754
Jindal Poly Films Ltd.....	9,396	132,952
Jindal Saw Ltd.....	80,748	109,947
* Jindal Stainless Hisar Ltd.....	65,523	357,323
* Jindal Stainless Ltd.....	107,674	295,845
JK Paper Ltd.....	41,108	121,473
JK Tyre & Industries Ltd.....	42,020	76,481
JM Financial Ltd.....	142,784	142,117
JMC Projects India Ltd.....	13,778	18,577
* Johnson Controls-Hitachi Air Conditioning India Ltd.....	1,636	40,822
JTEKT India Ltd.....	25,454	30,881
Jubilant Foodworks Ltd.....	20,201	925,688
Jubilant Ingrevia Ltd.....	50,434	393,031
Jubilant Pharmova Ltd.....	46,447	324,562
* Just Dial Ltd.....	2,223	27,166
Jyothy Labs Ltd.....	47,789	90,694
Kajaria Ceramics Ltd.....	28,225	509,168
Kalpataru Power Transmission Ltd.....	29,121	156,503
Kansai Nerolac Paints Ltd.....	38,014	290,749
Karnataka Bank Ltd.....	130,216	112,628
Karur Vysya Bank Ltd.....	188,782	128,454
Kaveri Seed Co. Ltd.....	11,466	85,125
KCP Ltd.....	24,024	43,770
KEC International Ltd.....	49,562	334,537
KEI Industries Ltd.....	25,830	374,296
Kennametal India Ltd.....	1,973	50,319
* Kesoram Industries Ltd.....	44,423	38,794
* Kiri Industries Ltd.....	7,501	50,183
Kirloskar Brothers Ltd.....	6,776	32,403
Kirloskar Ferrous Industries Ltd.....	22,637	65,007
Kirloskar Industries Ltd.....	339	6,727
Kirloskar Oil Engines Ltd.....	25,693	59,300
Kitex Garments Ltd.....	10,427	36,148
KNR Constructions Ltd.....	57,426	246,286
* Kolte-Patil Developers Ltd.....	8,477	36,388
Kotak Mahindra Bank Ltd.....	122,618	3,073,827
KPIT Technologies Ltd.....	80,994	710,874
KPR Mill Ltd.....	52,160	471,036
KRBL Ltd.....	31,293	98,068
KSB Ltd.....	5,266	87,871
* L&T Finance Holdings Ltd.....	302,996	305,868
Ω L&T Technology Services Ltd.....	7,978	506,242
LA Opala RG Ltd.....	9,366	49,237
Lakshmi Machine Works Ltd.....	1,027	150,692
Ω Larsen & Toubro Infotech Ltd.....	10,596	898,447
Ω Laurus Labs Ltd.....	119,385	809,927
*Ω Lemon Tree Hotels Ltd.....	126,649	89,518
LG Balakrishnan & Bros Ltd.....	9,798	90,243
LIC Housing Finance Ltd.....	136,086	708,454
Linde India Ltd.....	10,144	372,231
LT Foods Ltd.....	64,829	62,115
Lumax Auto Technologies Ltd.....	13,055	33,996
LUX Industries Ltd.....	2,738	99,598

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Mahanagar Gas Ltd.....	19,385	\$ 213,210
Maharashtra Seamless Ltd.....	11,052	80,077
Mahindra & Mahindra Financial Services Ltd.....	278,666	610,354
Mahindra & Mahindra Ltd.....	207,783	2,480,210
* Mahindra CIE Automotive Ltd.....	56,642	163,148
* Mahindra Holidays & Resorts India Ltd.....	22,110	63,336
* Mahindra Lifespace Developers Ltd.....	36,794	123,753
Ω Mahindra Logistics Ltd.....	9,559	75,747
Maithan Alloys Ltd.....	2,893	38,144
Man Infraconstruction Ltd.....	39,302	61,798
Manappuram Finance Ltd.....	264,738	563,767
Marico Ltd.....	128,924	839,313
Maruti Suzuki India Ltd.....	13,773	1,593,364
Ω MAS Financial Services Ltd.....	4,473	29,455
Mastek Ltd.....	5,570	204,321
* Max Financial Services Ltd.....	40,315	512,759
* Max Ventures & Industries Ltd.....	12,691	19,846
Mayur Uniquoters Ltd.....	7,101	48,014
* Meghmani Finechem Ltd.....	4,939	58,102
Meghmani Organics Ltd.....	52,538	77,471
Ω Metropolis Healthcare Ltd.....	10,176	344,805
Minda Corp. Ltd.....	14,058	37,782
Minda Industries Ltd.....	20,421	308,052
Mindtree Ltd.....	19,471	1,063,707
* Mirza International Ltd.....	21,209	41,982
Ω Mishra Dhatu Nigam Ltd.....	20,662	51,501
MM Forgings Ltd.....	3,627	32,492
Monte Carlo Fashions Ltd.....	5,927	49,102
Motherson Sumi Systems Ltd.....	360,194	875,991
Motherson Sumi Wiring India.....	360,194	192,351
Motilal Oswal Financial Services Ltd.....	18,582	221,098
Mphasis Ltd.....	39,459	1,654,661
MRF Ltd.....	898	869,821
MSTC Ltd.....	4,586	22,021
Multi Commodity Exchange of India Ltd.....	7,835	162,246
Muthoot Finance Ltd.....	46,432	912,378
Nahar Spinning Mills Ltd.....	3,342	27,328
* National Fertilizers Ltd.....	13,873	10,822
Navin Fluorine International Ltd.....	6,681	353,884
Navneet Education Ltd.....	37,731	49,534
NBCC India Ltd.....	124,180	78,731
NELCO Ltd.....	2,300	24,122
Neogen Chemicals Ltd.....	3,616	80,894
NESCO Ltd.....	8,928	69,457
* Network18 Media & Investments Ltd.....	22,666	25,090
Neuland Laboratories Ltd.....	2,027	40,131
Newgen Software Technologies Ltd.....	5,830	44,909
NHPC Ltd.....	660,665	266,452
NIIT Ltd.....	27,997	162,667
Nilkamal Ltd.....	2,517	81,725
NOCIL Ltd.....	43,170	135,247
NRB Bearings Ltd.....	20,392	45,151
Nucleus Software Exports Ltd.....	4,096	32,637
NXTDigital Ltd.....	324	1,806
* Oberoi Realty Ltd.....	48,081	592,269
* Olectra Greentech Ltd.....	7,407	84,424
* Omaxe Ltd.....	22,851	27,901
OnMobile Global Ltd.....	13,611	27,075
Oracle Financial Services Software Ltd.....	7,125	336,887

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	53,961	\$ 122,692
	41,083	183,827
	50,032	21,164
	2,940	27,655
	2,881	37,530
	1,537	878,004
	4,689	44,022
	12,821	51,348
Ω	15,727	23,346
*	88,316	35,884
*	59,161	21,057
	42,783	137,384
	17,750	1,057,016
	323,394	931,209
	26,053	348,974
	19,670	647,277
	25,623	845,400
*Ω	19,675	115,508
	44,423	177,646
	9,128	111,323
	8,503	211,338
	483,205	792,011
	531,233	1,540,744
*	1,600	20,602
	19,779	112,876
Ω	2,117	23,381
	66,478	438,193
*	34,915	59,214
	7,823	71,577
	2,573	69,928
	2,331	158,110
	2,169	427,354
	3,766	31,204
*	82,653	21,190
	116,068	149,112
*	417,178	233,787
*	11,321	21,765
*	9,918	213,379
Ω	24,537	237,867
Ω	4,341	12,186
	75,071	218,021
	26,359	297,389
	15,698	54,843
	5,361	69,429
*	2,270	18,493
	77,501	83,602
	5,800	148,148
*Ω	134,613	272,001
	507,163	948,228
	287,472	629,752
	12,658	209,328
	3,764	44,897
	18,308	65,089
	10,457	61,637
	49,486	29,079
	16,241	60,067
*	2,910	27,002
*	5,543	35,940
*	20,461	10,580

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Safari Industries India Ltd.....	1,118	\$ 13,460
Sagar Cements Ltd.....	17,665	56,881
Sandhar Technologies Ltd.....	8,098	27,484
Sangam India Ltd.....	8,252	41,248
* Sanghvi Movers Ltd.....	9,661	29,826
Sarda Energy & Minerals Ltd.....	4,025	44,785
Saregama India Ltd.....	578	36,511
Sasken Technologies Ltd.....	2,274	31,365
Savita Oil Technologies Ltd.....	1,381	22,063
* SBI Cards & Payment Services Ltd.....	23,517	278,925
Ω SBI Life Insurance Co. Ltd.....	36,579	609,850
Schaeffler India Ltd.....	2,191	264,033
SEAMEC Ltd.....	1,468	21,248
SEPC Ltd.....	63,140	8,359
Sequent Scientific Ltd.....	34,602	75,837
Seshasayee Paper & Boards Ltd.....	3,845	7,720
Ω SH Kelkar & Co. Ltd.....	23,129	50,051
Shakti Pumps India Ltd.....	2,474	20,202
Sharda Cropchem Ltd.....	11,070	86,398
Sharda Motor Industries Ltd.....	1,916	20,288
* Sheela Foam Ltd.....	4,725	206,872
Shilpa Medicare Ltd.....	10,912	74,425
Shipping Corp. of India Ltd.....	65,294	108,114
* Shoppers Stop Ltd.....	6,966	33,297
* Shree Renuka Sugars Ltd.....	193,401	85,475
Shriram City Union Finance Ltd.....	8,596	205,570
Shriram Transport Finance Co. Ltd.....	69,990	1,165,896
Siemens Ltd.....	8,773	274,808
* Sintex Plastics Technology Ltd.....	247,655	30,794
* SIS Ltd.....	14,572	98,327
Siyaram Silk Mills Ltd.....	6,217	40,957
SKF India Ltd.....	8,201	400,822
Sobha Ltd.....	21,669	251,730
Solar Industries India Ltd.....	7,865	246,672
Solara Active Pharma Sciences Ltd.....	6,106	77,119
Somany Ceramics Ltd.....	6,483	77,015
Somany Home Innovation Ltd.....	12,176	62,285
Sonata Software Ltd.....	23,034	252,787
* South Indian Bank Ltd.....	597,995	72,668
* SpiceJet Ltd.....	40,546	33,311
SRF Ltd.....	43,015	1,389,148
Srikalahasthi Pipes Ltd.....	7,842	24,646
* Star Cement Ltd.....	37,075	47,653
State Bank of India.....	253,385	1,844,101
State Bank of India, GDR.....	3,998	287,856
Sterlite Technologies Ltd.....	61,607	169,456
Strides Pharma Science Ltd.....	15,106	80,430
Subex Ltd.....	106,282	68,005
Subros Ltd.....	9,171	45,341
Sudarshan Chemical Industries.....	10,535	81,240
Sun TV Network Ltd.....	45,667	306,546
Sundaram Finance Holdings Ltd.....	6,562	7,292
Sundaram Finance Ltd.....	14,012	424,322
Sundaram-Clayton Ltd.....	2,539	129,084
Sundram Fasteners Ltd.....	31,517	361,238
Sunteck Realty Ltd.....	29,355	201,584
Suprajit Engineering Ltd.....	21,955	119,966
Supreme Industries Ltd.....	25,343	712,138
Supreme Petrochem Ltd.....	17,842	168,233

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Surya Roshni Ltd.....	6,161	\$ 39,407
Sutlej Textiles & Industries Ltd.....	59,038	77,207
Suven Pharmaceuticals Ltd.....	11,069	79,700
* Suzlon Energy Ltd.....	1,482,764	240,391
Swaraj Engines Ltd.....	2,273	43,246
Symphony Ltd.....	3,734	50,408
*Ω Syngene International Ltd.....	42,341	324,711
Tamil Nadu Newsprint & Papers Ltd.....	4,975	7,874
Tamilnadu Petroproducts Ltd.....	23,452	32,505
Tanla Platforms Ltd.....	27,111	640,112
Tasty Bite Eatables Ltd.....	176	30,069
Tata Chemicals Ltd.....	71,287	900,106
Tata Coffee Ltd.....	30,333	88,887
Tata Communications Ltd.....	30,412	526,779
Tata Consultancy Services Ltd.....	151,111	7,627,052
Tata Consumer Products Ltd.....	123,033	1,204,147
Tata Elxsi Ltd.....	11,493	1,177,509
Tata Metaliks Ltd.....	5,166	58,094
* Tata Motors Ltd.....	614,870	4,239,939
Tata Steel Long Products Ltd.....	2,481	25,138
* Tata Teleservices Maharashtra Ltd.....	21,547	42,676
TCI Express Ltd.....	4,987	131,196
*Ω TCNS Clothing Co. Ltd.....	1,488	14,583
TD Power Systems Ltd.....	4,429	25,599
Tech Mahindra Ltd.....	139,710	2,796,308
Techno Electric & Engineering Co. Ltd.....	14,738	49,370
*Ω Tejas Networks Ltd.....	15,240	84,850
Texmaco Rail & Engineering Ltd.....	58,293	32,851
Thermax Ltd.....	11,818	327,594
Thirumalai Chemicals Ltd.....	27,796	98,894
* Thomas Cook India Ltd.....	42,944	38,650
Ω Thyrocare Technologies Ltd.....	8,171	106,420
Tide Water Oil Co. India Ltd.....	2,844	54,252
Time Technoplast Ltd.....	41,312	47,092
Timken India Ltd.....	7,151	185,552
Tinplate Co. of India Ltd.....	11,514	57,399
* Titagarh Wagons Ltd.....	29,474	44,679
Titan Co. Ltd.....	48,149	1,531,903
Transport Corp. of India Ltd.....	15,306	144,425
Trent Ltd.....	12,823	177,880
Trident Ltd.....	493,708	409,979
Triveni Engineering & Industries Ltd.....	44,269	158,991
Triveni Turbine Ltd.....	39,003	106,460
TTK Prestige Ltd.....	11,628	150,322
Tube Investments of India Ltd.....	29,231	666,730
TV Today Network Ltd.....	13,322	70,798
* TV18 Broadcast Ltd.....	217,539	172,988
TVS Motor Co. Ltd.....	68,413	560,536
TVS Srichakra Ltd.....	2,015	54,530
* UCO Bank.....	150,793	27,839
Uflex Ltd.....	15,527	106,325
* Union Bank of India Ltd.....	351,774	225,439
* Unitech Ltd.....	389,256	17,023
UPL Ltd.....	221,403	2,330,406
* VA Tech Wabag Ltd.....	13,737	58,362
Vaibhav Global Ltd.....	27,020	167,609
Vakrangee Ltd.....	180,675	95,786
*Ω Valiant Organics Ltd.....	1,142	17,126
Vardhman Textiles Ltd.....	12,043	391,490

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
*Ω Varroc Engineering Ltd.....	13,435	\$ 72,556
Varun Beverages Ltd.....	52,683	642,009
Venky's India Ltd.....	1,887	65,299
Vesuvius India Ltd.....	3,934	57,522
V-Guard Industries Ltd.....	47,912	139,054
Vimta Labs Ltd.....	3,546	18,175
Vinati Organics Ltd.....	10,506	278,416
Vindhya Telelinks Ltd.....	1,762	28,941
Visaka Industries Ltd.....	3,536	29,692
* Vodafone Idea Ltd.....	2,330,694	338,529
Voltamp Transformers Ltd.....	1,952	54,860
Voltas Ltd.....	39,927	635,333
VRL Logistics Ltd.....	15,003	89,720
VST Tillers Tractors Ltd.....	1,799	74,558
Welspun Corp. Ltd.....	55,384	138,423
Welspun Enterprises Ltd.....	26,652	35,901
Welspun India Ltd.....	173,321	331,671
West Coast Paper Mills Ltd.....	17,942	58,308
* Westlife Development Ltd.....	4,344	29,201
Wheels India Ltd.....	3,560	34,172
Whirlpool of India Ltd.....	6,915	172,203
Wipro Ltd.....	262,518	2,028,286
* Wonderla Holidays Ltd.....	7,825	22,488
* Yaari Digital Integrated Services Ltd.....	9,803	10,368
* Yes Bank Ltd.....	602,119	107,928
Zee Entertainment Enterprises Ltd.....	373,072	1,458,687
* Zee Media Corp. Ltd.....	166,365	33,549
Zensar Technologies Ltd.....	39,770	224,130
TOTAL INDIA.....		<u>225,561,452</u>
INDONESIA — (1.5%)		
Ace Hardware Indonesia Tbk PT.....	2,879,700	247,983
* Adhi Karya Persero Tbk PT.....	820,325	47,545
* Adi Sarana Armada Tbk PT.....	363,000	69,891
* Agung Semesta Sejahtera Tbk PT.....	1,060,900	3,685
* Alam Sutera Realty Tbk PT.....	6,226,300	63,821
Arwana Citramulia Tbk PT.....	1,603,400	94,780
Ashmore Asset Management Indonesia Tbk PT.....	158,800	19,334
Astra Agro Lestari Tbk PT.....	222,067	153,222
Astra Otoparts Tbk PT.....	444,800	31,880
* Asuransi Maximus Graha Persada Tbk PT.....	678,200	11,457
Bank BTPN Syariah Tbk PT.....	1,125,700	273,944
* Bank Bukopin Tbk PT.....	4,120,843	80,081
* Bank Capital Indonesia Tbk PT.....	4,299,400	64,247
Bank Central Asia Tbk PT.....	9,346,700	4,971,482
* Bank China Construction Bank Indonesia Tbk PT.....	4,112,500	29,414
* Bank Ina Perdana PT.....	443,500	119,980
* Bank Jago Tbk PT.....	291,700	333,486
Bank Mandiri Persero Tbk PT.....	2,541,744	1,331,895
* Bank Mayapada International Tbk PT.....	1,749,400	60,782
Bank Maybank Indonesia Tbk PT.....	5,550,500	118,186
* Bank Nationalnobu Tbk PT.....	531,000	22,093
Bank Negara Indonesia Persero Tbk PT.....	1,145,700	588,025
* Bank Pan Indonesia Tbk PT.....	1,806,900	93,782
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT.....	1,166,600	107,150
Bank Pembangunan Daerah Jawa Timur Tbk PT.....	1,735,000	90,104
Bank Rakyat Indonesia Persero Tbk PT.....	8,223,286	2,340,638
* Bank Raya Indonesia Tbk PT.....	246,319	21,984
* Bank Syariah Indonesia Tbk PT.....	516,500	55,558

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* Bank Tabungan Negara Persero Tbk PT.....	1,779,773	\$ 210,468
Barito Pacific Tbk PT.....	6,320,700	392,725
* Bekasi Fajar Industrial Estate Tbk PT.....	1,496,200	10,958
BFI Finance Indonesia Tbk PT.....	2,895,000	263,644
* Bintang Oto Global Tbk PT.....	542,000	52,437
BISI International Tbk PT.....	932,700	63,352
Blue Bird Tbk PT.....	215,700	21,488
* Buana Lintas Lautan Tbk PT.....	5,193,600	52,749
* Bumi Serpong Damai Tbk PT.....	2,967,600	188,317
* Bumi Teknokultura Unggul Tbk PT.....	2,771,100	8,671
* Capital Financial Indonesia Tbk PT.....	2,593,500	98,483
Charoen Pokphand Indonesia Tbk PT.....	2,493,715	1,095,746
Ciputra Development Tbk PT.....	4,183,600	255,663
* Citra Marga Nusaphala Persada Tbk PT.....	1,345,302	158,835
Dharma Satya Nusantara Tbk PT.....	1,104,700	46,146
* Eagle High Plantations Tbk PT.....	1,780,900	9,017
* Elang Mahkota Teknologi Tbk PT.....	4,620,300	579,329
Elnusa Tbk PT.....	2,138,700	41,220
Erajaya Swasembada Tbk PT.....	3,947,500	152,023
* FKS Food Sejahtera Tbk PT.....	2,008,600	24,442
Gajah Tunggal Tbk PT.....	636,500	27,476
Garudafood Putra Putri Jaya Tbk PT.....	2,743,900	95,437
* Hanson International Tbk PT.....	46,633,300	0
Hexindo Adiperkasa Tbk PT.....	74,200	24,600
Impack Pratama Industri Tbk PT.....	180,300	33,997
Indofood CBP Sukses Makmur Tbk PT.....	658,400	400,274
Indofood Sukses Makmur Tbk PT.....	1,858,600	819,639
Indomobil Sukses Internasional Tbk PT.....	357,500	18,362
Indosat Tbk PT.....	454,200	181,439
Industri Jamu Dan Farmasi Sido Muncul Tbk PT.....	3,020,472	195,658
Inovisi Infracom Tbk PT.....	668,445	0
Integra Indocabinet Tbk PT.....	504,400	27,409
*†† Inti Agri Resources Tbk PT.....	3,873,200	2,525
Japfa Comfeed Indonesia Tbk PT.....	2,338,200	272,007
* Jasa Marga Persero Tbk PT.....	653,526	149,878
Jaya Real Property Tbk PT.....	562,800	19,410
* Kapuas Prima Coal Tbk PT.....	4,380,500	27,453
* Kawasan Industri Jababeka Tbk PT.....	10,561,668	117,790
* KMI Wire & Cable Tbk PT.....	1,054,000	20,108
* Kresna Graha Investama Tbk PT.....	3,259,900	17,626
Link Net Tbk PT.....	609,400	187,343
Lippo Cikarang Tbk PT.....	542,910	48,115
* M Cash Integrasi PT.....	83,600	64,594
* Malindo Feedmill Tbk PT.....	443,300	20,251
* Map Aktif Adiperkasa PT.....	294,600	48,832
Matahari Department Store Tbk PT.....	521,800	137,937
* Matahari Putra Prima Tbk PT.....	1,325,400	21,094
Mayora Indah Tbk PT.....	1,502,725	195,929
* Medco Energi Internasional Tbk PT.....	2,903,500	112,992
Media Nusantara Citra Tbk PT.....	3,131,400	185,852
* Mega Manunggal Property Tbk PT.....	1,399,800	45,494
* Merdeka Copper Gold Tbk PT.....	1,366,600	349,361
* Metro Healthcare Indonesia Tbk PT.....	3,070,300	113,276
Metrodata Electronics Tbk PT.....	2,435,500	114,419
* Mitra Adiperkasa Tbk PT.....	4,877,000	265,646
Mitra Keluarga Karyasehat Tbk PT.....	890,900	156,531
Mitra Pinasthika Mustika Tbk PT.....	531,900	36,846
* MNC Land Tbk PT.....	6,034,000	38,201
MNC Studios International Tbk PT.....	298,200	68,386

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* MNC Vision Networks Tbk PT.....	7,599,700	\$ 71,257
* Multipolar Tbk PT.....	1,924,200	28,278
* NFC Indonesia Tbk PT.....	22,100	12,098
Nippon Indosari Corpindo Tbk PT.....	471,744	44,158
Pabrik Kertas Tjiwi Kimia Tbk PT.....	546,900	268,336
* Pacific Strategic Financial Tbk PT.....	1,366,900	100,287
* Pakuwon Jati Tbk PT.....	6,697,900	201,329
* Panin Financial Tbk PT.....	5,975,200	71,843
* Paninvest Tbk PT.....	637,500	31,072
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT.....	1,373,300	120,763
* Pollux Properti Indonesia Tbk PT.....	399,400	23,935
*†† Pool Advista Indonesia Tbk PT.....	350,400	228
* PP Persero Tbk PT.....	1,298,742	84,857
Puradelta Lestari Tbk PT.....	3,809,400	49,566
* Ramayana Lestari Sentosa Tbk PT.....	1,095,400	49,264
*†† Rimo International Lestari Tbk PT.....	18,540,300	12,086
Salim Ivomas Pratama Tbk PT.....	1,609,400	51,122
* Sampoerna Agro Tbk PT.....	487,800	68,001
Samudera Indonesia Tbk PT.....	694,400	44,944
Sarana Menara Nusantara Tbk PT.....	5,323,400	380,478
Sariguna Primatirta Tbk PT.....	1,449,700	42,730
Sawit Sumbermas Sarana Tbk PT.....	1,413,000	99,026
Selamat Sempurna Tbk PT.....	1,169,600	107,510
* Sinar Mas Multiartha Tbk PT.....	16,500	13,675
* Smartfren Telecom Tbk PT.....	22,628,300	127,833
*†† Sri Rejeki Isman Tbk PT.....	6,771,700	25,779
Steel Pipe Industry of Indonesia PT.....	861,600	21,721
*†† Sugih Energy Tbk PT.....	5,670,200	3,696
Sumber Alfaria Trijaya Tbk PT.....	4,061,100	329,742
* Summarecon Agung Tbk PT.....	3,799,520	180,662
* Surya Citra Media Tbk PT.....	9,158,000	186,690
* Surya Esa Perkasa Tbk PT.....	1,864,300	77,365
* Surya Semesta Internusa Tbk PT.....	2,192,100	61,766
Suryainti Permata Tbk PT.....	1,280,000	0
Telkom Indonesia Persero Tbk PT, Sponsored ADR.....	66,959	1,990,691
Tempo Scan Pacific Tbk PT.....	330,100	34,443
Tower Bersama Infrastructure Tbk PT.....	2,576,500	518,881
*†† Trada Alam Minera Tbk PT.....	12,608,800	8,219
* Transcoal Pacific Tbk PT.....	238,500	170,773
Tunas Baru Lampung Tbk PT.....	1,605,700	87,385
Tunas Ridean Tbk PT.....	238,000	21,023
Ultrajaya Milk Industry & Trading Co. Tbk PT.....	1,078,000	119,999
Unilever Indonesia Tbk PT.....	1,349,300	379,492
Vale Indonesia Tbk PT.....	562,900	186,206
* Waskita Beton Precast Tbk PT.....	4,254,600	28,104
* Waskita Karya Persero Tbk PT.....	3,281,726	134,126
Wijaya Karya Beton Tbk PT.....	1,949,300	30,437
* Wijaya Karya Persero Tbk PT.....	1,331,249	96,577
XL Axiata Tbk PT.....	1,581,900	367,271
TOTAL INDONESIA.....		<u>27,000,053</u>
MALAYSIA — (1.3%)		
Able Global Bhd.....	41,700	15,809
# Aeon Co. M Bhd.....	173,500	58,308
# AEON Credit Service M Bhd.....	48,690	170,772
AFFIN Bank Bhd.....	157,476	67,201
Ajinomoto Malaysia Bhd.....	6,100	21,550
Alliance Bank Malaysia Bhd.....	378,800	299,898
Allianz Malaysia Bhd.....	19,100	57,684

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	23,600	\$ 10,618
* AME Elite Consortium Bhd.	452,775	353,613
* AMMB Holdings Bhd.	64,700	52,140
* Ancom BHD.	208,900	47,961
Astro Malaysia Holdings Bhd.	15,600	1,749
# ATA IMS Bhd.	561,048	498,449
# Axiata Group Bhd.	38,200	212,185
Batu Kawan Bhd.	306,800	120,798
* Bermaz Auto Bhd.	94,811	41,071
Beshom Holdings Bhd.	210,331	158,391
BIMB Holdings Bhd.	400,560	51,792
#* Boustead Holdings Bhd.	198,360	34,204
# Boustead Plantations Bhd.	1,250,300	166,062
* Bumi Armada Bhd.	209,100	313,013
# Bursa Malaysia Bhd.	262,400	77,487
Cahaya Mata Sarawak Bhd.	146,080	46,100
CB Industrial Product Holding Bhd.	756,263	942,070
* CIMB Group Holdings Bhd.	50,500	21,572
Coastal Contracts Bhd.	161,300	35,792
Comfort Glove Bhd.	55,500	17,268
CSC Steel Holdings Bhd.	141,900	28,736
#* Cypark Resources Bhd.	147,200	173,562
# D&O Green Technologies Bhd.	244,545	53,710
# Dayang Enterprise Holdings Bhd.	514,514	315,685
# Dialog Group Bhd.	532,100	483,764
# DiGi.Com Bhd.	379,000	132,626
# DRB-Hicom Bhd.	87,700	77,967
Dufu Technology Corp. Bhd.	176,781	62,588
# Duopharma Biotech Bhd.	6,400	49,379
Dutch Lady Milk Industries Bhd.	361,200	80,010
Eco World Development Group Bhd.	102,000	10,054
# Eco World International Bhd.	91,700	6,606
* Econpile Holdings Bhd.	546,150	54,283
* Ekovest BHD.	157,800	18,975
Evergreen Fibreboard Bhd.	63,700	23,291
FGV Holdings Bhd.	47,500	39,764
Formosa Prosonic Industries Bhd.	34,500	203,963
Fraser & Neave Holdings Bhd.	265,850	205,250
# Frontken Corp. Bhd.	227,100	20,709
* Gadang Holdings Bhd.	404,248	267,945
# Gamuda Bhd.	57,400	36,747
Gas Malaysia Bhd.	83,900	129,381
Genting Plantations Bhd.	175,200	26,151
* George Kent Malaysia Bhd.	24,500	10,021
GHL Systems Bhd.	175,566	61,988
* Globetronics Technology Bhd.	58,600	73,839
# Greatech Technology Bhd.	154,000	98,682
# Guan Chong Bhd.	229,420	416,732
# HAP Seng Consolidated Bhd.	403,000	565,807
Hartalega Holdings Bhd.	63,600	62,066
Hengyuan Refining Co. Bhd.	108,600	11,975
# HeveaBoard Bhd.	111,520	44,348
# Hextar Global Bhd.	583,500	68,806
Hiap Teck Venture Bhd.	52,290	242,792
Hong Leong Bank Bhd.	12,100	20,699
Hong Leong Capital Bhd.	54,213	236,594
# Hong Leong Financial Group Bhd.	26,900	59,784
Hong Leong Industries Bhd.	126,000	83,224
* Hong Seng Consolidated Bhd.	164,800	34,057
Hup Seng Industries Bhd.		

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	64,547	\$ 30,609
	887,114	301,933
	420,263	335,797
	84,713	18,129
#	430,405	391,273
#	363,910	88,793
*	289,100	23,240
#*	587,780	55,029
#*	239,505	38,498
*	229,900	16,565
#	82,400	30,148
	41,800	14,960
	171,000	47,903
	145,309	38,747
	89,860	36,621
#*	1,066,384	34,422
	31,100	34,108
	266,200	36,624
	73,968	381,419
	960,740	24,424
#	271,672	30,535
#	320,600	42,312
	49,800	36,137
	58,400	52,279
*	117,900	16,486
#Ω	194,676	103,967
#	63,200	220,551
	106,800	17,154
#	96,933	45,054
	476,152	76,904
#	601,514	1,189,288
	285,450	42,051
#*	242,667	331,329
#	886,195	121,152
	65,400	54,482
*	131,600	15,627
	24,063	229,435
	993,988	81,067
	275,850	147,579
#	379,800	383,979
#	60,030	44,131
*	197,100	19,311
	216,400	182,578
	164,215	48,780
	139,467	37,580
*	107,100	31,893
	68,500	45,481
*	112,100	14,902
*	55,520	32,026
#	1,296,682	302,401
	52,500	7,198
	103,400	11,745
#	109,500	141,144
	402,763	82,682
#	161,300	110,900
	1,800	12,385
	219,367	32,582
	122,940	20,612
	187,900	27,513

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	63,750	\$ 11,222
#	41,100	42,539
	62,100	45,834
	85,560	324,928
	464,700	685,437
	2,484,050	2,502,193
	172,706	204,822
	212,039	27,659
	46,718	19,805
*	45,100	16,552
	387,026	515,132
*	245,300	13,816
#*	139,900	16,202
	11,700	60,690
*	2,326,211	24,807
#	69,614	62,561
	27,600	13,751
#	244,700	268,389
#	597,030	49,925
#	321,649	271,811
#	889,900	123,357
#	282,000	103,664
*	600,368	176,917
	258,800	105,777
#	101,010	35,152
	416,374	117,585
	21,720	6,059
	142,036	123,785
	84,726	72,477
#	77,900	16,880
	103,100	27,695
	76,800	21,505
	196,160	237,701
#	275,000	603,258
	77,100	49,101
	289,800	295,489
*	175,028	44,024
	182,600	48,932
*	184,300	18,584
	130,770	93,524
*	103,000	38,677
*	532,564	39,704
#	120,900	84,644
	106,300	79,806
	20,100	24,918
	34,600	115,961
	296,600	116,014
	69,300	78,179
#*	1,498,935	50,625
	77,600	151,972
	910,800	262,659
*	204,500	14,480
*	392,235	47,955
	160,650	48,556
	177,700	162,921
#	255,300	336,145
*	197,408	123,671
	1,437,187	190,735
TOTAL MALAYSIA		24,375,734

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (1.9%)		
	1,529,960	\$1,108,828
	183,159	219,492
#*	220,241	452,056
	3,334,665	3,137,767
	116,929	2,205,281
	73,357	432,930
#*	350,836	57,656
Ω	259,034	558,302
	135,160	230,902
*	337,564	206,846
*	210,527	1,288,425
	9,515	502,582
	285,651	56,360
*	248,143	441,721
	9,800	5,860
	182,141	345,775
	87,200	271,602
#*	81,877	21,870
	41,812	192,236
#*††	72,400	337
*	10,724	4,159
	228,666	1,721,868
*	386,999	277,473
	76,092	995,120
	66,377	446,278
#	1,044	143,435
	47,159	649,568
	1,881	382,144
	10,582	214,297
#	370,416	1,161,096
	94,992	265,709
	181,288	367,533
	16,089	1,052,945
	298,624	1,888,909
*	415,658	602,692
*	195,457	20,846
	52,520	86,006
*	21,807	4,419
	106,546	143,900
#	28,603	61,732
*	35,990	12,039
#	66,570	85,714
*	147,588	164,559
*	2,821	73,346
*	38,410	337,028
	861,027	1,764,796
#*Ω	60,930	96,322
*	142,008	32,149
	1,286	53,716
	54,770	188,673
*	98,329	933,811
	46,782	502,451
#	314,267	453,240
#	242,046	398,364
	296,878	956,780
#*	658,986	110,214
*Ω	754,878	196,148
	391,981	918,195
	24,314	14,026

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
Organizacion Soriana SAB de CV, Class B.....	220,844	\$ 249,558
Promotora y Operadora de Infraestructura SAB de CV.....	80,071	586,597
Promotora y Operadora de Infraestructura SAB de CV, Class L.....	12,744	59,933
# Qualitas Controladora SAB de CV.....	48,503	262,149
Regional SAB de CV.....	113,675	647,399
# Telesites SAB de CV.....	394,390	418,327
#* Unifin Financiera SAB de CV.....	161,655	223,580
* Vista Oil & Gas SAB de CV, ADR.....	7,756	48,630
Vista Oil & Gas SAB de CV.....	2,091	12,570
Vitro SAB de CV, Class A.....	86,697	91,623
Wal-Mart de Mexico SAB de CV.....	610,263	2,070,007
TOTAL MEXICO.....		<u>34,188,901</u>
PERU — (0.1%)		
* Aenza SAA, Sponsored ADR.....	13,670	24,606
Cementos Pacasmayo SAA, ADR.....	7,300	47,961
#* Cia de Minas Buenaventura SAA, ADR.....	15,794	127,931
Credicorp Ltd.....	9,999	1,432,057
Fossal SAA, ADR.....	35	86
Intercorp Financial Services, Inc.....	700	22,071
TOTAL PERU.....		<u>1,654,712</u>
PHILIPPINES — (0.8%)		
8990 Holdings, Inc.....	365,500	79,224
Aboitiz Equity Ventures, Inc.....	378,570	467,291
AC Energy Corp.....	488,608	91,797
AllHome Corp.....	367,500	61,486
* Apex Mining Co., Inc.....	1,427,000	46,651
* Apollo Global Capital, Inc.....	7,640,000	10,837
* Atlas Consolidated Mining & Development Corp.....	250,100	29,613
Ayala Corp.....	23,256	397,684
Ayala Land, Inc.....	718,360	507,231
* AyalaLand Logistics Holdings Corp.....	481,300	56,076
Bank of the Philippine Islands.....	406,765	782,646
BDO Unibank, Inc.....	511,328	1,359,013
* Cebu Air, Inc.....	98,160	86,978
Cebu Landmasters, Inc.....	465,178	26,536
*Ω CEMEX Holdings Philippines, Inc.....	1,500,499	30,954
Century Pacific Food, Inc.....	498,500	277,701
Century Properties Group, Inc.....	500,000	4,023
China Banking Corp.....	341,837	170,791
Cosco Capital, Inc.....	842,900	86,539
D&L Industries, Inc.....	889,700	148,574
* DITO CME Holdings Corp.....	479,000	47,736
DoubleDragon Corp.....	395,590	54,097
Eagle Cement Corp.....	227,300	62,926
* East West Banking Corp.....	330,450	60,742
* EEI Corp.....	357,100	43,976
Filinvest Development Corp.....	301,500	43,733
Filinvest Land, Inc.....	4,402,000	94,068
First Gen Corp.....	126,500	69,657
First Philippine Holdings Corp.....	137,850	188,977
Global Ferronickel Holdings, Inc.....	762,228	32,472
Globe Telecom, Inc.....	4,090	249,474
GT Capital Holdings, Inc.....	32,689	366,579
Holcim Philippines, Inc.....	298,600	34,786
* Integrated Micro-Electronics, Inc.....	277,660	56,852
International Container Terminal Services, Inc.....	159,240	626,400

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
JG Summit Holdings, Inc.....	388,638	\$ 475,534
Jollibee Foods Corp.....	62,550	294,599
* MacroAsia Corp.....	115,740	12,284
Manila Electric Co.....	38,340	252,453
Manila Water Co., Inc.....	615,600	302,633
* Max's Group, Inc.....	165,400	21,803
* Megawide Construction Corp.....	345,474	32,841
Megaworld Corp.....	3,840,600	234,048
Metro Pacific Investments Corp.....	3,140,000	238,087
Metropolitan Bank & Trust Co.....	635,295	735,911
Nickel Asia Corp.....	2,019,400	234,917
* Petron Corp.....	1,186,800	75,935
Philex Mining Corp.....	819,300	85,495
* Philippine National Bank.....	176,952	71,266
* Philippine Seven Corp.....	20,200	34,857
Philippine Stock Exchange, Inc.....	5,304	21,873
* Phoenix Petroleum Philippines, Inc.....	189,140	39,734
* Pilipinas Shell Petroleum Corp.....	177,590	66,390
PLDT, Inc., Sponsored ADR.....	5,914	216,334
PLDT, Inc.....	12,405	446,251
PNB Holdings Corp.....	27,762	174
Puregold Price Club, Inc.....	404,060	294,222
* PXP Energy Corp.....	26,600	3,109
RFM Corp.....	532,000	47,501
Rizal Commercial Banking Corp.....	339,756	136,762
Robinsons Land Corp.....	1,155,366	415,898
Robinsons Retail Holdings, Inc.....	199,270	220,578
Security Bank Corp.....	166,116	350,607
Shakey's Pizza Asia Ventures, Inc.....	93,500	17,285
SM Investments Corp.....	19,995	372,734
SM Prime Holdings, Inc.....	929,812	643,007
* Top Frontier Investment Holdings, Inc.....	10,142	24,952
Union Bank of the Philippines.....	171,177	338,174
Universal Robina Corp.....	235,930	588,931
Vista Land & Lifescapes, Inc.....	2,221,400	152,006
Vistamalls, Inc.....	82,400	5,848
Wilcon Depot, Inc.....	376,300	221,452
TOTAL PHILIPPINES.....		14,480,605
POLAND — (1.0%)		
* 11 bit studios SA.....	479	65,281
AB SA.....	4,045	49,560
* Agora SA.....	20,446	36,466
* Alior Bank SA.....	37,160	513,567
Alumetal SA.....	2,578	36,270
Amica SA.....	1,974	52,324
* AmRest Holdings SE.....	26,611	164,240
Apator SA.....	7,981	37,193
ASBISc Enterprises PLC.....	21,576	89,744
Asseco Poland SA.....	19,972	401,868
Asseco South Eastern Europe SA.....	4,769	55,701
Astarta Holding NV.....	4,120	34,233
Auto Partner SA.....	21,579	83,638
Bank Handlowy w Warszawie SA.....	14,363	222,332
* Bank Millennium SA.....	212,668	429,886
#* Bank Ochrony Srodowiska SA.....	29,683	63,734
Bank Polska Kasa Opieki SA.....	31,807	1,059,852
* Benefit Systems SA.....	520	77,896
* Bioton SA.....	12,311	12,244

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
* Boryszew SA.....	29,966	\$ 25,302
Budimex SA.....	5,196	295,059
* CCC SA.....	10,814	204,695
# CD Projekt SA.....	16,353	725,996
Celon Pharma SA.....	2,513	17,877
* CI Games SA.....	54,754	24,012
Ciech SA.....	16,400	169,717
Cognor Holding SA.....	80,896	86,415
ComArch SA.....	1,340	59,485
Cyfrowy Polsat SA.....	62,910	485,979
Develia SA.....	172,377	142,594
*Ω Dino Polska SA.....	7,533	580,344
Dom Development SA.....	4,063	114,528
Echo Investment SA.....	52,622	52,343
#* Erbud SA.....	1,267	15,537
Fabryki Mebli Forte SA.....	8,318	87,103
* Famur SA.....	138,692	92,104
Firma Oponiarska Debica SA.....	1,289	23,050
* Globe Trade Centre SA.....	52,134	88,089
* Grupa Azoty SA.....	14,764	128,475
* Grupa Azoty Zaklady Chemiczne Police SA.....	2,610	6,935
Grupa Kety SA.....	5,418	807,456
* Grupa Lotos SA.....	35,449	476,321
ING Bank Slaski SA.....	5,447	361,541
Inter Cars SA.....	3,705	409,359
Kernel Holding SA.....	30,795	393,866
KGHM Polska Miedz SA.....	37,472	1,292,603
KRUK SA.....	6,919	557,379
# LiveChat Software SA.....	5,036	134,100
LPP SA.....	220	860,516
* mBank SA.....	3,413	390,875
MCI Capital SA.....	3,008	14,863
# Mirbud SA.....	22,263	22,061
Neuca SA.....	652	118,175
* Orange Polska SA.....	162,517	314,669
PlayWay SA.....	362	33,642
#* Polimex-Mostostal SA.....	44,077	40,062
Polski Koncern Naftowy Orlen SA.....	94,599	1,653,350
Polskie Gornictwo Naftowe i Gazownictwo SA.....	255,704	333,922
* Powszechna Kasa Oszczednosci Bank Polski SA.....	68,445	801,239
Powszechny Zaklad Ubezpieczen SA.....	86,097	766,579
Santander Bank Polska SA.....	4,856	417,239
Stalexport Autostrady SA.....	50,770	44,229
Tim SA.....	6,009	56,680
* VRG SA.....	79,132	76,630
Warsaw Stock Exchange.....	7,860	78,082
Wawel SA.....	327	39,318
Wirtualna Polska Holding SA.....	3,014	98,962
Ω X-Trade Brokers Dom Maklerski SA.....	4,455	18,114
* Zespol Elektrocieploelni Wroclawskich Kogeneracja SA.....	1,294	8,428
TOTAL POLAND.....		<u>17,531,928</u>
QATAR — (0.9%)		
Aamal Co.....	766,168	230,447
Al Khaleej Takaful Group QSC.....	41,784	42,106
Al Meera Consumer Goods Co. QSC.....	38,253	205,682
Aljarah Holding Co. QPSC.....	132,118	33,517
Baladna.....	348,301	143,606
Barwa Real Estate Co.....	710,956	656,380

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
QATAR — (Continued)		
Commercial Bank PSQC.....	307,439	\$ 605,434
Doha Bank QPSC.....	624,042	502,285
Doha Insurance Co. QSC.....	74,765	38,309
* Gulf International Services QSC.....	389,888	192,649
Gulf Warehousing Co.....	129,805	164,078
Industries Qatar QSC.....	98,626	455,889
* Investment Holding Group.....	142,871	50,647
Mannai Corp. QSC.....	102,244	258,542
Masraf Al Rayan QSC.....	566,295	763,048
Mazaya Real Estate Development QPSC.....	196,033	49,633
Mesaieed Petrochemical Holding Co.....	691,285	463,216
Ooredoo QPSC.....	309,249	617,414
Qatar Electricity & Water Co. QSC.....	106,089	520,597
* Qatar First Bank.....	203,558	100,464
Qatar Fuel QSC.....	90,400	471,815
Qatar Gas Transport Co. Ltd.....	987,648	980,037
Qatar Industrial Manufacturing Co. QSC.....	29,447	26,675
* Qatar Insurance Co. SAQ.....	610,678	439,290
Qatar International Islamic Bank QSC.....	204,307	560,913
Qatar Islamic Bank SAQ.....	233,504	1,256,352
Qatar Islamic Insurance Group.....	20,761	46,443
Qatar National Bank QPSC.....	795,864	4,782,060
Qatar Navigation QSC.....	212,016	509,196
* Salam International Investment Ltd. QSC.....	347,600	82,949
United Development Co. QSC.....	695,945	318,480
Vodafone Qatar QSC.....	751,051	364,107
Widam Food Co.....	30,038	29,137
Zad Holding Co.....	25,345	115,619
TOTAL QATAR.....		16,077,016
RUSSIA — (0.4%)		
Etalon Group PLC,GDR.....	32,610	39,679
Globaltrans Investment PLC,GDR.....	23,371	163,868
Mobile TeleSystems PJSC, Sponsored ADR.....	75,072	573,550
PhosAgro PJSC,GDR.....	17,650	354,082
Polyus PJSC, GDR.....	6,402	499,356
QIWI PLC, Sponsored ADR.....	8,401	62,755
Ros Agro PLC,GDR.....	8,019	108,492
Rostelecom PJSC,Sponsored ADR.....	31,181	177,915
Sberbank of Russia PJSC,Sponsored ADR.....	286,504	4,011,371
* VEON Ltd., ADR.....	105,857	151,376
* VK Co. Ltd.,GDR.....	18,173	145,135
VTB Bank PJSC,GDR.....	431,770	490,006
X5 Retail Group NV,GDR.....	15,650	353,846
TOTAL RUSSIA.....		7,131,431
SAUDI ARABIA — (3.1%)		
* Abdul Mohsen Al-Hokair Tourism and Development Co.....	5,089	25,202
Abdullah Al Othaim Markets Co.....	12,608	355,483
Abdullah Saad Mohammed Abo Moati Stationaries Co.....	2,268	25,965
Advanced Petrochemical Co.....	33,489	671,886
* Al Alamiya for Cooperative Insurance Co.....	3,464	21,715
Al Babbain Power & Telecommunication Co.....	8,573	77,344
* Al Etihad Cooperative Insurance Co.....	9,645	52,051
* Al Hassan Ghazi Ibrahim Shaker Co.....	13,139	84,901
* Al Kathiri Holding Co.....	1,325	26,262
Al Khaleej Training & Education Co.....	14,937	79,004
Al Moammar Information Systems Co.....	4,167	179,031

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Al Rajhi Bank.....	179,103	\$7,112,641
* Al Rajhi Co. for Co-operative Insurance.....	7,120	159,239
Al Yamamah Steel Industries Co.....	9,092	110,169
* AlAbdullatif Industrial Investment Co.....	10,114	80,988
Alandalus Property Co.....	14,474	74,167
Alaseel Co.....	3,717	51,963
Aldrees Petroleum & Transport Services Co.....	16,486	344,461
Alinma Bank.....	215,971	1,731,576
* AlJazira Takaful Ta'awuni Co.....	11,012	61,642
* Allianz Saudi Fransi Cooperative Insurance Co.....	11,477	79,728
Almarai Co. JSC.....	64,083	841,114
Alujain Holding.....	9,138	151,944
Arab National Bank.....	76,438	565,678
Arabian Centres Co. Ltd.....	34,042	208,872
* Arabian Shield Cooperative Insurance Co.....	10,871	67,948
Arriyadh Development Co.....	29,268	211,787
* Aseer Trading Tourism & Manufacturing Co.....	22,692	134,116
Astra Industrial Group.....	17,742	203,393
* AXA Cooperative Insurance Co.....	8,333	76,398
Baazeem Trading Co.....	1,220	37,340
* Bank AIBilad.....	85,575	1,272,010
Bank Al-Jazira.....	117,610	730,287
Banque Saudi Fransi.....	76,765	1,076,638
* Basic Chemical Industries Ltd.....	4,880	56,070
* Batic Investments & Logistic Co.....	7,124	44,776
Bawan Co.....	9,876	97,245
Bupa Arabia for Cooperative Insurance Co.....	17,666	701,519
* Buruj Cooperative Insurance Co.....	4,903	30,459
Co. for Cooperative Insurance.....	16,952	353,124
* Dar Al Arkan Real Estate Development Co.....	170,058	468,567
* Dur Hospitality Co.....	14,397	127,976
Electrical Industries Co.....	7,487	59,742
Etihad Etisalat Co.....	171,499	1,492,445
* Fawaz Abdulaziz Al Hokair & Co.....	25,454	112,350
Fitaihi Holding Group.....	4,348	55,155
* Gulf General Cooperative Insurance Co.....	9,599	31,106
Hail Cement Co.....	22,503	84,403
Halwani Brothers Co.....	5,561	140,383
Herfy Food Services Co.....	7,846	134,479
Jarir Marketing Co.....	13,196	710,112
* Jazan Energy & Development Co.....	7,220	40,129
* L'Azurde Co. for Jewelry.....	6,170	35,459
Leejam Sports Co. JSC.....	8,163	259,243
Maharah Human Resources Co.....	6,547	140,572
* Malath Cooperative Insurance Co.....	4,696	34,712
* Mediterranean & Gulf Insurance & Reinsurance Co.....	16,076	81,271
* Methanol Chemicals Co.....	9,614	99,480
* Middle East Paper Co.....	13,506	186,350
* Middle East Specialized Cables Co.....	6,095	34,622
* Mobile Telecommunications Co. Saudi Arabia.....	197,160	706,284
* Nama Chemicals Co.....	2,809	30,346
* National Agriculture Development Co.....	21,050	185,876
National Co. for Glass Industries.....	5,644	70,449
National Co. for Learning & Education.....	1,983	35,048
National Gas & Industrialization Co.....	12,876	185,990
National Petrochemical Co.....	21,340	242,433
* Rabigh Refining & Petrochemical Co.....	89,780	585,923
Riyad Bank.....	250,659	2,278,850
SABIC Agri-Nutrients Co.....	39,793	1,804,118

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Sahara International Petrochemical Co.....	156,478	\$ 1,810,056
* Salama Cooperative Insurance Co.....	1,614	8,226
* Saudi Arabian Cooperative Insurance Co.....	5,253	30,940
* Saudi Arabian Mining Co.....	82,375	2,030,107
Saudi Automotive Services Co.....	12,855	134,363
Saudi Basic Industries Corp.....	141,540	4,737,843
Saudi British Bank.....	106,826	1,147,318
Saudi Ceramic Co.....	15,851	236,533
Saudi Co. For Hardware CJSC.....	6,354	90,731
* Saudi Ground Services Co.....	23,924	217,238
Saudi Industrial Investment Group.....	79,299	725,158
Saudi Industrial Services Co.....	17,038	153,253
Saudi Investment Bank.....	71,647	430,960
* Saudi Kayan Petrochemical Co.....	316,794	1,671,112
* Saudi Marketing Co.....	8,115	67,699
Saudi National Bank.....	255,041	5,028,499
* Saudi Paper Manufacturing Co.....	3,323	44,636
Saudi Pharmaceutical Industries & Medical Appliances Corp.....	18,388	200,523
* Saudi Printing & Packaging Co.....	6,269	40,454
* Saudi Public Transport Co.....	15,572	99,796
* Saudi Re for Cooperative Reinsurance Co.....	18,263	90,631
* Saudi Real Estate Co.....	32,568	184,501
* Saudi Research & Media Group.....	10,001	644,214
* Saudi Steel Pipe Co.....	1,975	14,668
Saudi Telecom Co.....	127,270	4,004,046
Saudia Dairy & Foodstuff Co.....	7,228	314,711
Savola Group.....	90,204	822,303
* Seera Group Holding.....	64,481	339,359
* Takween Advanced Industries Co.....	13,249	67,122
Umm Al-Qura Cement Co.....	12,006	81,157
United Electronics Co.....	11,453	427,464
United International Transportation Co.....	14,860	199,599
United Wire Factories Co.....	7,305	62,341
* Wala Cooperative Insurance Co.....	15,681	83,002
Yanbu National Petrochemical Co.....	48,014	873,053
Zahrat Al Waha For Trading Co.....	2,071	50,737
* Zamil Industrial Investment Co.....	12,402	100,904
TOTAL SAUDI ARABIA.....		55,985,266
SOUTH AFRICA — (3.6%)		
Absa Group Ltd.....	168,148	1,863,457
Adcock Ingram Holdings Ltd.....	25,740	85,185
Advtech Ltd.....	243,027	242,347
AECI Ltd.....	62,237	461,662
Afrimat Ltd.....	12,670	49,215
Alexander Forbes Group Holdings Ltd.....	337,375	93,098
Altron Ltd., Class A.....	122,825	66,293
Alviva Holdings Ltd.....	81,663	90,657
Anglo American Platinum Ltd.....	8,340	1,010,509
AngloGold Ashanti Ltd.....	3,097	58,059
# AngloGold Ashanti Ltd., Sponsored ADR.....	108,685	2,019,367
* ArcelorMittal South Africa Ltd.....	60,058	39,762
Astral Foods Ltd.....	15,671	174,655
* Aveng Ltd.....	47,692	83,613
AVI Ltd.....	130,385	648,671
Barloworld Ltd.....	142,485	1,233,830
Bid Corp. Ltd.....	48,748	1,053,573
Bidvest Group Ltd.....	88,468	1,084,683
* Blue Label Telecoms Ltd.....	207,116	68,980

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SOUTH AFRICA — (Continued)			
#*	Brait PLC.....	400,143	\$ 126,014
	Capitec Bank Holdings Ltd.....	10,497	1,381,886
	Cashbuild Ltd.....	7,343	133,884
	Caxton & CTP Publishers & Printers Ltd.....	26,485	15,250
*	City Lodge Hotels Ltd.....	132,807	45,069
#	Clicks Group Ltd.....	57,226	1,095,878
	Coronation Fund Managers Ltd.....	95,431	317,907
*	Curro Holdings Ltd.....	46,255	40,593
	DataTec Ltd.....	131,653	326,760
Ω	Dis-Chem Pharmacies Ltd.....	143,437	332,439
*	Discovery Ltd.....	107,664	1,088,017
	DRDGOLD Ltd., Sponsored ADR.....	5,808	46,348
	DRDGOLD Ltd.....	45,983	36,513
*	EOH Holdings Ltd.....	18,622	5,971
*	Famous Brands Ltd.....	23,982	111,147
	FirstRand Ltd.....	938,273	3,782,273
	Foschini Group Ltd.....	111,383	932,871
#	Gold Fields Ltd., Sponsored ADR.....	192,451	2,039,981
	Grand Parade Investments Ltd.....	131,391	23,346
*	Grindrod Ltd.....	196,706	59,909
	Grindrod Shipping Holdings Ltd.....	1,451	22,993
	Harmony Gold Mining Co. Ltd.....	110,175	402,409
	Harmony Gold Mining Co. Ltd., Sponsored ADR.....	152,302	546,764
	Hudaco Industries Ltd.....	13,408	119,022
	Impala Platinum Holdings Ltd.....	253,578	3,909,376
	Imperial Logistics Ltd.....	90,726	382,051
	Investec Ltd.....	107,316	606,247
	Italtile Ltd.....	123,447	124,453
	JSE Ltd.....	25,545	194,234
	KAP Industrial Holdings Ltd.....	1,092,139	302,406
	Kumba Iron Ore Ltd.....	11,371	405,686
	Lewis Group Ltd.....	42,685	134,988
*	Liberty Holdings Ltd.....	66,015	423,499
	Libstar Holdings Ltd.....	68,247	28,293
	Long4Life Ltd.....	245,929	92,523
*	Massmart Holdings Ltd.....	19,227	69,436
	Metair Investments Ltd.....	91,205	171,345
	MiX Telematics Ltd., Sponsored ADR.....	8,700	103,356
	Momentum Metropolitan Holdings.....	496,206	649,414
	Motus Holdings Ltd.....	68,097	517,864
*	Mpact Ltd.....	72,281	165,603
	Mr Price Group Ltd.....	50,093	665,960
*	MTN Group Ltd.....	558,578	7,024,634
	MultiChoice Group.....	117,470	963,436
*	Murray & Roberts Holdings Ltd.....	144,674	128,842
*	Nampak Ltd.....	167,643	40,132
	Naspers Ltd., Class N.....	11,309	1,828,078
	Nedbank Group Ltd.....	147,337	1,833,512
	NEPI Rockcastle PLC.....	103,903	706,567
	Ninety One Ltd.....	44,715	153,040
*	Northam Platinum Holdings Ltd.....	82,999	1,098,465
	Oceana Group Ltd.....	44,494	165,843
	Old Mutual Ltd.....	1,099,975	991,211
	Omnia Holdings Ltd.....	83,430	334,338
#Ω	Pepkor Holdings Ltd.....	455,319	671,358
	Pick n Pay Stores Ltd.....	133,030	442,331
*	PPC Ltd.....	115,090	34,121
*	PSG Group Ltd.....	64,177	349,801
	PSG Konsult Ltd.....	145,372	132,237

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
Raubex Group Ltd.....	81,441	\$ 198,294
RCL Foods Ltd.....	31,776	27,974
Reunert Ltd.....	89,471	278,712
RFG Holdings Ltd.....	55,653	49,143
Royal Bafokeng Platinum Ltd.....	74,273	791,017
Sanlam Ltd.....	384,212	1,578,557
Santam Ltd.....	15,064	264,442
* Sappi Ltd.....	289,987	813,128
Shoprite Holdings Ltd.....	82,418	1,127,634
Sibanye Stillwater Ltd.....	376,417	1,403,046
Sibanye Stillwater Ltd., ADR.....	88,124	1,320,984
SPAR Group Ltd.....	53,061	580,260
Spur Corp. Ltd.....	44,681	66,227
Standard Bank Group Ltd.....	289,433	2,824,920
* Steinhoff International Holdings NV.....	425,199	134,769
Super Group Ltd.....	224,428	487,896
* Telkom SA SOC Ltd.....	160,497	517,252
Tiger Brands Ltd.....	52,181	621,501
Transaction Capital Ltd.....	115,884	327,085
* Trencher Ltd.....	107,914	34,376
Truworths International Ltd.....	98,549	363,251
Vodacom Group Ltd.....	91,028	873,755
Wilson Bayly Holmes-Ovcon Ltd.....	22,138	160,338
Woolworths Holdings Ltd.....	267,169	923,070
TOTAL SOUTH AFRICA.....		65,073,171
SOUTH KOREA — (14.1%)		
* 3S Korea Co. Ltd.....	8,243	18,940
* ABco Electronics Co. Ltd.....	3,678	36,070
* Able C&C Co. Ltd.....	2,437	11,224
* ABOV Semiconductor Co. Ltd.....	4,484	51,985
* Abpro Bio Co. Ltd.....	45,652	29,564
* Actoz Soft Co. Ltd.....	1,928	19,983
* ADTechnology Co. Ltd.....	2,281	39,395
* Advanced Digital Chips, Inc.....	23,092	12,383
Advanced Nano Products Co. Ltd.....	1,565	67,705
Advanced Process Systems Corp.....	4,776	91,455
Aekyung Chemical Co. Ltd.....	12,984	106,625
Aekyung Industrial Co. Ltd.....	2,108	28,597
* AeroSpace Technology of Korea, Inc.....	7,410	36,671
AfreecaTV Co. Ltd.....	2,138	280,476
* AFW Co. Ltd.....	3,910	20,170
* Agabang&Company.....	7,026	25,404
Ahn-Gook Pharmaceutical Co. Ltd.....	3,399	27,832
Ahnlab, Inc.....	849	54,806
* Air Busan Co. Ltd.....	26,404	46,059
AJ Networks Co. Ltd.....	9,486	39,383
* Ajin Industrial Co. Ltd.....	15,410	37,058
AJINEXTEK Co. Ltd.....	2,419	31,849
AK Holdings, Inc.....	2,659	37,866
* Alpha Holdings, Inc.....	4,529	10,016
* Alteogen, Inc.....	2,434	98,844
* ALUKO Co. Ltd.....	23,115	69,494
* Amicogen, Inc.....	3,599	79,315
* Aminologics Co. Ltd.....	10,765	17,268
* Amo Greentech Co. Ltd.....	2,151	18,574
# Amorepacific Corp.....	6,468	843,565
Amorepacific Group.....	7,624	262,348
* Amotech Co. Ltd.....	1,486	30,006

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Anam Electronics Co. Ltd.....	16,864	\$ 29,715
* Ananti, Inc.....	14,858	109,585
* Anterogen Co. Ltd.....	1,366	30,612
* Apact Co. Ltd.....	6,201	28,388
* Aprogen Medicines, Inc.....	74,495	90,061
* APS Holdings Corp.....	2,964	27,805
* APTC Co. Ltd.....	4,938	80,959
* Asia Business Daily Co. Ltd.....	4,913	14,088
* ASIA Holdings Co. Ltd.....	388	43,540
* Asia Pacific Satellite, Inc.....	1,533	16,670
* Asia Paper Manufacturing Co. Ltd.....	2,346	93,890
* Asiana Airlines, Inc.....	5,570	84,033
* Atec Co. Ltd.....	2,014	31,271
* A-Tech Solution Co. Ltd.....	1,734	20,771
* Atinum Investment Co. Ltd.....	13,201	53,935
* AUK Corp.....	11,649	28,221
* Aurora World Corp.....	2,940	24,553
* Autech Corp.....	3,791	32,995
* Avaco Co. Ltd.....	3,893	35,306
* Avatec Co. Ltd.....	1,270	20,322
* Baiksan Co. Ltd.....	2,639	19,295
*† Barun Electronics Co. Ltd.....	355	1,154
* Barunson Entertainment & Arts Corp.....	34,469	38,549
* Bcworld Pharm Co. Ltd.....	1,425	14,958
* Benoholdings, Inc.....	3,580	11,107
* BGF Co. Ltd.....	10,618	41,326
* BGF retail Co. Ltd.....	2,051	277,832
* BH Co. Ltd.....	6,594	120,027
* BHI Co. Ltd.....	4,633	15,118
* Binex Co. Ltd.....	7,079	85,615
* Binggrae Co. Ltd.....	2,570	114,319
* Biolog Device Co. Ltd.....	8,424	14,810
*# Bioneer Corp.....	6,019	188,595
* BioSmart Co. Ltd.....	5,234	31,424
* BIT Computer Co. Ltd.....	4,083	31,429
* Bixolon Co. Ltd.....	3,947	21,742
* Bluecom Co. Ltd.....	4,822	46,850
* BNK Financial Group, Inc.....	71,549	482,562
* Boditech Med, Inc.....	7,161	91,577
* BoKwang Industry Co. Ltd.....	5,306	27,253
* Bolak Co. Ltd.....	8,270	12,437
* Bookook Securities Co. Ltd.....	1,360	26,960
* Bosung Power Technology Co. Ltd.....	12,851	41,568
* Bubang Co. Ltd.....	6,068	11,098
* Bukwang Pharmaceutical Co. Ltd.....	8,479	76,018
* Busan Industrial Co. Ltd.....	199	13,646
* BusinessOn Communication Co. Ltd.....	1,802	17,186
* BYC Co. Ltd.....	105	39,677
* BYON Co. Ltd.....	11,067	8,744
* Byucksan Corp.....	18,730	50,693
* Cafe24 Corp.....	2,651	47,250
* CammSys Corp.....	22,883	33,092
* Camus Engineering & Construction, Inc.....	9,178	19,672
* Cape Industries Ltd.....	7,657	28,610
* Capro Corp.....	11,235	37,160
* Caregen Co. Ltd.....	949	50,728
* Carelabs Co. Ltd.....	2,530	17,430
* Cell Biotech Co. Ltd.....	1,443	18,427
*# Celltrion Healthcare Co. Ltd.....	7,554	399,111

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Celltrion Pharm, Inc.....	2,503	\$ 173,955
* Cellumed Co. Ltd.....	4,171	20,237
* Central Motek Co. Ltd.....	1,143	19,398
Changhae Ethanol Co. Ltd.....	1,423	14,765
Charm Engineering Co. Ltd.....	22,386	24,183
* Cheil Bio Co. Ltd.....	6,609	14,617
Cheil Worldwide, Inc.....	25,399	467,650
Chemtronics Co. Ltd.....	3,793	90,241
* Chemtros Co. Ltd.....	3,277	26,303
Cheryong Electric Co. Ltd.....	2,732	10,675
* ChinHung International, Inc.....	23,471	37,825
Chinyang Holdings Corp.....	9,810	29,811
Chips&Media, Inc.....	1,109	21,615
* Choa Pharmaceutical Co.....	4,050	11,479
* Choil Aluminum Co. Ltd.....	12,351	21,001
Chong Kun Dang Pharmaceutical Corp.....	2,594	201,774
Choong Ang Vaccine Laboratory.....	2,018	22,442
* CHOROKBAEM Co. Co. Ltd.....	13,165	11,262
* Chorokbaem Media Co. Ltd.....	29,332	58,264
Chosun Refractories Co. Ltd.....	661	41,923
Chunbo Co. Ltd.....	553	121,103
Chungdahm Learning, Inc.....	2,075	56,421
CJ CheilJedang Corp.....	3,771	1,093,797
CJ Corp.....	6,789	453,782
CJ ENM Co. Ltd.....	4,162	431,505
* CJ Freshway Corp.....	1,408	36,456
* CJ Logistics Corp.....	3,292	319,683
* CJ Seafood Corp.....	4,489	13,393
CKD Bio Corp.....	1,229	33,335
Classys, Inc.....	5,466	71,341
* Clean & Science Co. Ltd.....	1,035	15,491
* CLIO Cosmetics Co. Ltd.....	1,429	19,551
* Cloud Air Co. Ltd.....	9,318	10,510
*† CNT85, Inc.....	341	77
* CoAsia Corp.....	4,262	34,702
* CODI-M Co. Ltd.....	66,320	10,669
* Com2uS Holdings Corp.....	707	93,436
* Com2uSCorp.....	2,629	269,096
* Commax Co. Ltd.....	3,710	14,023
* Comtec Systems Co. Ltd.....	28,577	22,020
* Coreana Cosmetics Co. Ltd.....	6,531	19,253
* Corentec Co. Ltd.....	3,395	27,978
Cosmax BTI, Inc.....	1,847	18,125
* COSMAX NBT, Inc.....	3,810	16,448
* Cosmax, Inc.....	3,330	201,776
* Cosmecca Korea Co. Ltd.....	1,651	18,030
* CosmoAM&T Co. Ltd.....	3,918	133,232
* Cosmochemical Co. Ltd.....	3,560	38,278
Coway Co. Ltd.....	13,614	784,328
Coweaver Co. Ltd.....	2,317	15,151
Cowell Fashion Co. Ltd.....	7,440	50,644
Cowintech Co. Ltd.....	1,080	26,966
Creas F&C Co. Ltd.....	946	34,568
#* Creative & Innovative System.....	13,616	172,546
Crown Confectionery Co. Ltd.....	1,634	11,680
CROWNHAITAI Holdings Co. Ltd.....	3,077	21,694
* CrystalGenomics, Inc.....	13,924	60,010
* CS Bearing Co. Ltd.....	1,168	12,687
CS Wind Corp.....	3,007	121,285

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* CTC BIO, Inc.....	3,110	\$ 25,714
* Cube Entertainment, Inc.....	1,235	18,347
Cuckoo Holdings Co. Ltd.....	3,956	57,146
Cuckoo Homesys Co. Ltd.....	2,757	79,911
* Curexo, Inc.....	4,984	33,990
* Curo Co. Ltd.....	45,137	16,018
* CUROCOM Co. Ltd.....	14,013	12,090
Cymechs, Inc.....	2,466	36,146
* D&C Media Co. Ltd.....	764	21,136
D.I Corp.....	6,060	41,378
* DA Technology Co. Ltd.....	5,161	29,850
Dae Han Flour Mills Co. Ltd.....	512	61,891
Dae Hwa Pharmaceutical Co. Ltd.....	3,709	25,354
Dae Hyun Co. Ltd.....	11,147	18,808
Dae Won Chemical Co. Ltd.....	6,386	17,507
Dae Won Kang Up Co. Ltd.....	18,032	47,758
Dae Young Packaging Co. Ltd.....	19,091	36,174
* Dae Yu Co. Ltd.....	4,037	18,193
Daea TI Co. Ltd.....	4,431	18,097
* Daebo Magnetic Co. Ltd.....	664	32,798
Daebongs Co. Ltd.....	3,295	22,094
* Daechang Co. Ltd.....	33,874	46,471
Daechang Forging Co. Ltd.....	4,035	27,834
* Daechang Solution Co. Ltd.....	25,510	8,995
Daedong Corp.....	6,664	62,623
Daeduck Electronics Co. Ltd.....	9,304	175,185
Daehan Steel Co. Ltd.....	6,724	107,592
* DAEHO AL Co. Ltd.....	6,587	18,834
* Dae-II Corp.....	6,283	29,840
Daejoo Electronic Materials Co. Ltd.....	2,461	184,740
Daejung Chemicals & Metals Co. Ltd.....	967	14,091
Daekyo Co. Ltd.....	8,911	26,387
* Daelim B&Co Co. Ltd.....	4,387	25,879
* Daemyung Sonoseason Co. Ltd.....	22,117	19,486
Daesang Corp.....	12,237	227,622
Daesang Holdings Co. Ltd.....	6,972	50,111
* Daesung Eltec Co. Ltd.....	21,022	14,539
Daesung Energy Co. Ltd.....	2,270	14,756
* Daesung Holdings Co. Ltd.....	1,401	55,613
* Daesung Industrial Co. Ltd.....	9,382	31,607
* Daesung Private Equity, Inc.....	7,539	16,145
* Daewon Cable Co. Ltd.....	27,499	40,851
* Daewon Media Co. Ltd.....	2,290	33,537
Daewon Pharmaceutical Co. Ltd.....	6,371	77,820
Daewon San Up Co. Ltd.....	6,131	31,660
* Daewoo Electronic Components Co. Ltd.....	10,614	19,585
* Daewoo Engineering & Construction Co. Ltd.....	78,322	375,141
* Daewoo Shipbuilding & Marine Engineering Co. Ltd.....	16,903	283,785
Daewoong Co. Ltd.....	5,886	120,778
Daewoong Pharmaceutical Co. Ltd.....	1,059	116,661
Daihan Pharmaceutical Co. Ltd.....	2,228	50,824
Daishin Information & Communication.....	13,251	15,452
Daishin Securities Co. Ltd.....	13,082	183,664
* Danal Co. Ltd.....	10,543	88,521
Danawa Co. Ltd.....	2,714	53,331
* Daou Data Corp.....	8,922	100,668
Daou Technology, Inc.....	11,405	195,168
* Dasan Networks, Inc.....	10,103	48,630
Dawonsys Co. Ltd.....	4,658	111,767

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Dayou Automotive Seat Technology Co. Ltd.....	37,134	\$ 35,977
* Dayou Plus Co. Ltd.....	20,668	23,188
DB Financial Investment Co. Ltd.....	12,275	66,560
DB HiTek Co. Ltd.....	9,025	576,540
DB Insurance Co. Ltd.....	22,155	1,109,745
* DB, Inc.....	53,148	38,724
DCM Corp.....	1,844	34,589
Dentium Co. Ltd.....	2,353	111,065
Deutsch Motors, Inc.....	11,957	70,828
* Development Advance Solution Co. Ltd.....	6,743	26,607
Device ENG Co. Ltd.....	1,507	31,123
* Dexter Studios Co. Ltd.....	3,547	63,714
DGB Financial Group, Inc.....	75,632	584,771
DHP Korea Co. Ltd.....	4,848	29,168
DI Dong Il Corp.....	479	89,379
Digital Chosun Co. Ltd.....	16,218	40,014
Digital Daesung Co. Ltd.....	6,132	41,875
* DIO Corp.....	3,260	94,014
Display Tech Co. Ltd.....	4,122	25,194
DL Construction Co. Ltd.....	3,864	90,801
* DL E&C Co. Ltd.....	6,607	650,374
DL Holdings Co. Ltd.....	5,269	248,978
* DMS Co. Ltd.....	10,092	53,864
DNF Co. Ltd.....	2,134	34,582
Dohwa Engineering Co. Ltd.....	5,055	31,353
Dong A Eltek Co. Ltd.....	3,797	30,468
Dong Ah Tire & Rubber Co. Ltd.....	2,864	26,144
Dong-A Hwasung Co. Ltd.....	1,885	16,291
Dong-A ST Co. Ltd.....	2,582	141,251
Dong-Ah Geological Engineering Co. Ltd.....	2,527	36,400
* Dongbang Transport Logistics Co. Ltd.....	19,111	51,018
Dongbu Corp.....	3,827	44,127
Dongil Industries Co. Ltd.....	397	52,152
* Dongjin Semichem Co. Ltd.....	8,336	276,250
Dongkoo Bio & Pharma Co. Ltd.....	3,136	18,106
DongKook Pharmaceutical Co. Ltd.....	8,355	140,490
Dongkuk Industries Co. Ltd.....	15,392	40,374
Dongkuk Steel Mill Co. Ltd.....	32,777	408,844
Dongkuk Structures & Construction Co. Ltd.....	11,396	57,015
Dongsin Engineering & Construction.....	817	20,393
Dongsuh Cos., Inc.....	5,007	106,022
Dongsung Chemical Co. Ltd.....	11,591	44,308
Dongsung Finetec Co. Ltd.....	5,832	50,063
* Dongsung Pharmaceutical Co. Ltd.....	1,125	7,590
* Dongwha Enterprise Co. Ltd.....	1,322	77,307
Dongwha Pharm Co. Ltd.....	8,291	81,116
Dongwon Development Co. Ltd.....	20,377	81,747
Dongwon F&B Co. Ltd.....	673	101,284
Dongwon Industries Co. Ltd.....	689	126,563
Dongwon Systems Corp.....	1,184	52,022
Dongwoon Anatech Co. Ltd.....	3,186	22,916
Dongyang E&P, Inc.....	2,221	30,816
* Dongyang Steel Pipe Co. Ltd.....	18,247	16,741
#* Doosan Bobcat, Inc.....	18,148	569,107
Doosan Co. Ltd.....	2,961	242,439
* Doosan Fuel Cell Co. Ltd.....	8,223	240,942
#* Doosan Heavy Industries & Construction Co. Ltd.....	33,326	501,159
* Doosan Infracore Co. Ltd.....	39,373	194,266
DoubleUGames Co. Ltd.....	4,310	182,045

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Douzone Bizon Co. Ltd.....	3,299	\$146,228
DRB Holding Co. Ltd.....	3,863	15,654
* Dream Security Co. Ltd.....	11,309	38,201
Dreamtech Co. Ltd.....	10,806	90,520
* Dreamus Co.....	2,691	10,512
Drgem Corp.....	1,032	7,934
* DRTECH Corp.....	15,498	19,310
* DSK Co. Ltd.....	3,466	23,027
DTR Automotive Corp.....	2,204	143,864
* Duk San Neolux Co. Ltd.....	2,327	84,442
* Duksan Hi-Metal Co. Ltd.....	2,355	35,037
* Duksan Techopia Co. Ltd.....	1,125	28,020
Duksung Co. Ltd.....	3,683	46,917
DY Corp.....	8,382	67,625
DY POWER Corp.....	3,899	43,965
* DYPNF Co. Ltd.....	935	31,294
* E Investment&Development Co. Ltd.....	223,714	49,273
* E& Corp. Co. Ltd.....	4,204	12,420
* E&M Co. Ltd.....	45,035	21,352
E1 Corp.....	1,203	45,260
Eagle Veterinary Technology Co. Ltd.....	2,897	16,277
Eagon Industrial Ltd.....	2,383	20,881
* Easy Bio, Inc.....	7,041	23,992
* Easy Holdings Co. Ltd.....	15,977	47,934
eBEST Investment & Securities Co. Ltd.....	7,507	47,579
Echo Marketing, Inc.....	5,078	60,982
* EcoBio Holdings Co. Ltd.....	2,467	12,661
Ecoplastic Corp.....	8,868	17,598
Ecopro BM Co. Ltd.....	1,618	459,726
Ecopro Co. Ltd.....	8,681	486,227
e-Credible Co. Ltd.....	1,402	21,075
Eehwa Construction Co. Ltd.....	2,332	10,155
* EG Corp.....	493	4,878
* Ehwa Technologies Information Co. Ltd.....	40,976	45,164
* Elentec Co. Ltd.....	3,096	37,878
* e-LITECOM Co. Ltd.....	4,512	28,894
* E-MART, Inc.....	4,820	536,473
* EMKOREA Co. Ltd.....	8,717	24,449
* EM-Tech Co. Ltd.....	3,368	98,173
* EMW Co. Ltd.....	3,658	3,619
* Enex Co. Ltd.....	9,817	16,708
ENF Technology Co. Ltd.....	2,736	71,138
* Enplus Co. Ltd.....	4,630	13,356
Eo Technics Co. Ltd.....	2,029	183,092
* Eone Diagnostics Genome Center Co. Ltd.....	10,279	36,544
* e-Starco Co. Ltd.....	7,964	15,924
Estechpharma Co. Ltd.....	2,989	21,497
* ESTsoft Corp.....	1,284	18,182
* E-TRON Co. Ltd.....	112,634	32,569
Eugene Corp.....	20,030	74,700
Eugene Investment & Securities Co. Ltd.....	27,685	69,551
Eugene Technology Co. Ltd.....	4,692	190,792
Eusu Holdings Co. Ltd.....	6,956	32,160
* EV Advanced Material Co. Ltd.....	9,902	11,561
EWK, Inc.....	3,189	11,982
* E-World.....	14,086	25,683
* Exem Co. Ltd.....	3,347	10,712
Exicon Co. Ltd.....	1,739	20,415
ezCaretech Co. Ltd.....	672	20,604

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* F&F Co. Ltd.....	1,149	\$ 792,589
Farmsco.....	6,812	36,148
* FarmStory Co. Ltd.....	20,964	34,968
Fila Holdings Corp.....	23,935	591,321
Fine Semitech Corp.....	3,579	69,330
* Fine Technix Co. Ltd.....	7,604	78,012
* Finetek Co. Ltd.....	17,074	19,917
* FNC Entertainment Co. Ltd.....	1,512	9,411
* Foosung Co. Ltd.....	13,235	216,061
Fursys, Inc.....	1,797	52,373
* Futurestream Networks Co. Ltd.....	3,829	26,808
* G.U.ON Co. Ltd.....	4,950	164
Gabia, Inc.....	4,174	40,757
Galaxia Moneytree Co. Ltd.....	2,236	17,727
Gaon Cable Co. Ltd.....	1,471	27,184
GC Cell Corp.....	1,287	75,436
* GemVax & Kael Co. Ltd.....	4,742	58,936
* Gemvaxlink Co. Ltd.....	20,694	25,553
* Genematrix, Inc.....	3,848	24,848
* Genexine, Inc.....	4,428	179,710
* Genie Music Corp.....	10,282	40,301
* GenNBio, Inc.....	9,201	24,705
* GenoFocus, Inc.....	2,897	17,468
GENOLUTION, Inc.....	3,295	38,043
* Genomictree, Inc.....	1,846	18,379
Genoray Co. Ltd.....	4,726	38,237
Geumhwa PSC Co. Ltd.....	1,944	47,712
* Gigalane Co. Ltd.....	11,619	21,013
Global Standard Technology Co. Ltd.....	2,811	88,130
* GMB Korea Corp.....	4,841	21,925
GnCenergy Co. Ltd.....	2,482	8,546
Golfzon Co. Ltd.....	1,742	234,176
Golfzon Newdin Holdings Co. Ltd.....	7,168	49,827
*†† Good People Co. Ltd.....	8,494	1,394
Green Chemical Co. Ltd.....	2,679	20,939
Green Cross Corp.....	894	132,363
Green Cross Holdings Corp.....	7,729	143,536
* Green Cross Medical Science Corp.....	2,202	12,478
Green Cross Wellbeing Corp.....	2,484	18,430
GS Engineering & Construction Corp.....	23,709	789,001
GS Holdings Corp.....	17,753	573,189
GS Retail Co. Ltd.....	15,751	357,627
* Gwangju Shinsegae Co. Ltd.....	320	43,885
Haatz, Inc.....	1,115	8,192
Hae In Corp.....	3,104	14,153
HAESUNG DS Co. Ltd.....	3,958	182,320
Haitai Confectionery & Foods Co. Ltd.....	2,525	15,356
Halla Corp.....	12,823	55,401
Halla Holdings Corp.....	2,959	100,351
* Han Chang Corp.....	24,990	16,594
Han Kuk Carbon Co. Ltd.....	14,798	135,554
Hana Financial Group, Inc.....	71,408	2,690,525
Hana Materials, Inc.....	2,798	132,706
* Hana Micron, Inc.....	16,647	257,891
Hana Pharm Co. Ltd.....	1,829	27,869
* Hanall Biopharma Co. Ltd.....	6,016	89,050
HanChang Paper Co. Ltd.....	20,641	32,617
* Hancom WITH, Inc.....	2,623	16,849
* Hancom, Inc.....	4,790	85,803

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Handok, Inc.....	4,481	\$ 76,659
Handsome Co. Ltd.....	7,877	222,495
Hanil Holdings Co. Ltd.....	5,758	59,473
Hanil Hyundai Cement Co. Ltd.....	1,038	25,927
* Hanjin Heavy Industries & Construction Holdings Co. Ltd.....	4,693	13,791
* Hanjin Kal Corp.....	2,883	126,836
Hanjin Transportation Co. Ltd.....	3,571	82,904
Hankook Shell Oil Co. Ltd.....	303	61,612
* Hankook Technology, Inc.....	25,601	19,505
Hankook Tire & Technology Co. Ltd.....	29,632	836,724
* Hankuk Steel Wire Co. Ltd.....	10,855	36,208
Hanmi Semiconductor Co. Ltd.....	7,872	250,175
HanmiGlobal Co. Ltd.....	3,314	34,445
Hannong Chemicals, Inc.....	1,548	19,422
Hanon Systems.....	52,267	469,006
* Hans Biomed Corp.....	1,476	14,340
# Hansae Co. Ltd.....	7,886	165,612
Hansae Yes24 Holdings Co. Ltd.....	6,281	32,644
Hanshin Construction.....	4,020	54,336
Hanshin Machinery Co.....	11,420	31,055
Hansol Chemical Co. Ltd.....	2,113	379,846
Hansol Holdings Co. Ltd.....	12,184	32,171
* Hansol HomeDeco Co. Ltd.....	30,820	39,270
Hansol Logistics Co. Ltd.....	9,688	27,698
Hansol Paper Co. Ltd.....	9,682	94,536
* Hansol Technics Co. Ltd.....	9,667	52,615
Hanssem Co. Ltd.....	2,318	141,553
* Hanwha General Insurance Co. Ltd.....	31,063	92,201
* Hanwha Investment & Securities Co. Ltd.....	49,399	202,428
Hanwha Life Insurance Co. Ltd.....	122,230	300,538
* Hanwha Solutions Corp.....	45,752	1,248,644
Hanyang Eng Co. Ltd.....	3,857	48,067
Hanyang Securities Co. Ltd.....	5,181	64,557
* Harim Co. Ltd.....	16,909	37,999
Harim Holdings Co. Ltd.....	11,610	87,227
* HB SOLUTION Co. Ltd.....	1,778	29,556
HB Technology Co. Ltd.....	22,960	45,849
HDC Holdings Co. Ltd.....	10,064	60,586
HDC Hyundai Development Co. Engineering & Construction, Class E.....	18,106	223,111
HDC Hyundai Engineering Plastics Co. Ltd.....	4,988	18,835
#* Helixmith Co. Ltd.....	7,110	122,539
* Heungkuk Fire & Marine Insurance Co. Ltd.....	23,423	70,257
* HFR, Inc.....	1,636	42,130
High Tech Pharm Co. Ltd.....	1,223	11,963
HIMS Co. Ltd.....	1,778	13,180
* HJ Magnolia Yongpyong Hotel & Resort Corp.....	12,765	49,664
* HJ Shipbuilding & Construction Co. Ltd.....	4,922	29,111
#* HLB Life Science Co. Ltd.....	14,982	141,365
* HLB POWER Co. Ltd.....	20,719	29,855
* HLB Therapeutics Co. Ltd.....	1,220	13,162
* HLB, Inc.....	8,533	228,835
HLscience Co. Ltd.....	625	15,360
* HMM Co. Ltd.....	91,146	1,696,959
* Home Center Holdings Co. Ltd.....	20,747	19,778
* Homecast Co. Ltd.....	8,164	25,214
# Hotel Shilla Co. Ltd.....	5,682	344,625
HS Industries Co. Ltd.....	19,339	80,439
* HSD Engine Co. Ltd.....	7,890	56,432
Huchems Fine Chemical Corp.....	6,389	114,140

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Hugel, Inc.....	1,911	\$ 218,597
* Humax Co. Ltd.....	14,260	51,572
Humedix Co. Ltd.....	1,789	30,234
Huons Co. Ltd.....	3,135	114,245
Huons Global Co. Ltd.....	2,227	60,164
Husteel Co. Ltd.....	1,041	13,446
Huvis Corp.....	8,020	48,090
Huvitz Co. Ltd.....	4,994	34,529
Hwa Shin Co. Ltd.....	10,954	67,804
Hwacheon Machine Tool Co. Ltd.....	515	13,394
* Hwail Pharm Co. Ltd.....	19,396	34,478
Hwangkum Steel & Technology Co. Ltd.....	4,171	28,215
Hwaseung Corp. Co. Ltd.....	17,637	28,419
Hwaseung Enterprise Co. Ltd.....	4,636	55,745
* Hwaseung R&A Co. Ltd.....	5,786	21,300
HwaSung Industrial Co. Ltd.....	4,660	56,867
Hy-Lok Corp.....	2,669	35,448
* Hyosung Advanced Materials Corp.....	698	253,240
* Hyosung Chemical Corp.....	899	180,318
Hyosung Corp.....	2,298	158,541
* Hyosung Heavy Industries Corp.....	1,980	88,056
Hyosung TNC Corp.....	826	293,419
HyosungITX Co. Ltd.....	1,039	15,003
* Hyulim ROBOT Co. Ltd.....	19,958	13,714
Hyundai Autoever Corp.....	646	72,264
Hyundai Bioland Co. Ltd.....	2,761	35,076
Hyundai BNG Steel Co. Ltd.....	3,709	48,508
* Hyundai Construction Equipment Co. Ltd.....	6,049	198,283
Hyundai Corp.....	4,149	54,612
Hyundai Corp. Holdings, Inc.....	2,602	22,630
Hyundai Department Store Co. Ltd.....	5,355	322,500
* Hyundai Electric & Energy System Co. Ltd.....	8,036	119,631
Hyundai Elevator Co. Ltd.....	7,722	235,681
Hyundai Energy Solutions Co. Ltd.....	2,426	43,518
Hyundai Engineering & Construction Co. Ltd.....	18,938	678,212
Hyundai Ezwel Co. Ltd.....	4,703	39,853
Hyundai Futurenet Co. Ltd.....	21,018	59,411
# Hyundai Greenfood Co. Ltd.....	16,546	106,306
Hyundai Heavy Industries Holdings Co. Ltd.....	11,625	468,720
Hyundai Home Shopping Network Corp.....	2,566	129,174
Hyundai HT Co. Ltd.....	2,596	20,036
Hyundai Livart Furniture Co. Ltd.....	4,546	50,239
Hyundai Marine & Fire Insurance Co. Ltd.....	28,489	606,134
* Hyundai Mipo Dockyard Co. Ltd.....	5,878	341,473
Hyundai Mobis Co. Ltd.....	10,139	1,990,310
Hyundai Motor Co.....	18,191	2,932,005
Hyundai Motor Securities Co. Ltd.....	7,235	65,778
* Hyundai Rotem Co. Ltd.....	15,855	250,727
Hyundai Steel Co.....	32,044	1,058,348
Hyundai Wia Corp.....	6,108	349,831
* Hyungji Elite, Inc.....	7,275	15,378
Hyungkuk F&B Co. Ltd.....	5,256	16,931
HyVision System, Inc.....	3,675	68,825
* i3system, Inc.....	1,104	16,410
* iA, Inc.....	75,301	74,055
ICD Co. Ltd.....	4,336	39,583
#* Icure Pharm, Inc.....	2,526	28,633
IDIS Holdings Co. Ltd.....	2,685	28,674
* IHQ, Inc.....	24,866	23,249

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	4,662	\$ 16,472
* Il Sung Construction Co. Ltd.....	3,372	5,250
* Iijin Display Co. Ltd.....	9,122	35,259
Iijin Electric Co. Ltd.....	8,430	32,043
Iijin Holdings Co. Ltd.....	2,278	184,108
Iijin Materials Co. Ltd.....	2,128	26,955
Iijin Power Co. Ltd.....	690	59,240
* IShin Spinning Co. Ltd.....	3,674	9,939
Ilsung Pharmaceuticals Co. Ltd.....	155	9,365
Ilyang Pharmaceutical Co. Ltd.....	3,224	60,989
iMarketKorea, Inc.....	8,309	67,419
* INBIOGEN Co. Ltd.....	7,058	15,173
InBody Co. Ltd.....	3,338	57,784
* INCON Co. Ltd.....	23,367	25,818
Incross Co. Ltd.....	1,150	42,650
* Industrial Bank of Korea.....	97,613	847,506
* INFAC Corp.....	3,813	37,671
* Infinit HealthCare Co. Ltd.....	3,095	16,960
* InfoBank Corp.....	1,192	18,794
INITECH Co. Ltd.....	6,800	27,759
* InkTec Co. Ltd.....	1,927	11,920
* INNO Instrument, Inc.....	9,461	13,382
# Innocean Worldwide, Inc.....	3,047	126,785
InnoWireless, Inc.....	1,034	32,967
Innox Advanced Materials Co. Ltd.....	7,249	310,749
* Innox Corp.....	852	16,987
* Inscobee, Inc.....	24,286	55,447
* Insun ENT Co. Ltd.....	10,014	93,589
* Insung Information Co. Ltd.....	10,915	26,171
Intekplus Co. Ltd.....	2,819	69,235
Intellian Technologies, Inc.....	954	62,593
Intelligent Digital Integrated Security Co. Ltd.....	1,165	21,757
* Interflex Co. Ltd.....	4,085	54,823
* Intergis Co. Ltd.....	4,958	12,712
Interojo Co. Ltd.....	2,504	57,049
Interpark Corp.....	14,161	51,819
INTOPS Co. Ltd.....	5,223	172,865
* iNtRON Biotechnology, Inc.....	4,530	67,498
Inzi Controls Co. Ltd.....	3,367	40,872
INZI Display Co. Ltd.....	12,593	28,895
* Iones Co. Ltd.....	6,315	52,747
IS Dongseo Co. Ltd.....	6,165	245,326
ISC Co. Ltd.....	1,964	53,935
i-SENS, Inc.....	2,148	50,231
ISU Chemical Co. Ltd.....	7,234	78,267
* IsuPetasys Co. Ltd.....	11,988	68,268
* ITCEN Co. Ltd.....	3,817	14,580
ITM Semiconductor Co. Ltd.....	872	28,474
It's Hanbul Co. Ltd.....	1,615	19,195
* Jaeyoung Solutech Co. Ltd.....	16,720	14,833
* Jahwa Electronics Co. Ltd.....	3,794	73,267
* Jayjun Cosmetic Co. Ltd.....	12,369	9,113
JB Financial Group Co. Ltd.....	59,069	402,908
JC Hyun System, Inc.....	6,088	31,274
* Jcontentree Corp.....	983	49,402
* Jeju Semiconductor Corp.....	8,133	37,224
* Jeongsan Aikang Co. Ltd.....	3,986	6,143
Jinsung T.E.C.....	2,938	23,036
JLS Co. Ltd.....	3,636	22,074

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* JNK Heaters Co. Ltd.....	5,529	\$ 23,495
* JNTC Co. Ltd.....	4,017	22,798
* JoyCity Corp.....	8,305	57,755
JS Corp.....	1,660	31,791
* Jungdawn Co. Ltd.....	7,542	15,160
* Jusung Engineering Co. Ltd.....	7,608	140,368
JVM Co. Ltd.....	1,700	20,486
JW Life Science Corp.....	3,290	35,510
JYP Entertainment Corp.....	7,401	259,255
* Kakao Corp.....	15,748	1,137,504
* Kanglim Co. Ltd.....	7,932	11,274
Kangnam Jevisco Co. Ltd.....	1,835	38,303
* Kangstem Biotech Co. Ltd.....	9,275	22,928
KAON Media Co. Ltd.....	4,639	57,090
KB Financial Group, Inc.....	46,756	2,317,237
KB Financial Group, Inc., ADR.....	46,853	2,333,279
KC Co. Ltd.....	3,423	54,242
KC Green Holdings Co. Ltd.....	7,765	25,859
KC Tech Co. Ltd.....	3,975	67,433
KCC Corp.....	1,237	400,666
KCC Engineering & Construction Co. Ltd.....	3,073	20,927
KCC Glass Corp.....	4,293	211,827
KCTC.....	10,256	43,864
* KEC Corp.....	25,236	66,711
* KEC Holdings Co. Ltd.....	11,325	16,745
KEPCO Engineering & Construction Co., Inc.....	1,611	95,895
KEPCO Plant Service & Engineering Co. Ltd.....	6,898	188,183
Keyang Electric Machinery Co. Ltd.....	5,630	17,341
* KEYEAST Co. Ltd.....	3,383	30,943
KG Chemical Corp.....	3,946	88,604
Kginicis Co. Ltd.....	7,291	107,311
KGMobilians Co. Ltd.....	6,433	47,999
* KH FEELUX Co. Ltd.....	47,263	82,424
* KH Vatec Co. Ltd.....	3,687	70,622
Kia Corp.....	49,915	3,480,359
KINX, Inc.....	1,034	47,742
* KISCO Corp.....	7,715	48,882
* KISCO Holdings Co. Ltd.....	4,668	55,604
KISWIRE Ltd.....	4,602	76,344
KIWOOM Securities Co. Ltd.....	7,418	558,793
KleanNara Co. Ltd.....	11,719	40,770
KL-Net Corp.....	4,538	12,466
* KM Corp.....	2,096	13,448
* KMH Co. Ltd.....	3,585	20,655
* KMH Hitech Co. Ltd.....	13,161	17,463
* KMW Co. Ltd.....	5,394	147,204
Knotus Co. Ltd.....	908	19,600
Kocom Co. Ltd.....	4,026	19,733
Koh Young Technology, Inc.....	11,321	194,962
Kolmar BNH Co. Ltd.....	4,947	122,183
Kolmar Korea Co. Ltd.....	4,482	131,304
Kolmar Korea Holdings Co. Ltd.....	4,219	61,689
Kolon Corp.....	3,506	88,836
Kolon Global Corp.....	3,039	48,859
* Kolon Industries, Inc.....	8,989	467,421
* Kolon Plastic, Inc.....	3,586	30,999
KoMiCo Ltd.....	2,410	114,736
* Komipharm International Co. Ltd.....	6,303	48,518
* KONA I Co. Ltd.....	3,514	83,582

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Kopla Co. Ltd.....	4,024	\$ 28,831
Korea Alcohol Industrial Co. Ltd.....	5,591	49,376
Korea Arlico Pharm Co. Ltd.....	2,061	12,358
Korea Asset In Trust Co. Ltd.....	27,658	82,955
Korea Cast Iron Pipe Industries Co. Ltd.....	4,507	32,408
* Korea Circuit Co. Ltd.....	2,967	74,532
Korea District Heating Corp.....	664	19,662
Korea Electric Terminal Co. Ltd.....	2,667	145,044
Korea Electronic Certification Authority, Inc.....	4,271	29,632
Korea Electronic Power Industrial Development Co. Ltd.....	2,656	22,360
Korea Export Packaging Industrial Co. Ltd.....	845	15,943
Korea Flange Co. Ltd.....	11,755	24,828
* Korea Gas Corp.....	7,769	228,528
* Korea Information & Communications Co. Ltd.....	2,352	17,238
Korea Information Certificate Authority, Inc.....	3,598	18,510
Korea Investment Holdings Co. Ltd.....	18,722	1,148,021
* Korea Line Corp.....	77,872	140,996
Korea Petrochemical Ind Co. Ltd.....	1,593	201,143
Korea Petroleum Industries Co.....	1,435	18,133
Korea Pharma Co. Ltd.....	514	15,751
Korea Ratings Corp.....	326	19,617
Korea Real Estate Investment & Trust Co. Ltd.....	61,288	120,237
* Korea Shipbuilding & Offshore Engineering Co. Ltd.....	9,790	661,827
Korea Zinc Co. Ltd.....	3,105	1,320,798
* Korean Air Lines Co. Ltd.....	50,943	1,230,147
Korean Reinsurance Co.....	32,862	279,573
Kortek Corp.....	3,744	30,420
* KOSES Co. Ltd.....	874	8,524
* KPM Tech Co. Ltd.....	20,756	15,233
* KPS Corp.....	1,718	14,863
KPX Chemical Co. Ltd.....	1,121	47,214
* KSIGN Co. Ltd.....	12,339	24,629
KSS LINE Ltd.....	8,802	82,937
* KT Alpha Co. Ltd.....	6,828	34,929
* KT Corp., Sponsored ADR.....	12,498	161,974
KT Skylife Co. Ltd.....	11,384	77,468
KT Submarine Co. Ltd.....	7,083	31,821
KTB Investment & Securities Co. Ltd.....	23,506	97,901
KTCS Corp.....	9,824	17,809
Ktis Corp.....	11,445	20,848
Kukdo Chemical Co. Ltd.....	1,657	75,402
Kukdong Corp.....	14,378	27,157
Kukdong Oil & Chemicals Co. Ltd.....	7,267	21,918
* Kukje Pharma Co. Ltd.....	3,759	15,797
Kukjeon Pharmaceutical Co. Ltd.....	3,661	26,242
* Kum Yang Co. Ltd.....	9,238	36,385
* Kumho HT, Inc.....	33,614	47,039
Kumho Petrochemical Co. Ltd.....	8,698	1,079,801
* Kumho Tire Co., Inc.....	35,800	121,197
KUMHOE&C Co. Ltd.....	8,584	72,512
Kumkang Kind Co. Ltd.....	8,100	53,734
Kwang Myung Electric Co. Ltd.....	10,184	19,741
* Kyeryong Construction Industrial Co. Ltd.....	4,158	108,842
Kyobo Securities Co. Ltd.....	7,880	51,932
Kyochon F&B Co. Ltd.....	1,515	17,184
Kyongbo Pharmaceutical Co. Ltd.....	1,969	14,136
Kyung Dong Navien Co. Ltd.....	2,649	107,987
* Kyung Nam Pharm Co. Ltd.....	3,838	13,392
Kyung Nong Corp.....	1,022	10,009

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	5,365	\$ 63,106
*	11,095	29,870
	1,501	26,140
	12,581	61,190
	3,441	92,029
*	2,235	330,322
*	3,398	74,954
*	15,024	60,417
	1,440	16,954
	11,748	120,679
	6,842	43,326
	5,877	17,096
	2,370	367,765
	9,746	128,521
	9,895	5,304,317
	14,146	874,809
#*	158,872	1,317,049
	34,347	577,633
	38,603	4,193,926
	15,905	62,168
	1,783	1,450,377
#	4,337	1,303,917
	102,489	1,116,786
	3,023	19,733
*	3,047	19,678
*	7,256	61,450
*	2,910	17,390
	2,167	28,936
	6,326	1,040,265
	529	51,660
	6,544	146,201
*	2,221	68,108
	8,219	472,518
	166	44,029
	4,505	80,101
*	18,125	22,588
	2,790	187,524
	1,638	10,330
	8,173	344,350
	6,505	268,537
	1,557	17,751
*	5,422	84,133
*	27,970	76,299
	3,869	180,343
	2,582	296,043
	103,317	1,157,206
*	1,621	91,641
*	5,094	37,801
	5,043	32,398
*	14,516	639,284
*	29,496	28,536
	5,122	223,528
	11,945	59,323
*	1,683	17,729
	2,287	12,282
*	18,634	13,700
*	5,858	10,894
*	3,470	51,790
*	1,485	144,594

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Meerecompany, Inc.....	1,773	\$ 40,082
* MegaMD Co. Ltd.....	3,779	12,336
* MegaStudy Co. Ltd.....	3,816	36,481
* MegaStudyEdu Co. Ltd.....	3,460	238,845
MEKICS Co. Ltd.....	4,913	35,627
Meritz Financial Group, Inc.....	16,372	593,326
Meritz Fire & Marine Insurance Co. Ltd.....	20,904	805,172
Meritz Securities Co. Ltd.....	116,273	592,577
* Mgame Corp.....	5,065	38,139
Mi Chang Oil Industrial Co. Ltd.....	382	23,219
* MiCo BioMed Co. Ltd.....	2,919	19,919
* MiCo Ltd.....	9,025	91,526
Minwise Co. Ltd.....	1,972	29,589
Mirae Asset Life Insurance Co. Ltd.....	29,061	89,897
Mirae Asset Securities Co. Ltd.....	99,530	712,954
Mirae Asset Venture Investment Co. Ltd.....	8,367	55,012
* Mirae Corp.....	847	8,553
Miwon Chemicals Co. Ltd.....	571	36,504
Miwon Commercial Co. Ltd.....	508	76,865
Miwon Holdings Co. Ltd.....	324	38,638
Miwon Specialty Chemical Co. Ltd.....	519	88,198
* MK Electron Co. Ltd.....	6,294	81,832
MNTech Co. Ltd.....	8,025	45,687
* Mobase Co. Ltd.....	4,602	14,610
* Mobase Electronics Co. Ltd.....	7,394	13,710
* Mobile Appliance, Inc.....	4,796	15,690
* MOM'S TOUCH&Co.....	5,104	26,399
Monalisa Co. Ltd.....	2,670	7,683
MonAmi Co. Ltd.....	3,766	12,660
Moorim P&P Co. Ltd.....	8,970	28,670
Moorim Paper Co. Ltd.....	14,496	27,004
Motonic Corp.....	3,458	26,556
* Motrex Co. Ltd.....	8,146	41,403
* MP Daesan, Inc.....	9,820	5,878
mPlus Corp.....	1,540	29,613
Mr Blue Corp.....	4,500	30,731
* MS Autotech Co. Ltd.....	6,409	29,753
Multicampus Co. Ltd.....	1,164	41,128
* N2Tech Co. Ltd.....	15,054	20,431
Nam Hwa Construction Co. Ltd.....	1,461	9,722
Namhae Chemical Corp.....	10,079	75,103
* Namsun Aluminum Co. Ltd.....	41,675	75,083
Namsung Corp.....	3,754	9,013
* Namu Tech Co. Ltd.....	8,990	18,366
* Namuga Co. Ltd.....	2,390	24,792
Namyang Dairy Products Co. Ltd.....	175	54,850
* NanoenTek, Inc.....	6,677	45,769
#* Nanos Co. Ltd.....	3,912	14,475
Nasmedia Co. Ltd.....	1,565	35,171
* Nat Games Co. Ltd.....	2,249	31,593
* Nature & Environment Co. Ltd.....	22,791	23,003
NAVER Corp.....	8,199	2,165,689
NCSOFT Corp.....	1,629	733,970
* NDFOS Co. Ltd.....	2,690	19,321
NeoPharm Co. Ltd.....	1,605	31,141
* Neowiz.....	4,439	97,727
* Neowiz Holdings Corp.....	742	41,081
* NEPES Corp.....	6,130	163,198
Ω Netmarble Corp.....	1,422	131,663

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Newtree Co. Ltd.....	923	\$ 14,765
Nexen Corp.....	7,084	24,355
Nexen Tire Corp.....	18,926	99,292
* Nexon GT Co. Ltd.....	1,857	27,399
* NEXT BT Co. Ltd.....	19,065	20,548
* Next Entertainment World Co. Ltd.....	3,907	44,319
NextEye Co. Ltd.....	26,281	28,591
* Nexturnbioscience Co. Ltd.....	3,519	14,015
NH Investment & Securities Co. Ltd.....	54,272	520,382
* NHN BUGS Corp.....	1,452	14,829
* NHN Corp.....	7,970	229,861
* NHN KCP Corp.....	8,874	180,334
NICE Holdings Co. Ltd.....	7,761	109,499
Nice Information & Telecommunication, Inc.....	2,947	66,432
NICE Information Service Co. Ltd.....	14,058	221,540
NICE Total Cash Management Co. Ltd.....	5,066	21,349
* NK Co. Ltd.....	30,243	23,915
Nong Shim Holdings Co. Ltd.....	900	55,608
Nong Woo Bio Co. Ltd.....	3,988	33,382
NongShim Co. Ltd.....	1,436	387,581
Noroo Holdings Co. Ltd.....	1,493	14,668
NOROO Paint & Coatings Co. Ltd.....	4,323	39,503
NOVAREX Co. Ltd.....	1,431	45,373
NPC.....	7,683	53,791
NS Shopping Co. Ltd.....	4,833	47,706
* nTels Co. Ltd.....	2,635	18,349
* Nuintek Co. Ltd.....	7,834	24,649
* Oceanbridge Co. Ltd.....	1,416	15,863
* OCI Co. Ltd.....	7,150	538,120
Okong Corp.....	7,450	23,944
* Omnisystem Co. Ltd.....	14,815	26,549
Openbase, Inc.....	7,316	20,431
Opto Device Technology Co. Ltd.....	5,298	33,801
OptoElectronics Solutions Co. Ltd.....	1,981	47,929
* OPTRON-TEC, Inc.....	3,712	24,858
* Orbitech Co. Ltd.....	6,070	28,682
Orion Corp.....	5,556	454,612
Orion Holdings Corp.....	10,541	124,034
Osstem Implant Co. Ltd.....	4,457	527,593
* Osung Advanced Materials Co. Ltd.....	28,148	54,512
Ottogi Corp.....	574	209,332
Paik Kwang Industrial Co. Ltd.....	13,688	48,409
* Pan Entertainment Co. Ltd.....	4,819	18,421
Pan Ocean Co. Ltd.....	96,426	402,475
* PANAGENE, Inc.....	6,561	23,657
* Pan-Pacific Co. Ltd.....	13,908	24,291
Park Systems Corp.....	1,226	124,575
Partron Co. Ltd.....	17,848	195,729
Paseco Co. Ltd.....	1,307	25,648
* Pearl Abyss Corp.....	3,295	262,869
# People & Technology, Inc.....	6,697	226,364
* Peptron, Inc.....	2,408	18,107
* PHA Co. Ltd.....	3,537	27,383
PharmAbcine.....	3,500	16,714
* PharmaResearch Co. Ltd.....	1,521	97,110
* PharmGen Science, Inc.....	2,913	23,676
* Pharmicell Co. Ltd.....	12,726	109,214
* Philoptics Co. Ltd.....	3,684	28,438
* PI Advanced Materials Co. Ltd.....	5,680	196,544

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* PJ Electronics Co. Ltd.....	1,293	\$ 8,881
PLAYWITH, Inc.....	1,337	11,763
* Point Engineering Co. Ltd.....	7,357	18,644
* Polaris Office Corp.....	9,317	14,871
POSCO Chemical Co. Ltd.....	2,022	190,083
POSCO Coated & Color Steel Co. Ltd.....	839	35,747
Posco ICT Co. Ltd.....	10,766	53,693
Posco M-Tech Co. Ltd.....	4,984	29,628
* Power Logics Co. Ltd.....	9,956	58,823
* PowerNet Technologies Corp.....	4,667	17,946
* Prostemics Co. Ltd.....	4,602	9,993
Protec Co. Ltd.....	1,743	48,853
PSK, Inc.....	3,774	147,047
Pulmuone Co. Ltd.....	5,745	78,438
* Q Capital Partners Co. Ltd.....	30,695	14,068
QSI Co. Ltd.....	1,365	23,087
Rayence Co. Ltd.....	1,915	18,088
*†† Redrover Co. Ltd.....	5,364	1,527
Remed Co. Ltd.....	928	15,951
Reyon Pharmaceutical Co. Ltd.....	2,110	50,710
RFHIC Corp.....	3,423	88,150
* RFTech Co. Ltd.....	10,996	49,004
* RN2 Technologies Co. Ltd.....	1,205	12,174
* Robostar Co. Ltd.....	1,376	26,486
* Robotis Co. Ltd.....	1,333	27,818
# Rsupport Co. Ltd.....	6,747	39,830
* S Net Systems, Inc.....	4,714	27,087
S&S Tech Corp.....	3,487	93,977
* S.Y. Co. Ltd.....	8,078	22,634
S-1 Corp.....	5,817	325,810
Sajo Industries Co. Ltd.....	851	30,694
Sajodaerim Corp.....	1,154	25,360
* Sajodongaone Co. Ltd.....	19,406	17,322
Sam Young Electronics Co. Ltd.....	3,585	32,367
Sam Yung Trading Co. Ltd.....	6,134	70,250
* Sambo Corrugated Board Co. Ltd.....	2,855	33,332
* Sambo Motors Co. Ltd.....	3,769	16,884
* Sambu Engineering & Construction Co. Ltd.....	47,943	61,839
* Samchuly Bicycle Co. Ltd.....	2,321	21,464
Samho Development Co. Ltd.....	8,183	31,300
* SAMHWA NETWORKS Co. Ltd.....	5,228	15,562
SAMHWA Paints Industrial Co. Ltd.....	4,793	32,939
Samick Musical Instruments Co. Ltd.....	25,745	35,278
Samick THK Co. Ltd.....	2,406	25,562
* Samil C&S Co. Ltd.....	1,823	14,454
Samil Pharmaceutical Co. Ltd.....	2,526	16,020
Samji Electronics Co. Ltd.....	5,168	45,644
Samjin LND Co. Ltd.....	5,897	14,127
Samjin Pharmaceutical Co. Ltd.....	2,325	48,738
* Samkee Corp.....	12,204	47,885
* Sammok S-Form Co. Ltd.....	3,406	40,235
*Ω Samsung Biologics Co. Ltd.....	1,259	779,421
Samsung C&T Corp.....	13,972	1,264,013
Samsung Card Co. Ltd.....	6,778	174,502
Samsung Climate Control Co. Ltd.....	2,698	35,553
Samsung Electro-Mechanics Co. Ltd.....	15,055	2,290,437
Samsung Electronics Co. Ltd., GDR.....	12,976	20,232,829
Samsung Electronics Co. Ltd.....	887,012	55,171,329
* Samsung Engineering Co. Ltd.....	54,218	992,113

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	11,376	\$1,901,513
#*	161,868	703,574
	11,553	585,146
*	10,916	37,539
	988	21,578
	4,304	2,135,827
	5,294	628,423
	23,426	790,985
	18,196	61,249
	1,974	108,736
	1,532	79,503
	1,461	104,087
	1,467	107,332
	1,527	29,651
	846	39,645
*	8,737	24,539
*	1,962	67,046
*	15,421	23,718
	19,745	152,670
	3,457	43,367
	2,279	74,523
	829	27,924
	8,459	20,440
*	24,785	29,313
*	51,099	27,528
*	4,812	9,953
	5,189	13,765
*	11,927	15,700
*	13,861	19,420
	5,195	66,105
	419	36,013
	565	45,907
	624	54,919
	6,012	54,797
	2,504	130,729
	8,976	410,838
*	2,093	43,921
*	11,266	14,015
	2,811	16,537
	6,842	41,657
*	163,379	70,271
*	1,677	15,594
	730	25,954
*	6,724	21,238
	13,952	104,104
	40,655	49,582
*	50,406	66,860
*	3,378	111,903
*	2,218	42,559
	276	39,805
*	82,907	19,786
	18,406	232,585
	3,758	37,208
*	8,892	13,182
	3,074	15,230
	6,326	63,296
	6,625	36,863
	742	16,918
*	45,698	40,195

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
† Sewon Precision Industry Co. Ltd.....	1,917	\$ 2,412
Sewoon Medical Co. Ltd.....	4,473	13,274
# SFA Engineering Corp.....	8,043	230,186
* SFA Semicon Co. Ltd.....	21,218	118,988
* S-Fuelcell Co. Ltd.....	622	11,151
* SG Corp.....	28,911	15,740
* SG Global Co. Ltd.....	6,144	9,219
SGC e Tec E&C Co. Ltd.....	913	41,863
* SH Energy & Chemical Co. Ltd.....	21,194	16,047
Shin Heung Energy & Electronics Co. Ltd.....	1,521	72,307
Shindaeyang Paper Co. Ltd.....	955	70,764
Shinhan Financial Group Co. Ltd.....	98,685	3,160,809
Shinhan Financial Group Co. Ltd., ADR.....	4,893	157,016
Shinil Electronics Co. Ltd.....	12,080	20,582
Shinsegae Engineering & Construction Co. Ltd.....	1,248	32,321
* Shinsegae Food Co. Ltd.....	487	30,587
Shinsegae Information & Communication Co. Ltd.....	96	13,607
* Shinsegae International, Inc.....	1,029	103,722
* Shinsegae, Inc.....	2,893	567,829
* Shinsung Delta Tech Co. Ltd.....	3,992	48,080
* Shinsung E&G Co. Ltd.....	49,040	72,283
* Shinsung Tongsang Co. Ltd.....	14,220	39,707
Shinwha Intertek Corp.....	10,654	25,771
* Shinwon Construction Co. Ltd.....	1,952	15,371
* Shinwon Corp.....	22,329	38,683
Shinyoung Securities Co. Ltd.....	1,754	87,921
* Showbox Corp.....	10,138	38,938
* Signetics Corp.....	21,612	42,112
SIGONG TECH Co. Ltd.....	4,127	20,078
Silla Co. Ltd.....	2,472	25,258
* Simmtech Co. Ltd.....	8,384	338,111
* SIMMTECH HOLDINGS Co. Ltd.....	8,826	38,317
SIMPAC, Inc.....	9,760	49,516
* Sindoh Co. Ltd.....	2,207	58,409
Sinil Pharm Co. Ltd.....	3,300	25,411
* SJ Group Co. Ltd.....	1,859	32,547
* SK Biopharmaceuticals Co. Ltd.....	2,442	155,887
# SK Chemicals Co. Ltd.....	3,566	377,491
SK D&D Co. Ltd.....	3,840	85,265
SK Discovery Co. Ltd.....	4,939	163,093
SK Gas Ltd.....	1,207	117,859
SK Hynix, Inc.....	170,188	17,615,777
* SK Innovation Co. Ltd.....	8,371	1,536,313
* SK Rent A Car Co. Ltd.....	4,337	33,729
SK Securities Co. Ltd.....	170,647	125,130
SK Telecom Co. Ltd.....	8,788	418,266
SK Telecom Co. Ltd., Sponsored ADR.....	1,260	33,054
SKC Co. Ltd.....	3,898	469,280
SL Corp.....	7,707	173,118
* SM Culture & Contents Co. Ltd.....	6,924	18,575
* SM Entertainment Co. Ltd.....	4,555	227,972
* SM Life Design Group Co. Ltd.....	9,541	18,489
* S-MAC Co. Ltd.....	80,314	49,767
SMCore, Inc.....	1,609	8,793
* SMEC Co. Ltd.....	10,746	16,128
SNT Energy Co. Ltd.....	709	9,944
SNT Holdings Co. Ltd.....	3,470	45,956
SNT Motiv Co. Ltd.....	3,891	143,214
* SNU Precision Co. Ltd.....	5,420	14,483

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
S-Oil Corp.....	20,036	\$1,521,001
* Solborn, Inc.....	7,338	28,453
* Solid, Inc.....	12,996	62,705
Solus Advanced Materials Co. Ltd.....	1,128	65,567
Songwon Industrial Co. Ltd.....	7,797	128,691
Soosan Heavy Industries Co. Ltd.....	4,596	9,396
Soulbrain Co. Ltd.....	1,064	220,391
* Soulbrain Holdings Co. Ltd.....	2,191	53,706
SPC Samlip Co. Ltd.....	1,112	65,186
Speco Co. Ltd.....	1,997	9,389
SPG Co. Ltd.....	4,542	46,802
* Spigen Korea Co. Ltd.....	1,896	63,668
#*†† Ssangyong Motor Co.....	26,548	11,438
* ST Pharm Co. Ltd.....	811	72,343
STIC Investments, Inc.....	12,554	107,064
* Straffico Co. Ltd.....	5,984	20,195
* Studio Dragon Corp.....	1,860	119,160
* STX Heavy Industries Co. Ltd.....	3,732	13,707
* Sugentech, Inc.....	1,812	29,130
Suheung Co. Ltd.....	2,902	95,630
Sun Kwang Co. Ltd.....	1,909	98,103
* SundayToz Corp.....	1,704	37,674
Sung Bo Chemicals Co. Ltd.....	5,109	15,339
Sung Kwang Bend Co. Ltd.....	7,865	52,826
* Sungchang Enterprise Holdings Ltd.....	19,774	37,645
Sungdo Engineering & Construction Co. Ltd.....	5,174	20,918
Sungshin Cement Co. Ltd.....	7,576	100,567
Sungwoo Hitech Co. Ltd.....	25,725	110,470
Sunjin Co. Ltd.....	5,383	47,372
* Sunny Electronics Corp.....	5,164	16,399
* Suprema, Inc.....	1,413	26,788
SurplusGlobal, Inc.....	4,779	16,066
SV Investment Corp.....	9,883	31,798
* Synergy Innovation Co. Ltd.....	8,081	26,156
* Synopex, Inc.....	19,341	38,571
Systems Technology, Inc.....	3,599	55,032
Tae Kyung Industrial Co. Ltd.....	6,615	36,148
Taekwang Industrial Co. Ltd.....	146	122,468
Taekyung BK Co. Ltd.....	10,721	38,435
*†† Taewoong Co. Ltd.....	3,088	6,004
Taeyoung Engineering & Construction Co. Ltd.....	11,082	96,826
#* Taihan Electric Wire Co. Ltd.....	54,978	80,267
* Taihan Fiberoptics Co. Ltd.....	15,758	27,812
* Taihan Textile Co. Ltd.....	662	26,480
* Tailim Packaging Co. Ltd.....	8,783	28,192
TCC Steel.....	2,645	21,367
TechWing, Inc.....	4,186	71,687
* Tego Science, Inc.....	1,108	15,621
* Telcon RF Pharmaceutical, Inc.....	10,989	20,142
* Telechips, Inc.....	2,641	48,233
* TERA SCIENCE Co. Ltd.....	12,314	20,449
TES Co. Ltd.....	4,677	99,560
Tesna, Inc.....	3,853	152,870
* Thinkware Systems Corp.....	2,170	35,172
* TK Chemical Corp.....	6,958	30,784
* TK Corp.....	5,389	47,112
* TLI, Inc.....	978	5,078
* Tokai Carbon Korea Co. Ltd.....	2,058	223,586
Tongyang Life Insurance Co. Ltd.....	24,537	122,430

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Tongyang, Inc.....	72,698	\$ 79,231
* Top Engineering Co. Ltd.....	5,710	33,230
Toptec Co. Ltd.....	9,669	67,907
* Tovis Co. Ltd.....	3,609	29,794
Tplex Co. Ltd.....	6,418	21,966
TS Corp.....	19,785	45,322
* TSE Co. Ltd.....	734	42,703
* Tuksu Construction Co. Ltd.....	3,773	34,914
* TY Holdings Co. Ltd.....	10,954	215,085
TYM Corp.....	45,404	57,093
UBCare Co. Ltd.....	6,063	32,599
Ubiquoss Holdings, Inc.....	2,043	27,516
Ubiquoss, Inc.....	2,176	36,440
* Ubivelox, Inc.....	959	14,059
Uju Electronics Co. Ltd.....	2,257	61,019
Uni-Chem Co. Ltd.....	14,724	15,246
* Unick Corp.....	2,381	10,671
Unid Co. Ltd.....	2,657	186,176
Union Materials Corp.....	5,948	13,835
Union Semiconductor Equipment & Materials Co. Ltd.....	8,644	98,124
Uniquet Corp.....	4,624	44,295
* Unison Co. Ltd.....	29,074	60,535
* Unitekno Co. Ltd.....	949	6,564
* UniTest, Inc.....	4,011	101,233
UTI, Inc.....	1,284	15,060
* Value Added Technology Co. Ltd.....	2,860	79,070
* Very Good Tour Co. Ltd.....	2,162	23,709
Viatron Technologies, Inc.....	4,608	38,150
* Vidente Co. Ltd.....	11,493	144,294
Vieworks Co. Ltd.....	1,745	60,243
* Vina Tech Co. Ltd.....	533	17,148
Visang Education, Inc.....	4,557	26,306
Vitzro Tech Co. Ltd.....	4,197	30,412
Vitzrocell Co. Ltd.....	4,814	57,151
* Vivien Corp.....	5,609	12,003
* Vivozon Healthcare, Inc.....	22,839	17,207
* VT GMP Co. Ltd.....	7,135	39,949
Webcash Corp.....	2,800	55,744
#* Webzen, Inc.....	6,131	114,690
* Welcron Co. Ltd.....	5,529	18,157
* Wellbiotec Co. Ltd.....	12,974	16,408
#* Wemade Co. Ltd.....	3,548	357,351
Whanin Pharmaceutical Co. Ltd.....	4,006	55,627
* WI Co. Ltd.....	21,878	20,467
Wiable Corp.....	6,413	13,937
* WillBes & Co.....	20,926	23,189
Winix, Inc.....	2,109	32,207
* Winpac, Inc.....	9,832	15,449
Wins Co. Ltd.....	1,654	20,063
Wise Itech Co. Ltd.....	1,235	15,649
WiSoL Co. Ltd.....	10,907	97,388
* WIZIT Co. Ltd.....	27,174	27,835
* WONIK CUBE Corp.....	13,425	31,941
* Wonik Holdings Co. Ltd.....	21,371	83,260
WONIK IPS Co. Ltd.....	6,406	211,394
Wonik Materials Co. Ltd.....	2,746	83,865
* Wonik Pne Co. Ltd.....	3,058	74,438
* Wonik QnC Corp.....	6,335	136,932
* Wonpung Mulsan Co. Ltd.....	6,294	4,941

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* WooGene B&G Co. Ltd.....	5,150	\$ 8,022
Woojin, Inc.....	3,958	25,604
* Woongjin Thinkbig Co. Ltd.....	17,989	42,751
* Wooree Bio Co. Ltd.....	12,092	35,035
Woori Financial Group, Inc., Sponsored ADR.....	2,893	106,723
Woori Financial Group, Inc.....	177,514	2,183,842
Woori Investment Bank Co. Ltd.....	136,593	92,667
* Woori Technology, Inc.....	17,387	27,960
* Wooridul Huebrain Ltd.....	15,351	18,062
* Woorison F&G Co. Ltd.....	18,507	31,802
* Woory Industrial Co. Ltd.....	1,582	25,372
* Woosu AMS Co. Ltd.....	5,550	18,621
WooSung Feed Co. Ltd.....	1,480	31,388
* Woowon Development Co. Ltd.....	5,296	20,022
* Worldex Industry & Trading Co. Ltd.....	3,984	91,786
Y G-1 Co. Ltd.....	8,490	58,516
* Yapex, Inc.....	15,515	17,353
YAS Co. Ltd.....	1,977	26,509
* Y-entec Co. Ltd.....	3,853	42,975
Yeong Hwa Metal Co. Ltd.....	16,199	19,503
Yesco Holdings Co. Ltd.....	755	22,304
* Yest Co. Ltd.....	2,384	25,051
* YG Entertainment, Inc.....	2,572	107,824
* YG PLUS.....	3,947	20,837
* YIK Corp.....	8,752	41,331
* YJM Games Co. Ltd.....	7,752	19,983
YMC Co. Ltd.....	3,514	18,921
* YMT Co. Ltd.....	2,063	34,119
* Yonwoo Co. Ltd.....	1,485	24,995
Yoosung Enterprise Co. Ltd.....	10,361	23,836
Youlchon Chemical Co. Ltd.....	2,621	49,309
Young Poong Corp.....	189	97,886
Young Poong Precision Corp.....	4,334	31,984
* Youngone Corp.....	8,967	349,295
Youngone Holdings Co. Ltd.....	3,354	137,160
* YoungWoo DSP Co. Ltd.....	13,510	23,105
Yuanta Securities Korea Co. Ltd.....	42,688	125,126
YuHwa Securities Co. Ltd.....	13,635	28,411
* Yungjin Pharmaceutical Co. Ltd.....	16,564	65,274
Yuyu Pharma, Inc.....	4,743	27,290
* Zeus Co. Ltd.....	3,176	62,409
Zinus, Inc.....	2,859	160,078
TOTAL SOUTH KOREA.....		<u>256,835,205</u>
SWITZERLAND — (0.0%)		
CoCreation Grass Co. Ltd.....	4,200	21,143
Jingjin Equipment, Inc., Class A.....	6,200	38,394
Shanghai Yongguan Adhesive Products Corp. Ltd., Class A.....	3,800	19,824
TOTAL SWITZERLAND.....		<u>79,361</u>
TAIWAN — (19.5%)		
ABC Taiwan Electronics Corp.....	22,000	18,329
Abico Avy Co. Ltd.....	64,054	57,708
# Ability Enterprise Co. Ltd.....	90,508	90,705
* Ability Opto-Electronics Technology Co. Ltd.....	19,528	49,933
# AcBel Polytech, Inc.....	143,685	169,093
Accton Technology Corp.....	113,858	1,099,487
Acer, Inc.....	1,128,287	1,170,123

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	60,117	\$ 102,137
*	122,000	49,271
	14,267	113,693
	103,000	47,771
#	64,605	199,639
	11,830	97,497
	7,000	18,856
	18,000	206,790
	57,000	166,654
*	49,000	47,228
#	25,000	92,737
	109,908	88,002
	46,058	638,378
	22,000	40,303
#*	230,172	87,770
	17,678	13,541
	44,382	1,558,209
	15,000	520,390
	15,000	27,496
	6,000	27,093
#*	67,632	86,781
	14,000	61,129
	9,000	60,797
	71,761	61,004
	66,494	68,663
#	17,751	123,782
	78,272	86,398
	110,727	191,639
	22,782	166,369
*	110,000	122,024
*	16,000	19,051
	29,000	26,694
	31,000	42,863
#	300,396	179,075
#	17,000	29,513
#	26,317	228,191
#	15,000	223,025
#	36,000	35,665
	40,506	65,304
	24,422	51,119
	77,000	56,733
	36,477	34,726
	68,868	287,802
	29,000	28,236
	68,848	25,478
	5,000	12,353
	43,755	197,538
	236,411	454,571
	21,558	98,998
#	88,084	623,636
	802,089	2,921,281
	593,696	951,207
	25,000	21,963
#	69,000	213,592
*	870,139	250,741
*	120,857	30,548
#	165,385	213,867
	26,000	51,203
	120,278	411,594

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	3,312	\$ 190,971
	9,000	42,766
	6,599	741,553
	19,000	161,651
	174,996	2,287,808
	29,000	85,465
	37,101	266,014
#	3,473,000	2,581,923
	42,800	88,684
	28,000	225,022
	42,000	31,678
	19,585	63,235
	13,000	12,130
	19,000	37,794
	20,000	41,964
	20,000	21,935
	13,230	15,491
	24,000	50,551
*	46,000	39,203
	18,000	80,939
	221,477	107,959
	45,000	30,823
	60,000	90,002
#	64,000	80,673
	605,000	192,766
*	28,000	21,463
	53,650	44,223
	17,000	22,472
	13,000	32,590
#	54,000	41,259
	18,010	74,874
#	43,807	477,222
	7,000	11,560
	9,000	27,816
	47,100	38,738
	125,331	177,982
	30,000	43,159
	48,964	84,909
*	95,044	33,802
	43,629	60,319
	698,902	412,303
	239,126	204,388
	71,499	35,627
#	19,000	11,521
	15,000	18,718
	14,000	47,482
	181,509	1,022,771
	17,000	14,866
	1,141,486	2,647,730
	243,300	165,851
	18,785	54,885
	37,000	53,702
	149,664	312,025
	72,300	74,477
	52,000	202,300
	294,514	2,701,381
*	88,516	61,962
	41,171	26,754
*	80,000	31,714

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	17,600	\$ 41,341
	1,137,645	728,176
	121,240	157,390
#	47,000	169,529
	80,000	110,561
#	25,000	63,430
	59,160	177,119
	49,000	63,849
	30,379	49,040
	46,000	66,223
	27,000	81,493
#	376,480	467,416
*	228,250	100,233
	684,808	860,904
	202,159	278,040
	64,000	30,975
	5,000	14,971
	52,000	90,429
	22,000	32,484
	226,350	726,280
#	73,731	210,957
	11,000	105,736
	21,250	63,440
	80,540	39,925
	10,565	16,242
*	1,257,062	1,095,432
#	351,000	218,945
	105,000	82,480
	2,681,999	1,789,081
	10,000	14,307
	127,170	84,070
	14,604	21,399
#	171,602	206,771
#	60,680	30,258
	534,965	184,093
	130,190	157,029
	103,600	229,915
#*	1,562,033	695,185
	49,227	205,020
	2,934,940	3,591,803
	26,000	54,890
	36,120	34,028
	35,120	62,725
	58,000	38,929
	151,113	190,008
	301,000	750,724
	239,594	407,729
	3,460	114,891
	25,000	189,988
#	83,361	222,820
#	119,466	931,227
	63,000	65,687
	200,999	156,772
#	179,000	274,611
#	311,889	425,292
	13,700	63,426
#*	134,246	109,015
	7,000	162,078
	29,726	1,290,406

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Chunghwa Telecom Co. Ltd.....	255,800	\$1,087,155
Cleanaway Co. Ltd.....	28,000	211,636
Clevo Co.....	175,869	195,877
CMC Magnetics Corp.....	451,907	173,612
CoAsia Electronics Corp.....	39,000	18,757
Collins Co. Ltd.....	61,000	33,463
Compal Broadband Networks, Inc.....	11,000	11,957
Compal Electronics, Inc.....	1,182,086	1,081,002
Compeq Manufacturing Co. Ltd.....	466,000	721,565
Compucase Enterprise.....	38,000	42,780
Concord International Securities Co. Ltd.....	49,000	29,666
Concord Securities Co. Ltd.....	229,912	115,833
Concraft Holding Co. Ltd.....	28,203	25,795
Continental Holdings Corp.....	188,250	159,592
Control Technology Co. Ltd.....	70,000	48,821
# Coremax Corp.....	22,852	116,541
Coretronic Corp.....	148,600	406,968
Co-Tech Development Corp.....	67,541	168,903
Cowearth Medical Holding Co. Ltd.....	27,216	25,794
#* Coxon Precise Industrial Co. Ltd.....	33,000	18,582
Creative Sensor, Inc.....	30,000	25,279
* Crowell Development Corp.....	58,000	44,631
#* CSBC Corp. Taiwan.....	231,261	168,992
CTBC Financial Holding Co. Ltd.....	3,122,612	3,139,191
CTCI Corp.....	186,555	258,068
* C-Tech United Corp.....	19,555	15,694
Cub Elecparts, Inc.....	18,087	118,199
CviLux Corp.....	40,902	66,190
CX Technology Co. Ltd.....	16,000	22,350
Cyberlink Corp.....	18,356	56,707
CyberPower Systems, Inc.....	24,000	59,381
# CyberTAN Technology, Inc.....	88,576	83,029
Cypress Technology Co. Ltd.....	19,048	41,362
# DA CIN Construction Co. Ltd.....	121,000	143,092
Dadi Early-Childhood Education Group Ltd.....	6,825	34,659
Dafeng TV Ltd.....	28,396	46,307
#* Da-Li Development Co. Ltd.....	116,161	125,809
Darfon Electronics Corp.....	85,000	138,999
#* Darwin Precisions Corp.....	202,000	94,179
Daxin Materials Corp.....	22,000	97,003
De Licacy Industrial Co. Ltd.....	131,458	75,542
Delta Electronics, Inc.....	310,940	3,067,561
Depo Auto Parts Ind Co. Ltd.....	65,000	139,308
DFI, Inc.....	14,000	30,708
Dimerco Data System Corp.....	18,698	46,038
Dimerco Express Corp.....	64,800	229,134
D-Link Corp.....	236,136	142,435
Donpon Precision, Inc.....	26,000	20,500
Dr Wu Skincare Co. Ltd.....	7,000	22,603
Draytek Corp.....	26,000	24,763
Drewloong Precision, Inc.....	8,000	27,816
Dyaco International, Inc.....	33,880	53,742
Dynamic Electronics Co. Ltd.....	141,382	106,318
Dynapack International Technology Corp.....	43,000	159,206
E & R Engineering Corp.....	24,535	63,008
E Ink Holdings, Inc.....	145,000	790,322
E.Sun Financial Holding Co. Ltd.....	1,713,460	1,801,858
Eastern Media International Corp.....	122,850	151,078
Eclat Textile Co. Ltd.....	43,279	960,122

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Edimax Technology Co. Ltd.....	86,000	\$ 43,046
Edison Opto Corp.....	54,000	39,657
Edom Technology Co. Ltd.....	72,615	86,463
eGalax_eMPIA Technology, Inc.....	21,296	56,643
Egis Technology, Inc.....	29,000	114,831
Elan Microelectronics Corp.....	137,959	819,048
E-LIFE MALL Corp.....	36,000	106,167
Elite Advanced Laser Corp.....	51,928	99,570
Elite Material Co. Ltd.....	91,909	896,158
# Elite Semiconductor Microelectronics Technology, Inc.....	114,000	605,240
Elitegroup Computer Systems Co. Ltd.....	129,235	92,309
eMemory Technology, Inc.....	16,000	934,080
Emerging Display Technologies Corp.....	62,000	40,740
# Ennoconn Corp.....	26,915	208,391
* Ennostar, Inc.....	252,227	835,795
EnTie Commercial Bank Co. Ltd.....	218,500	128,207
* Epileds Technologies, Inc.....	25,000	22,224
Eris Technology Corp.....	3,000	25,370
Eslite Spectrum Corp.....	9,000	19,396
# Eson Precision Ind Co. Ltd.....	36,000	79,380
Eternal Materials Co. Ltd.....	304,075	402,921
Eurocharm Holdings Co. Ltd.....	10,000	54,047
* Eva Airways Corp.....	901,990	805,210
* Everest Textile Co. Ltd.....	211,837	70,148
Evergreen International Storage & Transport Corp.....	240,000	249,842
Evergreen Marine Corp. Taiwan Ltd.....	956,354	4,057,551
Evergreen Steel Corp.....	64,000	120,477
Everlight Electronics Co. Ltd.....	212,149	420,736
* Everspring Industry Co. Ltd.....	63,000	46,415
Excel Cell Electronic Co. Ltd.....	40,000	34,303
Excellence Opto, Inc.....	32,000	32,216
Excelliance Mos Corp.....	10,000	66,998
Excelsior Medical Co. Ltd.....	48,197	99,842
EZconn Corp.....	26,250	33,782
Far Eastern Department Stores Ltd.....	503,370	380,950
Far Eastern International Bank.....	905,354	359,066
Far Eastern New Century Corp.....	785,560	822,932
Far EasTone Telecommunications Co. Ltd.....	647,000	1,516,475
# Faraday Technology Corp.....	22,000	165,388
Farcent Enterprise Co. Ltd.....	11,000	25,071
Farglory F T Z Investment Holding Co. Ltd.....	30,777	73,451
Farglory Land Development Co. Ltd.....	100,442	232,069
Federal Corp.....	125,729	123,934
Feedback Technology Corp.....	15,400	44,215
Feng Hsin Steel Co. Ltd.....	139,550	419,034
Feng TAY Enterprise Co. Ltd.....	98,380	806,831
FineTek Co. Ltd.....	4,000	13,291
Firich Enterprises Co. Ltd.....	13,970	15,480
First Copper Technology Co. Ltd.....	17,000	26,382
First Financial Holding Co. Ltd.....	1,774,277	1,615,691
First Hi-Tec Enterprise Co. Ltd.....	29,709	59,233
First Hotel.....	107,746	54,053
First Insurance Co. Ltd.....	103,606	55,064
* First Steamship Co. Ltd.....	341,425	143,144
FIT Holding Co. Ltd.....	62,000	70,573
Fittech Co. Ltd.....	15,000	123,379
FLEXium Interconnect, Inc.....	173,001	614,141
Flytech Technology Co. Ltd.....	38,373	102,339
# FocalTech Systems Co. Ltd.....	30,963	168,962

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	34,000	\$ 36,478
#	20,006	58,376
	23,183	26,582
#	93,000	130,003
	609,378	1,746,825
	21,905	116,633
	28,000	55,047
	22,000	47,499
	187,000	652,624
	544,134	2,086,466
#	16,000	167,433
#	332,000	343,430
	101,720	80,991
	148,847	121,021
	2,000	2,742
*	33,000	22,033
	77,460	53,126
	236,536	521,054
	25,562	211,360
*	46,000	37,424
#	75,713	76,561
	55,886	87,316
	41,000	25,934
	1,502,200	4,145,342
#	47,898	185,589
	51,000	33,313
*	124,000	69,728
	37,000	263,099
	86,756	60,903
	50,382	110,292
	36,000	41,274
	46,000	107,471
*	30,000	48,798
	23,670	74,564
*	22,000	21,473
#	139,574	158,379
	123,000	429,561
	34,384	33,898
	25,000	55,692
#	13,146	45,597
#	20,000	145,152
#	30,979	540,777
	21,420	19,263
	37,264	38,722
	129,000	252,949
	22,500	53,470
	101,287	1,173,137
*	104,000	44,828
	207,000	1,068,130
	8,000	52,496
	17,050	169,074
	155,172	201,661
	42,000	115,300
	30,000	255,832
	19,000	108,561
	22,000	386,290
#	36,000	1,027,405
	114,518	59,872
#	210,708	156,146

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Glotech Industrial Corp.....	38,000	\$ 38,446
* GlycoNex, Inc.....	11,000	11,289
* GMI Technology, Inc.....	36,300	30,496
Gold Circuit Electronics Ltd.....	170,263	474,123
Goldsun Building Materials Co. Ltd.....	384,735	359,281
Good Way Technology Co. Ltd.....	11,000	15,017
Good Will Instrument Co. Ltd.....	29,859	28,840
# Gourmet Master Co. Ltd.....	52,052	199,744
Grand Fortune Securities Co. Ltd.....	100,965	71,400
Grand Ocean Retail Group Ltd.....	42,000	25,935
Grand Pacific Petrochemical.....	374,000	364,535
Grand Process Technology Corp.....	8,000	96,716
GrandTech CG Systems, Inc.....	14,450	26,540
Grape King Bio Ltd.....	48,000	270,186
Great China Metal Industry.....	78,000	73,891
Great Taipei Gas Co. Ltd.....	115,000	136,195
Great Tree Pharmacy Co. Ltd.....	12,079	88,338
Great Wall Enterprise Co. Ltd.....	195,618	369,883
Greatek Electronics, Inc.....	129,000	346,020
*†† Green Energy Technology, Inc.....	181,537	392
* Green River Holding Co. Ltd.....	3,000	11,460
Group Up Industrial Co. Ltd.....	13,000	36,930
GTM Holdings Corp.....	63,000	60,173
Hai Kwang Enterprise Corp.....	29,000	31,694
# Hannstar Board Corp.....	186,734	284,559
HannStar Display Corp.....	892,667	531,897
HannsTouch Solution, Inc.....	281,781	150,436
Hanpin Electron Co. Ltd.....	26,000	25,651
Harmony Electronics Corp.....	11,000	19,480
Harvatek Corp.....	47,052	42,684
Heran Co. Ltd.....	12,000	51,952
Hi-Clearance, Inc.....	5,107	26,074
Highlight Tech Corp.....	23,136	44,615
Highwealth Construction Corp.....	307,709	520,532
HIM International Music, Inc.....	13,190	40,548
Hiroca Holdings Ltd.....	20,728	40,503
Hitron Technology, Inc.....	66,799	50,533
Hiwin Technologies Corp.....	91,911	889,908
Ho Tung Chemical Corp.....	465,035	180,806
Hocheng Corp.....	137,300	74,345
Holiday Entertainment Co. Ltd.....	37,000	78,637
Holtek Semiconductor, Inc.....	68,000	253,349
Holy Stone Enterprise Co. Ltd.....	50,000	211,318
Hon Hai Precision Industry Co. Ltd.....	1,527,599	5,711,581
Hon Hai Precision Industry Co. Ltd.,GDR.....	81,738	575,952
Hong Pu Real Estate Development Co. Ltd.....	66,609	52,899
Hong TAI Electric Industrial.....	82,000	71,861
Hong YI Fiber Industry Co.....	68,000	56,725
Horizon Securities Co. Ltd.....	157,000	90,537
Hota Industrial Manufacturing Co. Ltd.....	72,870	219,087
Hotai Finance Co. Ltd.....	58,000	222,743
Hotai Motor Co. Ltd.....	60,000	1,313,998
Hsin Kuang Steel Co. Ltd.....	85,788	164,175
Hsin Yung Chien Co. Ltd.....	18,364	79,020
Hsing TA Cement Co.....	68,000	49,277
#* HTC Corp.....	166,000	392,920
Hu Lane Associate, Inc.....	21,679	99,506
HUA ENG Wire & Cable Co. Ltd.....	99,000	70,916
* Hua Jung Components Co. Ltd.....	70,000	35,233

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	1,446,187	\$1,145,896
	23,000	47,538
	99,465	326,272
	45,000	63,863
	54,000	57,038
	175,200	150,701
	20,000	36,838
	76,849	44,771
*	43,000	28,004
	7,200	43,679
	61,076	85,585
	859,684	498,484
	118,897	69,151
#*	71,228	114,649
*	34,000	14,602
	53,680	86,604
	110,798	65,422
#	26,000	51,568
	30,511	214,450
#	4,462,461	2,802,924
#	24,750	54,490
	11,000	32,762
	11,800	35,768
	48,345	87,248
	9,000	21,221
	5,000	13,136
	299,400	269,936
	20,000	516,786
	599,181	549,603
	18,000	43,973
	50,000	76,677
	71,202	263,786
	79,628	366,027
	29,000	67,374
	51,000	22,957
	20,000	288,540
	26,875	38,969
	27,592	75,036
#	24,000	79,948
	28,000	32,316
	5,060	20,132
*	81,159	33,319
	7,000	13,006
	16,000	14,499
	31,000	60,189
	21,000	53,262
	71,000	58,907
#	34,484	113,836
	18,983	35,819
	53,000	29,369
	32,000	57,999
	6,000	18,469
	189,226	81,773
	276,236	301,390
	59,000	56,194
#	65,000	106,162
	83,994	40,169
	5,000	50,618
#	161,700	208,502

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	33,660	\$ 42,364
	19,050	310,360
	483,529	801,521
	356,000	523,885
*	41,348	56,595
	33,000	118,170
*	36,769	42,968
#	487,028	264,836
	98,009	741,151
	29,761	205,406
#	45,000	44,714
	8,000	20,236
#	45,760	138,933
	30,000	148,346
	254,404	75,252
	83,625	61,859
	90,366	75,703
	50,442	20,055
	41,000	60,163
	80,426	34,249
	73,000	78,575
	7,000	23,564
*	80,277	34,111
	29,000	207,029
	16,000	20,553
#	35,813	68,566
#	22,306	1,652,975
	29,000	37,706
	22,000	32,304
	13,000	20,442
	67,602	34,932
*	6,000	14,557
#	11,000	53,099
*	250,981	94,051
	15,467	15,910
	35,000	18,403
	53,000	49,896
#	32,694	76,628
	10,115	55,819
	24,000	21,824
*	42,254	26,124
*	38,337	28,886
*	158,806	53,517
	25,918	65,758
	31,320	36,750
	198,634	440,173
	22,000	22,446
#*	128,000	110,682
	3,000	13,146
	138	124
	710,395	1,640,731
	14,000	20,860
*	61,180	38,878
	54,000	43,092
#	364,908	297,411
	36,000	65,410
	18,040	474,130
	24,009	35,016
	43,492	115,365

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	65,000	\$ 100,221
	28,000	26,982
*	32,000	20,125
	5,000	63,942
	19,000	51,707
	17,676	153,813
	13,000	79,807
	615,201	938,249
	6,000	30,365
	51,605	434,683
#	31,000	186,689
	23,160	118,882
	29,259	31,425
#	14,000	70,084
	236,360	9,388,028
	1,852,669	2,479,571
*	43,000	26,152
	55,650	58,700
	216,720	167,170
*	568,100	190,541
	34,735	366,564
	56,174	181,755
	274,233	1,533,891
	18,000	38,883
*	61,200	51,257
	68,805	105,890
	370,125	437,561
*	26,440	55,841
	8,500	347,335
	49,000	67,508
#	31,000	122,989
	21,000	69,267
	64,000	112,978
#	136,139	224,981
	18,000	72,457
	14,000	70,605
	52,000	26,311
	1,250,674	3,949,308
#	34,072	598,315
	21,000	29,073
#	99,964	302,725
	304,000	807,580
	37,000	65,687
	24,000	45,360
	36,600	48,134
	33,000	22,449
*	26,000	33,717
	44,000	39,455
	63,193	118,784
	7,000	41,597
	58,110	42,907
	58,000	818,089
	17,000	42,428
	18,400	56,709
	5,000	29,273
	164,000	2,884,144
#	54,000	287,768
#	9,000	50,176
	490,362	151,729

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	77,000	\$ 93,065
	16,000	20,504
	46,000	38,147
*	26,000	224,835
*	22,469	21,847
	138,043	298,787
*	89,310	75,373
*	250,821	186,471
	34,935	185,168
	143,000	47,579
	23,094	62,918
	45,675	58,761
	48,000	21,311
	6,000	45,427
	99,300	336,859
#	119,514	161,065
	22,969	67,508
	16,400	1,210,799
*	30,762	25,310
	19,000	18,842
	35,000	138,363
	16,088	45,780
	23,442	62,633
	525,037	1,319,781
	12,000	173,716
	29,000	63,793
*	27,096	0
	53,000	878,425
	36,380	65,833
*	27,000	19,922
	47,030	237,565
	16,000	40,598
#	59,628	29,205
	39,100	39,776
	18,269	71,519
	6,346	25,253
	617,144	717,492
	16,632	74,849
	351,400	1,252,456
	23,469	358,176
	116,000	1,107,930
	332,872	269,770
	152,000	296,331
*	46,000	18,352
	455,087	212,951
	5,000	31,593
	63,000	94,331
	40,032	81,147
	16,000	25,357
	606,439	656,552
	21,000	46,277
	52,198	78,709
	17,000	73,718
	582,715	1,972,308
	73,000	118,106
	99,306	63,630
	215,144	796,487
	290,537	115,224
	6,024	57,077

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
#*	RDC Semiconductor Co. Ltd.....	18,000 \$ 310,825
	Realtek Semiconductor Corp.....	83,268 1,615,405
	Rechi Precision Co. Ltd.....	173,173 113,210
	Reward Wool Industry Corp.....	50,000 35,329
	Rexon Industrial Corp. Ltd.....	60,000 97,002
	Rich Development Co. Ltd.....	285,254 94,139
#	RichWave Technology Corp.....	25,340 206,707
	RiTdisplay Corp.....	10,000 26,922
*	Ritek Corp.....	325,288 112,257
	Rodex Fasteners Corp.....	25,000 34,368
*	Roo Hsing Co. Ltd.....	282,000 63,191
	Ruentex Development Co. Ltd.....	433,112 1,008,506
	Ruentex Engineering & Construction Co.....	16,110 72,001
	Ruentex Industries Ltd.....	179,323 620,567
	Run Long Construction Co. Ltd.....	46,380 91,420
	Sakura Development Co. Ltd.....	34,186 37,971
	Sampo Corp.....	151,200 165,813
	San Fang Chemical Industry Co. Ltd.....	76,992 56,129
	San Far Property Ltd.....	120,248 63,205
	San Shing Fastech Corp.....	44,479 90,828
	Sanitar Co. Ltd.....	24,000 31,591
	Sanyang Motor Co. Ltd.....	236,684 230,257
	Savior Lifetec Corp.....	62,447 38,427
	SCI Pharmtech, Inc.....	24,000 71,385
	Scientech Corp.....	18,000 60,062
	ScinoPharm Taiwan Ltd.....	55,000 46,241
#	SDI Corp.....	38,000 213,213
	Sea & Land Integrated Corp.....	29,000 32,233
	Sea Sonic Electronics Co. Ltd.....	16,000 44,110
	Senao International Co. Ltd.....	29,000 33,908
	Senao Networks, Inc.....	9,000 34,965
	Sensortek Technology Corp.....	9,000 148,913
	Sercomm Corp.....	83,000 234,253
	Sesoda Corp.....	82,315 94,477
	Shanghai Commercial & Savings Bank Ltd.....	920,000 1,552,130
	Shan-Loong Transportation Co. Ltd.....	48,000 62,939
	Sharehope Medicine Co. Ltd.....	35,187 34,348
	Sheng Yu Steel Co. Ltd.....	53,000 56,470
#	ShenMao Technology, Inc.....	35,435 92,864
	Shih Her Technologies, Inc.....	20,000 50,686
*	Shih Wei Navigation Co. Ltd.....	94,437 126,270
	Shihlin Electric & Engineering Corp.....	117,000 218,417
	Shin Foong Specialty & Applied Materials Co. Ltd.....	9,000 48,793
	Shin Hsiung Natural Gas Co. Ltd.....	6,000 12,608
	Shin Kong Financial Holding Co. Ltd.....	3,074,244 1,239,256
	Shin Ruenn Development Co. Ltd.....	30,900 28,765
	Shin Shin Natural Gas Co.....	18,000 27,180
	Shin Zu Shing Co. Ltd.....	75,630 252,453
	Shin Enterprise Co. Ltd.....	17,000 13,896
*	Shining Building Business Co. Ltd.....	157,397 58,609
	Shinkong Insurance Co. Ltd.....	108,000 186,586
	Shinkong Synthetic Fibers Corp.....	495,191 346,702
	Shinkong Textile Co. Ltd.....	61,800 94,635
	Shiny Chemical Industrial Co. Ltd.....	37,482 227,047
#	ShunSin Technology Holding Ltd.....	24,000 77,220
*	Shuttle, Inc.....	167,000 86,779
	Sigurd Microelectronics Corp.....	224,538 465,320
	Silergy Corp.....	8,000 1,081,316
#	Silicon Optronics, Inc.....	23,000 98,363

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	59,400	\$ 679,303
	51,917	504,946
	137,240	124,491
	21,000	20,187
	17,000	17,662
	29,000	42,037
#	51,000	40,660
	14,979	56,291
#	167,000	1,307,166
#	181,000	183,727
	2,603,222	1,557,545
	9,000	44,086
	93,549	116,671
	40,600	38,967
#	38,434	403,770
	42,000	50,256
	5,200	15,375
	25,000	82,262
#	161,339	277,453
	71,000	52,673
	23,300	69,261
#	58,000	175,609
	85,000	59,038
	45,000	119,628
	21,000	26,156
	25,086	190,208
	18,000	189,164
	30,000	45,367
	159,642	296,164
	14,000	13,271
	30,200	90,257
	13,000	22,502
*	50,000	41,740
	7,000	79,170
	44,200	35,109
	9,000	31,544
	32,000	228,154
	78,000	121,050
	136,000	171,574
	30,631	48,231
	36,625	35,588
	10,000	24,801
	172,833	305,756
#	33,000	105,834
	76,642	72,155
	19,421	81,737
	51,000	126,562
	16,000	18,493
	328,967	810,141
	17,000	23,472
	52,000	159,151
	30,517	126,503
#	609,983	985,172
	19,000	52,819
#	157,509	131,981
	16,000	23,091
	24,024	73,569
	42,936	95,026
*	55,227	35,652

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	1,572,045	\$ 756,167
	19,458	131,185
	74,540	124,904
	35,117	52,369
	43,000	27,697
#	473,568	419,588
	28,000	33,370
	2,629,885	1,880,720
	43,000	41,741
#	124,810	151,159
	20,000	88,942
#	1,489,859	555,704
	896,303	1,524,366
	7,000	13,413
	40,419	64,121
	131,077	175,523
	1,629,245	1,563,197
	197,000	478,932
	91,520	67,154
	63,000	94,419
	404,442	345,926
	537,000	553,168
	128,455	332,366
#	72,000	157,054
*	18,000	13,173
	292,000	0
*	335,217	47,722
	27,000	27,479
	35,000	126,432
	353,800	1,271,700
	88,000	103,307
	128,068	373,228
	158,733	269,362
#	10,000	30,190
	73,600	178,373
	32,800	41,809
	108,795	399,542
#	98,000	246,863
	335,993	41,202,822
	1,923,214	44,468,528
	111,251	157,695
	4,000	11,970
	218,164	133,083
	89,845	431,389
	16,800	47,934
*	231,648	177,928
	90,000	303,729
	51,712	62,122
#*	406,688	427,666
#	36,153	253,671
	37,247	40,075
	24,000	37,457
#	451,000	482,479
	8,470	88,434
	6,000	26,994
	22,701	16,481
	58,571	124,226
	75,568	58,806
	72,000	35,856

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	27,096	\$ 37,487
#	28,000	148,079
*	36,000	20,451
	45,700	61,690
	11,000	34,113
	36,000	30,636
	3,000	15,839
	396,300	201,446
	48,882	481,135
	16,000	33,843
	201,640	230,950
*	101,711	59,228
	6,000	26,855
	21,449	20,635
	59,249	357,082
	19,122	57,208
	23,000	111,414
	73,386	102,849
	43,000	52,731
	147,000	211,890
	24,000	44,409
	82,890	211,019
	8,000	9,525
	141,170	659,055
*	31,000	28,366
	30,000	22,698
	50,000	62,720
	15,070	106,748
	187,452	254,153
	19,000	105,699
	5,000	38,681
	80,000	195,194
	203,448	502,300
	49,000	30,115
	22,000	114,498
	15,843	60,478
#	143,204	490,615
	118,091	80,088
*	144,385	63,011
	67,922	65,310
*	30,000	18,971
	37,000	57,086
	17,675	120,334
	160,000	315,980
	48,000	35,293
	194,312	1,456,707
*	749,447	387,561
#	1,244,577	3,050,421
	38,000	47,905
#*	256,498	165,832
	78,400	500,181
	2,551,081	5,329,972
	36,141	38,859
	48,000	29,899
*	174,347	128,279
††	275,593	7,654
	28,000	26,363
	24,000	18,132
	13,000	126,562

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	8,000	\$ 14,033
	103,118	111,452
	385,532	290,373
	10,384	31,441
	331,332	334,864
*	21,700	24,099
	37,000	24,510
	23,000	81,084
	7,000	14,737
#	148,000	713,938
	43,000	51,564
#	28,000	116,733
*	44,255	17,932
#	14,000	38,699
	53,757	253,650
	10,352	27,837
	16,017	825,441
#	144,846	414,656
#	28,000	32,119
	43,694	51,384
	75,480	277,107
	640,000	607,286
	106,345	593,477
	178,000	112,226
	230,700	1,264,650
	12,813	5,513
	62,000	22,108
*	24,000	31,854
	145,000	112,706
	72,277	0
#	165,725	181,356
	46,160	78,864
	28,000	22,300
	13,000	22,142
#	78,141	968,033
	1,117,474	1,247,222
	10,000	28,050
	23,000	24,678
††	461,871	5,697
	7,000	93,971
	136,501	370,843
	8,000	21,500
	1,125,017	1,278,768
	10,000	30,411
	99,102	254,543
	26,000	953,123
	31,683	38,294
#	43,000	197,048
	441,779	870,944
	167,089	520,137
	80,712	94,238
	24,000	23,306
#	79,000	368,337
	8,000	14,491
#	60,211	144,799
	125,452	2,138,048
*	659,000	2,440,879
#	155,767	170,464
	23,000	28,322

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Yea Shin International Development Co. Ltd.....	67,708	\$ 55,615
Yem Chio Co. Ltd.....	213,061	114,903
Yen Sun Technology Corp.....	17,000	22,078
Yeong Guan Energy Technology Group Co. Ltd.....	35,669	80,309
YFC-Boneagle Electric Co. Ltd.....	40,000	32,790
YFY, Inc.....	486,891	585,906
Yi Jinn Industrial Co. Ltd.....	81,100	53,307
* Yieh Hsing Enterprise Co. Ltd.....	39,000	25,303
* Yieh Phui Enterprise Co. Ltd.....	369,268	294,331
YONGGU Group, Inc.....	13,000	28,995
Yonyu Plastics Co. Ltd.....	39,000	49,034
Young Fast Optoelectronics Co. Ltd.....	50,298	48,222
Youngtek Electronics Corp.....	44,257	133,494
# Yuan High-Tech Development Co. Ltd.....	8,400	30,634
Yuanta Financial Holding Co. Ltd.....	1,677,813	1,542,630
Yuanta Futures Co. Ltd.....	34,968	62,623
# Yuen Chang Stainless Steel Co. Ltd.....	57,837	66,995
Yulon Finance Corp.....	81,986	522,262
Yulon Motor Co. Ltd.....	266,914	398,436
Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	23,362	61,652
Yungshin Construction & Development Co. Ltd.....	40,000	94,150
YungShin Global Holding Corp.....	75,000	115,180
Yusin Holding Corp.....	4,000	10,775
Zeng Hsing Industrial Co. Ltd.....	19,837	103,376
Zenitron Corp.....	79,000	93,328
Zero One Technology Co. Ltd.....	47,422	74,491
# Zhen Ding Technology Holding Ltd.....	252,000	868,678
Zhong Yang Technology Co. Ltd.....	6,000	11,219
# Zig Sheng Industrial Co. Ltd.....	158,231	87,349
# ZillTek Technology Corp.....	10,000	145,840
* Zinwell Corp.....	147,010	100,928
Zippy Technology Corp.....	45,000	68,645
ZongTai Real Estate Development Co. Ltd.....	70,545	99,709
TOTAL TAIWAN.....		<u>354,545,372</u>
THAILAND — (2.1%)		
2S Metal PCL.....	128,300	21,194
AAPICO Hitech PCL.....	92,532	72,258
Absolute Clean Energy PCL.....	622,200	60,921
Advanced Info Service PCL.....	172,500	1,139,811
Advanced Information Technology.....	255,000	46,336
AEON Thana Sinsap Thailand PCL.....	42,700	234,693
After You PCL.....	87,400	27,038
AgriPure Holdings PLC.....	145,100	28,545
* Airports of Thailand PCL.....	556,200	1,064,957
AJ Plast PCL.....	60,300	30,607
Allianz Ayudhya Capital PCL.....	16,500	21,805
Alpha Divisions PCL, Class F.....	339,900	22,663
Amanah Leasing PCL.....	218,200	31,719
Amata Corp. PCL.....	281,900	181,188
* Ananda Development PCL.....	1,614,900	75,664
AP Thailand PCL.....	1,003,302	307,364
Aqua Corp. PCL.....	1,091,400	20,323
Asia Plus Group Holdings PCL.....	810,700	91,065
Asia Sermkij Leasing PCL.....	116,400	171,305
Asian Insulators PCL.....	149,155	30,463
Asian Sea Corp. PCL, Class F.....	120,100	59,518
Asiasoft Corp. PCL.....	32,600	20,757
* Asset World Corp. PCL.....	997,500	146,801

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
	458,900	\$ 382,474
*	275,200	76,869
	197,000	798,769
	69,300	280,988
	342,100	209,606
	715,535	176,224
	31,880	254,695
	6,756,600	215,107
	88,940	114,197
*	394,200	33,388
	296,300	107,681
*	394,700	157,667
	274,000	261,286
*	1,839,200	61,868
	130,800	41,249
*	38,400	15,801
	953,100	263,358
	43,100	19,288
	1,523,556	136,363
	53,300	162,485
	313,200	510,320
*	37,100	39,000
	460,966	470,727
	381,572	241,813
	1,196,293	907,235
	820,700	22,924
	601,300	92,105
	126,300	297,779
	227,000	13,499
*	1,461,000	21,940
*	407,500	21,541
	912,500	1,719,759
	24,700	257,423
*	239,100	27,289
*	214,400	468,467
	152,800	38,320
	38,200	18,701
	26,400	0
*	52,800	17,603
	175,933	116,778
	1,772,400	156,506
*	2,021,500	9,714
	261,800	80,203
	147,400	27,669
	243,900	68,859
	139,100	30,498
	226,600	607,420
*	1,104,120	104,791
*	466,400	107,862
	50,700	30,150
	171,500	99,928
	143,900	48,406
	101,800	10,457
*	708,300	8,297
	230,300	94,762
	109,500	45,714
*††	135,800	497
	1,571,500	325,675
	36,800	38,408

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Hana Microelectronics PCL.....	143,201	\$298,918
Home Product Center PCL.....	1,136,127	481,135
Humanica PCL.....	34,600	14,029
Hwa Fong Rubber Thailand PCL.....	90,100	21,920
ICC International PCL.....	27,800	25,153
Ichitan Group PCL.....	172,600	51,840
Index Livingmall PCL.....	93,500	53,356
Indorama Ventures PCL.....	434,600	620,018
Infrasat PCL.....	115,600	23,436
Interlink Communication PCL.....	87,450	20,224
* Interlink Telecom PCL.....	214,800	36,451
Intouch Holdings PCL, Class F.....	33,700	77,684
IRPC PCL.....	4,932,800	562,987
* IT City PCL.....	52,200	22,576
Jasmine International PCL.....	1,948,100	196,595
* Jasmine Technology Solution PCL.....	2,900	14,807
Jay Mart PCL.....	28,500	45,795
JKN Global Media PCL.....	168,700	38,761
JMT Network Services PCL, Class F.....	78,537	150,965
Jubilee Enterprise PCL.....	20,400	14,399
JWD Infologistics PCL.....	169,800	103,527
Kang Yong Electric PCL.....	2,400	26,527
Karmarts PCL.....	291,400	30,807
Kaset Thai International Sugar Corp. PCL, Class F.....	141,500	19,719
Kasikornbank PCL.....	102,700	464,224
Kasikornbank PCL.....	147,400	661,850
KCE Electronics PCL.....	129,300	278,639
* Khon Kaen Sugar Industry PCL.....	682,204	76,222
Kiatnakin Phatra Bank PCL.....	89,000	185,779
Krung Thai Bank PCL.....	554,450	233,137
Krungthai Card PCL.....	220,000	396,456
Lalin Property PCL.....	163,700	53,592
Lam Soon Thailand PCL.....	132,400	25,450
Land & Houses PCL.....	1,822,600	536,461
Land & Houses PCL.....	518,520	152,620
LH Financial Group PCL.....	774,100	32,550
* Loxley PCL.....	541,770	39,703
LPN Development PCL.....	545,600	82,754
* MBK PCL.....	359,002	138,016
MC Group PCL.....	103,200	28,206
MCS Steel PCL.....	184,500	80,350
* MDX PCL.....	208,600	41,977
Mega Lifesciences PCL.....	159,300	222,479
Millcon Steel PCL.....	584,106	20,350
* Minor International PCL.....	301,271	275,980
MK Restaurants Group PCL.....	95,000	149,084
* Mono Next PCL.....	450,800	41,702
* More Return PCL.....	812,500	41,973
Muang Thai Insurance PCL.....	3,600	13,732
Muangthai Capital PCL.....	176,200	297,680
Namyong Terminal PCL.....	219,500	29,930
Nava Nakorn PCL.....	278,000	21,208
* Nawarat Patanakarn PCL.....	509,200	15,141
Netbay PCL.....	57,700	41,419
Noble Development PCL.....	294,800	55,781
Northeast Rubber PCL.....	381,400	84,768
Origin Property PCL, Class F.....	366,050	126,433
Osotspa PCL.....	346,800	335,915
Pacific Pipe PCL.....	108,400	16,214

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
PCS Machine Group Holding PCL.....	188,600	\$ 28,606
* Plan B Media PCL, Class F.....	880,632	210,273
* Platinum Group PCL, Class F.....	387,400	33,743
Polyplex Thailand PCL.....	149,900	108,052
* Power Solution Technologies PCL, Class F.....	668,300	46,969
Praram 9 Hospital PCL.....	125,200	42,868
Premier Marketing PCL.....	152,600	45,374
Prima Marine PCL.....	449,900	79,724
Property Perfect PCL.....	4,128,900	69,445
Pruksa Holding PCL.....	371,100	161,614
PTG Energy PCL.....	391,800	172,983
PTT Exploration & Production PCL.....	380,700	1,480,722
PTT Global Chemical PCL.....	397,956	675,312
Pylon PCL.....	216,200	30,519
Quality Houses PCL.....	3,209,713	227,509
* Raimon Land PCL.....	1,149,900	33,155
Rajthanee Hospital PCL.....	49,100	48,296
Ratchaphruek Hospital PCL, Class F.....	105,700	19,365
Ratchthani Leasing PCL.....	1,018,543	129,096
Regional Container Lines PCL.....	136,500	172,188
Rojana Industrial Park PCL.....	327,232	63,392
* RS PCL.....	190,200	103,398
S 11 Group PCL.....	82,400	16,829
* S Hotels & Resorts PCL.....	364,300	38,296
* S Kijchai Enterprise PCL, Class F.....	52,400	12,040
Sabina PCL.....	66,500	42,942
Saha Pathana Inter-Holding PCL.....	18,700	36,507
Sahakol Equipment PCL.....	579,600	40,735
Sahamitr Pressure Container PCL.....	114,700	45,129
Saha-Union PCL.....	10,400	10,542
* Samart Corp. PCL.....	156,000	30,455
* Samart Telcoms PCL.....	117,100	30,774
Sansiri PCL.....	5,663,833	224,546
Sappe PCL.....	33,600	25,128
SC Asset Corp. PCL.....	883,396	100,823
SCG Ceramics PCL.....	291,200	19,766
* SEAFCO PCL.....	296,380	39,523
* Seafresh Industry PCL.....	246,400	25,606
Sena Development PCL.....	214,750	31,476
Sermasang Power Corp. Co. Ltd.....	218,680	82,756
Siam Cement PCL.....	113,900	1,320,481
Siam Commercial Bank PCL.....	120,400	453,828
Siam Global House PCL.....	379,978	216,837
Siangas & Petrochemicals PCL.....	286,000	111,668
* Simat Technologies PCL.....	110,900	13,323
* Singha Estate PCL.....	1,770,200	103,676
Sino-Thai Engineering & Construction PCL.....	286,200	123,781
SiS Distribution Thailand PCL.....	27,900	35,823
SISB PCL.....	43,700	12,338
SKY ICT PCL, Class F.....	74,900	25,870
SNC Former PCL.....	110,400	57,364
Somboon Advance Technology PCL.....	75,850	52,625
SPCG PCL.....	134,200	75,373
Sri Trang Agro-Industry PCL.....	462,200	416,459
Sri Trang Gloves Thailand PCL.....	406,400	353,975
Sriracha Construction PCL.....	62,500	27,970
Srisawad Corp. PCL.....	233,189	421,974
Srisawad Finance PCL.....	26,100	21,949
* Srithai Superware PCL.....	403,900	15,892

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Srivichai Vejvivat PCL.....	138,800	\$ 43,772
* Star Petroleum Refining PCL.....	459,400	132,460
Starflex PCL.....	69,000	9,616
* STARK Corp. PCL.....	924,300	125,479
* Stars Microelectronics Thailand PCL.....	156,700	24,238
* STP & I PCL.....	563,480	85,466
Supalai PCL.....	518,125	353,249
Super Energy Corp. PCL.....	7,006,800	199,924
Susco PCL.....	413,400	43,954
SVI PCL.....	111,300	24,236
Synnex Thailand PCL.....	57,900	51,735
Syntec Construction PCL.....	574,800	34,873
TAC Consumer PCL, Class F.....	70,800	15,310
Taokaenoi Food & Marketing PCL, Class F.....	256,300	55,425
* Tata Steel Thailand PCL.....	1,271,700	54,237
Thai Oil PCL.....	392,900	619,530
Thai President Foods PCL, Class F.....	4,100	26,352
Thai Rayon PCL.....	20,900	33,269
Thai Reinsurance PCL.....	537,500	17,919
Thai Solar Energy PCL, Class F.....	128,100	9,849
Thai Stanley Electric PCL.....	3,900	21,963
Thai Stanley Electric PCL, Class F.....	11,300	63,636
Thai Union Group PCL, Class F.....	1,088,232	683,107
Thai Vegetable Oil PCL.....	218,100	207,979
Thai Wah PCL, Class F.....	179,500	30,730
Thaicom PCL.....	161,400	49,445
Thaifoods Group PCL, Class F.....	485,500	72,326
Thaire Life Assurance PCL, Class F.....	110,700	16,624
Thaivivat Insurance PCL.....	45,000	29,058
Thanachart Capital PCL.....	96,400	117,261
Thitikorn PCL.....	120,700	41,689
Tipco Asphalt PCL.....	325,100	176,733
TIPCO Foods PCL.....	117,300	32,412
Tisco Financial Group PCL.....	67,600	200,496
TKS Technologies PCL.....	64,300	28,582
TMBThanachart Bank PCL.....	4,235,792	173,019
TMT Steel PCL.....	96,800	29,364
TOA Paint Thailand PCL.....	156,500	143,362
Total Access Communication PCL.....	194,300	269,902
TPC Power Holding PCL, Class F.....	75,900	26,444
TPI Polene PCL.....	2,456,100	132,044
TPI Polene Power PCL.....	1,073,400	133,470
TQM Corp. PCL.....	96,600	139,990
* Triton Holding PCL.....	1,196,700	8,986
True Corp. PCL.....	4,861,620	703,800
* TTCL PCL.....	98,900	14,258
TTW PCL.....	394,000	138,453
* U City PCL, Class F.....	2,999,700	176,585
Union Auction PCL.....	87,100	24,852
* Unique Engineering & Construction PCL.....	252,650	43,253
United Paper PCL.....	93,300	47,077
Univanich Palm Oil PCL.....	196,500	40,722
Univentures PCL.....	415,300	43,158
Vanachai Group PCL.....	262,120	66,130
VGI PCL.....	568,000	93,828
Vinythai PCL.....	147,800	172,015
WHA Corp. PCL.....	1,581,200	162,418
WHA Utilities and Power PCL.....	374,300	46,542
WICE Logistics PCL.....	87,900	55,441

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Workpoint Entertainment PCL.....	78,060	\$ 53,923
Ziga Innovation PCL.....	161,300	24,465
TOTAL THAILAND.....		<u>38,518,918</u>
TURKEY — (0.4%)		
Agesa Hayat ve Emeklilik AS.....	15,566	32,984
Akbank TAS.....	410,242	247,163
Aksa Akriklik Kimya Sanayii AS.....	86,402	208,454
Aksigorta AS.....	29,554	17,682
Alarko Carrier Sanayii VE Ticaret AS.....	259	5,429
Alarko Holding AS.....	28,066	39,327
* Albaraka Turk Katilim Bankasi AS.....	336,049	44,555
* Alcatel-Lucent Teletas Telekomunikasyon AS.....	4,118	8,617
Alkim Alkali Kimya AS.....	17,516	26,074
Anadolu Anonim Turk Sigorta Sirketi.....	121,131	56,443
Anadolu Hayat Emeklilik AS.....	31,796	36,120
* Anel Elektrik Proje Taahhut ve Ticaret AS.....	39,943	6,877
Arcelik AS.....	70,495	272,801
Aygaz AS.....	14,931	26,637
* Banvit Bandirma Vitaminli Yem Sanayii AS.....	3,253	21,351
* Bera Holding AS.....	118,187	90,247
* Besiktas Futbol Yatirimlari Sanayi ve Ticaret AS.....	66,474	19,495
# BIM Birlesik Magazalar AS.....	78,590	415,690
* Borusan Mannesmann Boru Sanayi ve Ticaret AS.....	11,570	22,322
Borusan Yatirim ve Pazarlama AS.....	1,018	27,265
Bosch Fren Sistemleri Sanayi ve Ticaret AS.....	98	9,045
Brisa Bridgestone Sabanci Sanayi ve Ticaret AS.....	13,888	28,634
Cemtas Celik Makina Sanayi Ve Ticaret AS.....	9,897	12,816
Coca-Cola Icecek AS.....	24,691	212,373
Deva Holding AS.....	14,907	34,833
Dogan Sirketler Grubu Holding AS.....	212,221	48,201
Dogus Otomotiv Servis ve Ticaret AS.....	3,101	11,088
Eczacibasi Yatirim Holding Ortakligi AS.....	6,780	25,849
EGE Endustri VE Ticaret AS.....	337	44,323
EGE Gubre Sanayii AS.....	509	8,499
EGE Seramik Sanayi ve Ticaret AS.....	7,906	9,081
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret AS.....	30,287	20,192
Ω Enerjisa Enerji AS.....	50,735	56,475
Enka Insaat ve Sanayi AS.....	229,523	270,654
Erbosan Erciyas Boru Sanayii ve Ticaret AS.....	2,327	20,649
Eregli Demir ve Celik Fabrikalari TAS.....	212,969	439,423
* Fenerbahce Futbol AS.....	12,698	25,546
Ford Otomotiv Sanayi AS.....	13,157	245,463
Gentas Genel Metal Sanayi ve Ticaret AS.....	33,281	9,011
#* Global Yatirim Holding AS.....	98,816	17,623
Goltas Goller Bolgesi Cimento Sanayi ve Ticaret AS.....	3,147	9,010
Goodyear Lastikleri TAS.....	36,437	25,422
* Gozde Girisim Sermayesi Yatirim Ortakligi AS.....	78,825	52,134
* GSD Holding AS.....	164,327	32,347
* Gubre Fabrikalari TAS.....	10,155	60,499
#* Hektas Ticaret TAS.....	129,458	140,234
#* Ihlas Gayrimenkul Proje Gelistirme Ve Ticaret AS.....	158,528	9,410
Indeks Bilgisayar Sistemleri Muhendislik Sanayi ve Ticaret AS.....	31,636	21,266
#* Is Finansal Kiralama AS.....	73,999	17,662
* Ittifak Holding A.S.....	91,963	8,732
* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class A.....	56,910	44,236
* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class B.....	25,530	19,763
* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.....	268,187	241,573
* Kartonsan Karton Sanayi ve Ticaret AS.....	6,006	22,610

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
* Kerevitas Gida Sanayi ve Ticaret AS.....	55,852	\$ 18,733
* Konya Cimento Sanayii AS.....	187	13,828
* Kordsa Teknik Tekstil AS.....	11,420	29,332
* Koza Altin Isletmeleri AS.....	4,423	42,817
* Koza Anadolu Metal Madencilik Isletmeleri AS.....	56,868	98,615
* Kutahya Porselen Sanayi AS.....	3,037	14,238
Logo Yazilim Sanayi Ve Ticaret AS.....	26,656	81,401
Ω Mavi Giyim Sanayi Ve Ticaret AS, Class B.....	4,880	24,568
* Metro Ticari ve Mali Yatirimlar Holding AS.....	122,355	10,987
* Netas Telekomunikasyon AS.....	11,500	15,709
Nuh Cimento Sanayi AS.....	26,860	97,805
* Parsan Makina Parcalari Sanayii AS.....	3,183	8,318
* Pegasus Hava Tasimaciligi AS.....	6,605	53,806
* Petkim Petrokimya Holding AS.....	299,244	194,312
Polisan Holding AS.....	30,016	6,714
* Reysas Tasimacilik ve Lojistik Ticaret AS.....	42,716	15,806
Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.....	101,431	138,933
#* Sasa Polyester Sanayi AS.....	54,936	193,691
#* Sekerbank Turk AS.....	475,560	36,821
# Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	44,819	41,184
Sok Marketler Ticaret AS.....	62,448	68,181
Tat Gida Sanayi AS.....	24,980	23,773
* TAV Havalimanlari Holding AS.....	42,406	116,677
Tekfen Holding AS.....	78,424	148,973
* Teknosa Ic Ve Dis Ticaret AS.....	21,481	12,095
Tofas Turk Otomobil Fabrikasi AS.....	31,636	189,983
* Tukas Gida Sanayi ve Ticaret AS.....	23,016	14,044
* Tumosan Motor ve Traktor Sanayi AS.....	9,193	12,352
#* Turcas Petrol AS.....	20,640	6,368
* Turk Hava Yollari AO.....	150,523	324,545
Turk Telekomunikasyon AS.....	149,160	107,625
Turk Traktor ve Ziraat Makineleri AS.....	4,170	69,284
Turkcell Iletisim Hizmetleri AS.....	312,744	441,062
Turkiye Garanti Bankasi AS.....	491,234	440,320
#* Turkiye Halk Bankasi AS.....	122,731	45,517
* Turkiye Petrol Rafinerileri AS.....	11,486	147,948
Turkiye Sinai Kalkinma Bankasi AS.....	557,282	63,712
#* Turkiye Vakiflar Bankasi TAO, Class D.....	139,531	40,020
Ulker Biskuvi Sanayi AS.....	32,097	41,484
Vestel Elektronik Sanayi ve Ticaret AS.....	29,843	54,377
Yapi ve Kredi Bankasi AS.....	742,871	227,990
Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	45,100	38,723
* Zorlu Enerji Elektrik Uretim AS.....	257,249	32,945
TOTAL TURKEY.....		7,685,825
UNITED ARAB EMIRATES — (1.1%)		
Abu Dhabi Commercial Bank PJSC.....	449,061	1,095,435
Abu Dhabi Islamic Bank PJSC.....	631,125	1,198,008
Abu Dhabi National Insurance Co. PSC.....	44,408	81,731
Abu Dhabi National Oil Co. for Distribution PJSC.....	450,533	507,362
* Abu Dhabi Ship Building Co. PJSC.....	13,464	14,314
Agthia Group PJSC.....	97,026	132,833
* Air Arabia PJSC.....	778,225	308,316
* Ajman Bank PJSC.....	452,279	98,234
Aldar Properties PJSC.....	756,619	853,906
* Amlak Finance PJSC.....	281,310	70,258
*†† Arabtec Holding PJSC.....	166,414	4,504
Aramex PJSC.....	293,365	327,715
* Deyaar Development PJSC.....	579,372	75,638

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)		
* Dubai Financial Market PJSC.....	487,841	\$ 319,392
Dubai Investments PJSC.....	842,631	525,797
Dubai Islamic Bank PJSC.....	568,796	855,708
* Emaar Development PJSC.....	454,169	535,976
Emaar Properties PJSC.....	798,372	1,063,814
Emirates Integrated Telecommunications Co. PJSC.....	135,019	239,702
Emirates NBD Bank PJSC.....	437,381	1,595,197
Emirates Telecommunications Group Co. PJSC.....	561,306	5,054,721
* Eshraq Investments PJSC.....	490,258	44,464
First Abu Dhabi Bank PJSC.....	656,555	3,582,189
* Gulf Navigation Holding PJSC.....	188,362	16,242
Islamic Arab Insurance Co.....	175,945	36,226
* Manazel PJSC.....	512,882	68,706
National Central Cooling Co. PJSC.....	55,043	37,805
* RAK Properties PJSC.....	363,174	81,580
Ras Al Khaimah Ceramics.....	210,362	171,843
SHUAA Capital PSC.....	522,645	93,480
* Union Properties PJSC.....	828,366	69,108
TOTAL UNITED ARAB EMIRATES.....		<u>19,160,204</u>
UNITED KINGDOM — (0.0%)		
Bytes Technology Group PLC.....	23,427	<u>142,909</u>
UNITED STATES — (0.0%)		
Sempra Energy.....	2,668	<u>369,093</u>
TOTAL COMMON STOCKS.....		<u>1,783,829,759</u>
PREFERRED STOCKS — (0.6%)		
BELIZE — (0.0%)		
Track & Field Co. SA.....	10,600	<u>23,575</u>
BRAZIL — (0.6%)		
Alpargatas SA.....	18,869	103,333
Banco ABC Brasil SA.....	40,577	121,041
Ω Banco BMG SA.....	55,700	32,937
Banco Bradesco SA.....	423,887	1,820,046
Banco do Estado do Rio Grande do Sul SA Class B.....	82,173	169,450
Ω Banco Inter SA.....	73,443	120,052
Banco Pan SA.....	41,052	84,499
Centrais Eletricas Brasileiras SA Class B.....	45,700	296,743
Centrais Eletricas Santa Catarina.....	5,750	70,601
Cia de Saneamento do Parana.....	337,736	255,046
Cia de Transmissao de Energia Eletrica Paulista.....	49,803	226,595
Cia Energetica de Minas Gerais.....	265,632	656,813
Cia Energetica de Sao Paulo Class B.....	63,911	280,313
Cia Energetica de Ceara Class A.....	4,882	49,647
Cia Paranaense de Energia.....	556,960	753,088
EMAE-Empresa Metropolitana de Aguas e Energia SA.....	600	5,465
Eucatex SA Industria e Comercio.....	37,500	63,629
Gerdau SA.....	213,600	1,119,870
Grazziotin SA.....	3,000	22,000
Itau Unibanco Holding SA.....	650,319	3,102,122
Marcopolo SA.....	222,537	143,326
Randon SA Implementos e Participacoes.....	72,226	163,764
Schulz SA.....	29,200	45,696
Unipar Carbocloro SA Class B.....	30,054	531,453

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A.....	189,516	\$ 569,965
TOTAL BRAZIL.....		<u>10,807,494</u>
CHILE — (0.0%)		
Coca-Cola Embonor SA Class B.....	76,479	93,567
Embotelladora Andina SA Class B.....	59,151	127,233
TOTAL CHILE.....		<u>220,800</u>
COLOMBIA — (0.0%)		
* Banco Davivienda SA.....	14,239	120,107
Grupo Aval Acciones y Valores SA.....	538,218	153,649
Grupo de Inversiones Suramericana SA.....	19,098	139,034
TOTAL COLOMBIA.....		<u>412,790</u>
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	75,375	64,329
SOUTH KOREA — (0.0%)		
Hyundai Engineering & Construction Co. Ltd.....	308	17,231
TAIWAN — (0.0%)		
* China Development Financial Holding Corp.....	269,571	91,298
THAILAND — (0.0%)		
* U City PCL.....	3,357,600	125,046
TOTAL PREFERRED STOCKS.....		<u>11,762,563</u>
RIGHTS/WARRANTS — (0.0%)		
BRAZIL — (0.0%)		
* Marisa Lojas SA Warrants 11/15/22.....	17,167	0
CHINA — (0.0%)		
* CITIC Securities Co. Ltd. Rights 02/23/22.....	68,100	26,901
MALAYSIA — (0.0%)		
* PESTECH International Bhd Warrants 12/15/28.....	6,375	472
SOUTH KOREA — (0.0%)		
* DAE YU Co. Ltd. Rights Exp 01/03/22.....	2,231	1,323
* Doosan Heavy Industries & Construction Co. Ltd. Rights 02/11/22.....	4,231	5,967
* Iljin Display Co. Ltd. Right.....	1,336	366
* Kyung Nam Pharm Right.....	2,067	2,709
TOTAL SOUTH KOREA.....		<u>10,365</u>
THAILAND — (0.0%)		
* Advanced Information Technology PCL Warrants 01/12/24.....	127,500	15,509
* Ekachai Medical Care PCL Warrants 11/14/24.....	19,225	918
* MBK PCL Warrants 11/15/24.....	18,452	5,376
* Plan B Media PCL Warrants 01/13/25.....	32,616	1,930
TOTAL THAILAND.....		<u>23,733</u>
TOTAL RIGHTS/WARRANTS.....		<u>61,471</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$1,325,826,430).....		<u>1,795,653,793</u>

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
SECURITIES LENDING COLLATERAL — (1.3%)		
@§ The DFA Short Term Investment Fund.....	2,014,383	\$ 23,304,401
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,349,128,582)^.....		<u>\$1,818,958,194</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Brazil.....	\$ 46,982,837	\$ 238,604	—	\$ 47,221,441
Chile.....	2,364,119	5,080,196	—	7,444,315
China.....	64,750,647	481,363,686	\$ 520,964	546,635,297
Colombia.....	2,271,345	—	—	2,271,345
Czech Republic.....	—	1,378,417	—	1,378,417
Egypt.....	18,773	934,087	—	952,860
Greece.....	—	5,421,226	11,908	5,433,134
Hong Kong.....	132,974	1,846,679	17,739	1,997,392
Hungary.....	—	4,098,402	—	4,098,402
India.....	7,089,866	218,470,484	1,102	225,561,452
Indonesia.....	1,999,362	24,948,158	52,533	27,000,053
Malaysia.....	—	24,375,734	—	24,375,734
Mexico.....	33,608,420	580,144	337	34,188,901
Peru.....	1,654,626	86	—	1,654,712
Philippines.....	216,334	14,264,271	—	14,480,605
Poland.....	—	17,531,928	—	17,531,928
Qatar.....	—	16,077,016	—	16,077,016
Russia.....	2,998,851	4,132,580	—	7,131,431
Saudi Arabia.....	67,699	55,917,567	—	55,985,266
South Africa.....	6,076,800	58,996,371	—	65,073,171
South Korea.....	4,109,095	252,702,104	24,006	256,835,205
Switzerland.....	—	79,361	—	79,361
Taiwan.....	43,498,329	311,033,300	13,743	354,545,372
Thailand.....	38,248,511	269,910	497	38,518,918
Turkey.....	324,545	7,361,280	—	7,685,825
United Arab Emirates.....	—	19,155,700	4,504	19,160,204
United Kingdom.....	—	142,909	—	142,909
United States.....	369,093	—	—	369,093
Preferred Stocks				
Belize.....	23,575	—	—	23,575
Brazil.....	10,774,557	32,937	—	10,807,494
Chile.....	—	220,800	—	220,800
Colombia.....	412,790	—	—	412,790
Philippines.....	—	64,329	—	64,329
South Korea.....	—	17,231	—	17,231
Taiwan.....	91,298	—	—	91,298
Thailand.....	125,046	—	—	125,046
Rights/Warrants				
China.....	—	26,901	—	26,901
Malaysia.....	—	472	—	472
South Korea.....	—	10,365	—	10,365
Thailand.....	—	23,733	—	23,733
Securities Lending Collateral.....	—	23,304,401	—	23,304,401
TOTAL.....	<u>\$268,209,492</u>	<u>\$1,550,101,369</u>	<u>\$647,333^</u>	<u>\$1,818,958,194</u>

EMERGING MARKETS SOCIAL CORE EQUITY PORTFOLIO
CONTINUED

^ A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

VA U.S. TARGETED VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (95.6%)		
COMMUNICATION SERVICES — (3.2%)		
#* AMC Networks, Inc., Class A.....	12,176	\$ 519,063
ATN International, Inc.....	6,726	266,888
* Audacy, Inc.....	59,655	144,365
#* Ballantyne Strong, Inc.....	3,604	10,812
#* Beasley Broadcast Group, Inc., Class A.....	1,850	3,459
* Boston Omaha Corp., Class A.....	6,058	159,871
* Cars.com, Inc.....	24,227	377,457
* comScore, Inc.....	22,663	68,669
* Consolidated Communications Holdings, Inc.....	29,899	214,974
* Cumulus Media, Inc., Class A.....	6,195	63,499
* Daily Journal Corp.....	194	62,854
# DallasNews Corp.....	1,691	11,905
* DHI Group, Inc.....	19,403	104,388
#* EchoStar Corp., Class A.....	12,908	305,790
Entravision Communications Corp., Class A.....	24,076	145,901
EW Scripps Co., Class A.....	21,831	447,535
#* Fluent, Inc.....	20,680	33,088
* Gaia, Inc.....	2,866	21,036
* Gannett Co., Inc.....	42,751	207,770
Gray Television, Inc.....	34,432	717,907
* Hemisphere Media Group, Inc.....	4,820	31,282
* iHeartMedia, Inc., Class A.....	637	12,836
* IMAX Corp.....	1,161	20,027
John Wiley & Sons, Inc., Class A.....	8,800	446,600
* Liberty Latin America Ltd., Class A.....	13,962	152,744
* Liberty Latin America Ltd., Class C.....	44,767	483,931
#* Liberty Media Corp.-Liberty Formula One, Class A.....	5,120	280,576
#* Liberty Media Corp.-Liberty Formula One, Class C.....	34,632	2,085,885
#* Lions Gate Entertainment Corp., Class A.....	22,345	350,370
* Lions Gate Entertainment Corp., Class B.....	33,959	495,122
* Loyalty Ventures, Inc.....	2,745	80,456
# Lumen Technologies, Inc.....	108,332	1,338,983
#* Madison Square Garden Entertainment Corp.....	3,106	219,998
* Marchex, Inc., Class B.....	494	1,151
#* Marcus Corp.....	7,132	120,174
News Corp., Class A.....	59,914	1,332,487
News Corp., Class B.....	29,072	646,561
Nexstar Media Group, Inc., Class A.....	10,495	1,735,663
* QuinStreet, Inc.....	17,191	276,603
* Reading International, Inc., Class A.....	5,626	25,036
Saga Communications, Inc., Class A.....	1,966	43,606
Scholastic Corp.....	12,307	504,833
Shenandoah Telecommunications Co.....	13,800	314,226
Spok Holdings, Inc.....	6,453	63,756
TEGNA, Inc.....	40,283	779,879
# Telephone & Data Systems, Inc.....	33,102	655,420
* TrueCar, Inc.....	38,354	131,938
* U.S. Cellular Corp.....	9,356	286,481
* Urban One, Inc.....	2,835	15,422
* Yelp, Inc.....	7,894	272,659
* Ziff Davis, Inc.....	1,100	115,566
TOTAL COMMUNICATION SERVICES.....		<u>17,207,502</u>

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (12.7%)		
* 1-800-Flowers.com, Inc., Class A	4,007	\$ 68,239
Aaron's Co., Inc.	5,963	126,237
* Abercrombie & Fitch Co., Class A	25,514	995,046
* Academy Sports & Outdoors, Inc.	534	20,773
# Acushnet Holdings Corp.	19,984	933,253
* Adient PLC	10,173	426,961
* Adtalem Global Education, Inc.	23,013	677,042
* American Axle & Manufacturing Holdings, Inc.	49,292	401,237
# American Eagle Outfitters, Inc.	28,729	655,883
* American Outdoor Brands, Inc.	6,121	101,486
#* American Public Education, Inc.	7,426	158,842
* America's Car-Mart, Inc.	2,043	193,922
#* Ark Restaurants Corp.	411	6,592
* Asbury Automotive Group, Inc.	4,617	743,199
Autoliv, Inc.	17,331	1,716,462
* AutoNation, Inc.	26,751	2,915,859
* Barnes & Noble Education, Inc.	17,003	102,358
Bassett Furniture Industries, Inc.	5,100	94,656
* Beazer Homes USA, Inc.	3,312	60,411
# Big 5 Sporting Goods Corp.	7,076	139,326
Big Lots, Inc.	12,940	542,315
* Biglari Holdings, Inc., Class A	30	18,749
* Biglari Holdings, Inc., Class B	623	73,826
* BJ's Restaurants, Inc.	1,934	58,194
* Bluegreen Vacations Holding Corp.	4,842	145,115
* Boot Barn Holdings, Inc.	3,967	364,845
BorgWarner, Inc.	61,074	2,678,095
Buckle, Inc.	1,387	52,207
Build-A-Bear Workshop, Inc.	7,383	131,713
Caleres, Inc.	6,400	153,472
* Capri Holdings Ltd.	19,485	1,170,464
Carriage Services, Inc.	7,780	391,490
Carrols Restaurant Group, Inc.	20,081	49,600
Carter's, Inc.	661	61,552
Cato Corp., Class A	9,508	157,072
* Cavco Industries, Inc.	1,774	477,987
Century Communities, Inc.	12,155	800,407
* Charles & Colvard Ltd.	6,594	15,892
* Chico's FAS, Inc.	24,260	114,265
* Chuy's Holdings, Inc.	6,200	156,302
Clarus Corp.	3,414	76,917
#* Conn's, Inc.	9,535	231,414
* Container Store Group, Inc.	15,882	161,996
† Contra Zagg, Inc.	14,243	1,282
* Cooper-Standard Holdings, Inc.	6,164	126,917
Crown Crafts, Inc.	1,600	11,008
Culp, Inc.	4,293	38,852
Dana, Inc.	41,668	902,529
Del Taco Restaurants, Inc.	7,195	89,722
* Delta Apparel, Inc.	2,240	67,648
#* Designer Brands, Inc., Class A	26,813	353,127
# Dick's Sporting Goods, Inc.	15,511	1,789,969
Dillard's, Inc., Class A	7,236	1,835,918
* Dorman Products, Inc.	2,313	216,566
* Duluth Holdings, Inc., Class B	748	11,280
#* El Pollo Loco Holdings, Inc.	11,409	152,196
Escalade, Inc.	3,057	43,715
# Ethan Allen Interiors, Inc.	8,993	226,714
#* Fiesta Restaurant Group, Inc.	9,301	88,080

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
# Flexsteel Industries, Inc.....	3,534	\$ 88,032
Foot Locker, Inc.....	20,555	918,397
#* Fossil Group, Inc.....	19,342	214,503
# Franchise Group, Inc.....	1,670	83,617
#* Funko, Inc., Class A.....	2,497	43,148
Gap, Inc.....	7,258	131,152
* Genesco, Inc.....	5,677	365,201
* Gentherm, Inc.....	2,973	259,810
* G-III Apparel Group Ltd.....	12,026	326,746
* Goodyear Tire & Rubber Co.....	96,810	2,006,871
Graham Holdings Co., Class B.....	1,254	746,280
* Grand Canyon Education, Inc.....	2,537	212,296
* Green Brick Partners, Inc.....	11,839	280,348
# Group 1 Automotive, Inc.....	5,236	889,125
# Guess?, Inc.....	16,277	374,697
Harley-Davidson, Inc.....	10,453	361,360
# Haverty Furniture Cos., Inc.....	7,037	207,732
# Hibbett, Inc.....	6,023	371,318
Hooker Furnishings Corp.....	4,223	93,075
* Horizon Global Corp.....	2,583	19,734
* Houghton Mifflin Harcourt Co.....	11,887	214,085
#* iRobot Corp.....	2,338	153,186
Johnson Outdoors, Inc., Class A.....	2,380	214,724
KB Home.....	22,037	931,063
Kohl's Corp.....	32,756	1,955,861
* Lakeland Industries, Inc.....	3,668	77,101
* Lands' End, Inc.....	7,825	143,432
Laureate Education, Inc., Class A.....	18,755	237,251
La-Z-Boy, Inc.....	11,360	417,026
#* Lazydays Holdings, Inc.....	1,339	21,745
LCI Industries.....	2,101	258,780
Lear Corp.....	7,653	1,280,500
* Legacy Housing Corp.....	1,981	49,050
Leggett & Platt, Inc.....	3,184	126,882
#* LGI Homes, Inc.....	3,672	457,201
Lifetime Brands, Inc.....	5,798	89,869
* Lincoln Educational Services Corp.....	5,134	35,168
Lithia Motors, Inc.....	4,410	1,288,293
* LL Flooring Holdings, Inc.....	6,905	99,708
* M/I Homes, Inc.....	5,985	317,145
* Macy's, Inc.....	55,859	1,429,990
* MarineMax, Inc.....	7,358	346,267
Marriott Vacations Worldwide Corp.....	2,980	483,892
MDC Holdings, Inc.....	17,567	890,471
†† Media General, Inc.....	11,816	1,462
* Meritage Homes Corp.....	9,691	988,773
* Modine Manufacturing Co.....	13,725	125,584
* Mohawk Industries, Inc.....	13,614	2,149,242
* Monarch Casino & Resort, Inc.....	777	48,096
Monro, Inc.....	4,434	220,503
* Motorcar Parts of America, Inc.....	7,253	119,892
Movado Group, Inc.....	4,697	174,118
* Nautilus, Inc.....	5,316	27,112
* Newell Brands, Inc.....	9,950	230,940
* ODP Corp.....	14,031	620,591
#* Ollie's Bargain Outlet Holdings, Inc.....	1,829	87,682
Oxford Industries, Inc.....	2,842	234,152
# Patrick Industries, Inc.....	1,978	127,383
Penske Automotive Group, Inc.....	18,053	1,834,726

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Perdoceo Education Corp.....	20,321	\$ 223,937
* Playa Hotels & Resorts NV.....	32,295	246,411
#* Potbelly Corp.....	1,897	10,434
PulteGroup, Inc.....	31,830	1,677,123
PVH Corp.....	15,182	1,442,442
Qurate Retail, Inc., Class A.....	95,930	674,388
RCI Hospitality Holdings, Inc.....	2,105	147,076
Rent-A-Center, Inc.....	1,547	65,206
Rocky Brands, Inc.....	2,500	106,950
Shoe Carnival, Inc.....	9,996	341,463
Signet Jewelers Ltd.....	17,468	1,504,519
Smith & Wesson Brands, Inc.....	13,047	222,843
Sonic Automotive, Inc., Class A.....	9,081	463,222
* Sportsman's Warehouse Holdings, Inc.....	9,184	100,657
Standard Motor Products, Inc.....	8,648	413,980
* Stoneridge, Inc.....	6,084	114,805
Strategic Education, Inc.....	1,280	76,365
#* Strattec Security Corp.....	1,214	45,998
* Stride, Inc.....	11,866	416,141
Superior Group of Cos., Inc.....	5,572	113,836
Tapestry, Inc.....	2,270	86,147
* Taylor Morrison Home Corp.....	31,219	958,111
* Terminix Global Holdings, Inc.....	9,717	419,191
Thor Industries, Inc.....	4,793	453,370
Tilly's, Inc., Class A.....	10,706	141,105
Toll Brothers, Inc.....	41,698	2,458,931
* TravelCenters of America, Inc.....	3,204	146,038
* Tri Pointe Homes, Inc.....	44,693	1,064,140
#* Unifi, Inc.....	6,960	132,310
* Universal Electronics, Inc.....	3,509	124,534
* Universal Technical Institute, Inc.....	11,376	82,590
* Urban Outfitters, Inc.....	29,491	846,982
* Vera Bradley, Inc.....	12,647	103,579
#* Vista Outdoor, Inc.....	21,381	824,879
* VOXX International Corp.....	8,189	90,488
Weyco Group, Inc.....	4,329	101,299
Winnebago Industries, Inc.....	7,482	482,739
* Zovio, Inc.....	7,465	9,257
#* Zumiez, Inc.....	9,329	419,339
TOTAL CONSUMER DISCRETIONARY.....		<u>68,432,409</u>
CONSUMER STAPLES — (4.7%)		
Alico, Inc.....	2,845	102,335
Andersons, Inc.....	14,124	538,124
B&G Foods, Inc.....	4,873	151,550
Bunge Ltd.....	28,462	2,813,753
Calavo Growers, Inc.....	1,339	55,448
Cal-Maine Foods, Inc.....	10,128	394,992
Casey's General Stores, Inc.....	885	166,212
#* Central Garden & Pet Co.....	3,513	162,968
* Central Garden & Pet Co., Class A.....	10,905	472,514
* Darling Ingredients, Inc.....	25,485	1,625,178
Edgewell Personal Care Co.....	13,336	610,789
* Farmer Bros Co.....	6,541	41,797
# Fresh Del Monte Produce, Inc.....	18,393	511,877
#* Grocery Outlet Holding Corp.....	9,107	231,136
* Hain Celestial Group, Inc.....	6,518	238,103
* Hostess Brands, Inc.....	26,663	547,125
Ingles Markets, Inc., Class A.....	4,679	359,955

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
	15,906	\$ 1,506,298
#	588	89,194
*	11,351	122,023
*	3,000	19,290
#	6,683	99,309
#	2,185	165,317
	50,650	2,413,979
*	1,808	23,676
	9,245	134,977
	6,068	107,040
	8,787	423,446
	2,771	24,717
	882	30,006
*	3,147	132,772
*	18,165	508,075
*	18,068	1,911,956
	6,435	459,523
#*	15,210	161,378
	4,750	874,000
	152	580,638
*	2,914	136,229
*	18,777	661,514
	13,807	339,238
#	6,091	544,414
*	18,713	507,871
#	4,802	163,028
*	22,596	875,143
*	35,789	1,261,920
*	20,667	801,466
	6,917	376,492
	4,625	105,681
#	9,607	578,726
#*	3,789	35,920
*	206	1,805
TOTAL CONSUMER STAPLES.....		25,200,917
ENERGY — (7.5%)		
	489	14,665
*	15,405	79,798
#	71,214	708,579
*	88,097	1,720,534
	4,606	152,965
#	1,542	145,935
	70,621	596,041
*	14,641	50,072
	31,568	274,326
	1,560	33,758
*	2,991	98,254
	49,217	1,077,852
	237	10,101
*	7,420	366,845
#*	49,831	389,180
*	29,482	660,397
#	4,339	295,790
	6,571	358,119
*	47,807	290,188
*	65,883	977,045
#*	11,205	87,175
*	11,372	247,227

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
	49,397	\$2,565,680
	8,939	174,579
#*	25,103	389,599
*	4,834	363,227
	67,315	328,497
*	1,717	69,264
	11,466	136,331
*	11,338	286,738
*	220	11,374
#*	20,724	283,090
	104,756	833,858
*	56,714	1,205,172
	68,912	558,876
#*	7,804	122,211
*	10,215	55,774
	4,964	25,664
#*	844	16,475
*	667	17,575
*	4,922	43,068
#*	11,208	342,292
*	6,655	26,287
#*	10,209	24,706
*	79,031	278,979
	28,986	831,898
#	46,995	1,652,344
*	257	853
	12,906	188,299
*	52,843	228,810
#*	6,077	73,532
*	2,793	4,832
	169,881	3,307,583
	37,489	1,678,383
	56,393	1,782,019
#*	2,457	254,324
	2,143	65,362
#*	19,332	191,967
*	4,280	46,096
*	39,705	140,953
#*	9,128	20,173
*	73,146	440,339
#	31,404	48,676
	4,653	76,402
#*	16,880	219,946
#*	26,031	163,214
*	37,917	65,596
	59,204	589,672
*	30,503	483,168
	34,743	2,059,218
*	21,777	235,192
#	9,307	22,151
*	34,143	358,843
*	85,010	1,636,442
*	3,927	121,776
#*	15,040	605,510
*	2,114	203,853
#*	49,574	292,982
*	13,033	149,880
#	18,064	245,851
*	6,515	27,298

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* Select Energy Services, Inc., Class A.....	37,982	\$ 253,340
SFL Corp. Ltd.....	51,732	424,202
* SilverBow Resources, Inc.....	4,776	111,233
SM Energy Co.....	36,523	1,198,320
#* Smart Sand, Inc.....	3,473	6,807
Solaris Oilfield Infrastructure, Inc., Class A.....	10,686	82,389
* Talos Energy, Inc.....	28,991	308,464
Targa Resources Corp.....	346	20,442
* Technip Energies NV, ADR.....	10,681	162,672
* TechnipFMC PLC.....	92,473	600,150
* Teekay Corp.....	400	1,240
#* Teekay Tankers Ltd., Class A.....	11,783	125,725
* TETRA Technologies, Inc.....	4,200	12,306
#* Tidewater, Inc.....	16,479	233,837
* Transocean Ltd.....	86,442	272,292
* U.S. Silica Holdings, Inc.....	27,830	265,777
* VAALCO Energy, Inc.....	7,764	38,121
* Whiting Petroleum Corp.....	3,876	287,793
World Fuel Services Corp.....	20,183	569,362
TOTAL ENERGY.....		<u>40,282,071</u>
FINANCIALS — (26.7%)		
1st Source Corp.....	6,479	323,173
ACNB Corp.....	539	17,458
Alerus Financial Corp.....	1,459	41,341
* Alleghany Corp.....	3,600	2,390,400
Allegiance Bancshares, Inc.....	8,718	383,854
Amalgamated Financial Corp.....	3,471	59,042
A-Mark Precious Metals, Inc.....	655	40,545
* Ambac Financial Group, Inc.....	20,013	283,584
Amerant Bancorp, Inc.....	5,106	173,604
American Equity Investment Life Holding Co.....	38,907	1,600,634
American Financial Group, Inc.....	1,489	193,987
# American National Bankshares, Inc.....	4,649	175,732
American National Group, Inc.....	5,392	1,017,956
Ameris Bancorp.....	23,907	1,178,854
AmeriServ Financial, Inc.....	6,300	27,027
Ames National Corp.....	601	14,622
Apollo Global Management, Inc.....	33,668	2,356,760
Argo Group International Holdings Ltd.....	10,698	607,432
Arrow Financial Corp.....	6,776	239,735
* AssetMark Financial Holdings, Inc.....	2,618	62,806
Associated Banc-Corp.....	61,999	1,481,776
Assured Guaranty Ltd.....	28,997	1,545,250
* Atlantic Capital Bancshares, Inc.....	9,146	275,478
Atlantic Union Bankshares Corp.....	27,324	1,112,633
Auburn National BanCorp, Inc.....	44	1,485
Axis Capital Holdings Ltd.....	20,107	1,145,697
Banc of California, Inc.....	21,123	408,096
# BancFirst Corp.....	1,252	93,837
* Bancorp, Inc.....	12,957	386,378
Bank of Marin Bancorp.....	6,460	240,893
Bank of NT Butterfield & Son Ltd.....	586	21,477
Bank OZK.....	38,452	1,801,476
BankFinancial Corp.....	6,411	69,111
BankUnited, Inc.....	22,081	921,882
Bankwell Financial Group, Inc.....	1,038	35,116
Banner Corp.....	11,924	740,600
Bar Harbor Bankshares.....	5,174	158,014

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Baycom Corp.....	1,156	\$ 24,045
BCB Bancorp, Inc.....	5,311	90,287
Berkshire Hills Bancorp, Inc.....	19,508	577,242
* Blucora, Inc.....	13,470	218,483
Blue Ridge Bankshares, Inc.....	1,108	20,210
BOK Financial Corp.....	14,497	1,486,667
* Bridgewater Bancshares, Inc.....	3,501	62,283
* Brighthouse Financial, Inc.....	7,966	433,749
Brookline Bancorp, Inc.....	26,389	451,252
Business First Bancshares, Inc.....	2,329	63,931
Byline Bancorp, Inc.....	9,622	250,172
C&F Financial Corp.....	703	35,973
Cadence Bank.....	49,951	1,556,973
Cambridge Bancorp.....	439	39,308
Camden National Corp.....	6,236	309,680
* Cannae Holdings, Inc.....	8,670	258,973
Capital City Bank Group, Inc.....	6,830	188,918
Capitol Federal Financial, Inc.....	50,239	559,160
Capstar Financial Holdings, Inc.....	5,520	118,404
* Carter Bankshares, Inc.....	5,335	82,106
Cathay General Bancorp.....	23,600	1,065,776
# CBTX, Inc.....	4,840	142,441
Central Pacific Financial Corp.....	6,301	183,359
Central Valley Community Bancorp.....	2,922	65,453
Chemung Financial Corp.....	665	30,477
Citizens & Northern Corp.....	3,717	93,371
# Citizens Community Bancorp, Inc.....	2,054	29,660
Citizens Holding Co.....	171	3,085
City Holding Co.....	2,366	189,777
Civista Bancshares, Inc.....	4,446	107,193
CNA Financial Corp.....	4,893	224,638
CNB Financial Corp.....	7,035	187,905
CNO Financial Group, Inc.....	28,026	698,968
Codorus Valley Bancorp, Inc.....	1,078	23,371
Columbia Banking System, Inc.....	24,788	861,879
Comerica, Inc.....	19,381	1,798,169
Community Financial Corp.....	360	14,256
Community Trust Bancorp, Inc.....	7,689	339,777
ConnectOne Bancorp, Inc.....	15,182	485,976
* Consumer Portfolio Services, Inc.....	8,521	100,974
* Cowen, Inc., Class A.....	9,884	313,125
* CrossFirst Bankshares, Inc.....	9,378	144,984
* Customers Bancorp, Inc.....	14,267	831,766
CVB Financial Corp.....	17,694	389,799
Dime Community Bancshares, Inc.....	14,352	501,746
Donegal Group, Inc., Class A.....	9,734	139,683
Donegal Group, Inc., Class B.....	592	8,116
* Donnelley Financial Solutions, Inc.....	7,796	290,167
Eagle Bancorp Montana, Inc.....	600	13,680
Eagle Bancorp, Inc.....	7,739	464,108
#* Elevate Credit, Inc.....	9,600	28,224
Employers Holdings, Inc.....	11,498	449,572
#* Encore Capital Group, Inc.....	9,845	635,002
* Enova International, Inc.....	14,675	591,109
* Enstar Group Ltd.....	2,602	689,738
Enterprise Bancorp, Inc.....	1,225	52,295
Enterprise Financial Services Corp.....	5,131	254,190
Equitable Holdings, Inc.....	12,952	435,705
Equity Bancshares, Inc., Class A.....	7,450	238,847

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
* Esquire Financial Holdings, Inc.....	139	\$ 4,791
ESSA Bancorp, Inc.....	1,308	23,086
Essent Group Ltd.....	2,469	112,685
Evans Bancorp, Inc.....	605	25,761
Everest Re Group Ltd.....	8,793	2,491,936
#* EZCORP, Inc., Class A.....	26,952	160,903
Farmers National Banc Corp.....	6,114	106,689
FB Financial Corp.....	6,292	280,120
Federal Agricultural Mortgage Corp., Class C.....	1,759	214,246
* FedNat Holding Co.....	7,359	10,008
Fidelity National Financial, Inc.....	15,790	795,026
Financial Institutions, Inc.....	7,094	228,711
First American Financial Corp.....	15,159	1,129,497
First BanCorp.....	55,624	809,329
First BanCorp.....	9,001	395,234
First Bancorp, Inc.....	1,809	58,141
First Bancshares, Inc.....	5,196	187,420
First Bank.....	2,661	38,984
First Busey Corp.....	15,912	443,627
First Business Financial Services, Inc.....	1,519	51,160
First Citizens BancShares, Inc., Class A.....	1,441	1,122,654
First Commonwealth Financial Corp.....	25,463	421,667
First Community Bankshares, Inc.....	7,410	231,266
First Financial Bancorp.....	27,539	694,258
First Financial Corp.....	2,966	133,144
First Financial Northwest, Inc.....	2,949	48,983
First Foundation, Inc.....	10,490	274,313
First Hawaiian, Inc.....	11,488	325,685
First Horizon Corp.....	138,417	2,368,315
First Internet Bancorp.....	4,265	214,359
# First Interstate BancSystem, Inc., Class A.....	8,864	325,752
First Merchants Corp.....	11,796	500,504
First Mid Bancshares, Inc.....	4,866	200,236
First Midwest Bancorp, Inc.....	27,485	570,863
# First Northwest Bancorp.....	2,324	51,802
First of Long Island Corp.....	10,276	225,147
* First Western Financial, Inc.....	277	9,058
Flagstar Bancorp, Inc.....	16,766	758,661
Flushing Financial Corp.....	13,151	310,495
FNB Corp.....	73,822	953,788
FS Bancorp, Inc.....	1,598	53,086
Fulton Financial Corp.....	42,999	771,832
* Genworth Financial, Inc., Class A.....	80,473	313,845
# German American Bancorp, Inc.....	3,109	123,116
Glacier Bancorp, Inc.....	427	22,174
Global Indemnity Group LLC, Class A.....	4,049	105,355
Globe Life, Inc.....	18,236	1,865,543
Great Southern Bancorp, Inc.....	5,783	343,163
Great Western Bancorp, Inc.....	17,188	530,765
* Green Dot Corp., Class A.....	2,286	72,489
#* Greenlight Capital Re Ltd., Class A.....	16,535	119,713
Guaranty Bancshares, Inc.....	1,107	39,343
Guaranty Federal Bancshares, Inc.....	100	3,260
* Hallmark Financial Services, Inc.....	5,065	21,577
Hancock Whitney Corp.....	22,857	1,205,021
Hanmi Financial Corp.....	14,312	384,707
Hanover Insurance Group, Inc.....	267	36,835
HarborOne Bancorp, Inc.....	14,610	207,462
Heartland Financial USA, Inc.....	8,508	442,671

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
	26,037	\$ 324,421
	14,880	360,989
	11,019	68,648
#	21,057	695,513
*	750	18,188
	1,726	67,055
	6,564	154,648
	8,369	407,989
	4,946	153,969
	36,109	604,826
	10,658	405,111
	17,734	378,266
	2,694	153,423
	10,598	893,941
	9,281	227,199
	11,983	909,749
	19,438	816,979
	102,106	2,313,722
	701	13,473
	74,414	1,214,436
	125	24,999
	13,064	369,972
	15,777	582,171
	52,955	1,940,271
	32,945	426,308
	11,845	710,463
	120	906
	2,182	11,826
#	23,150	438,229
	247	7,040
	2,550	51,128
	1,277	50,595
	31,893	2,231,872
	4,281	54,925
	14,182	128,205
#*	19,322	53,908
*	496	7,668
*	26,055	356,172
	6,679	256,941
	5,434	158,401
	9,010	492,487
	6,239	370,971
*	1,204	120,400
	30,705	466,102
#	1,178	35,163
	9,654	278,711
	4,200	134,106
*	17,011	682,992
	7,326	332,600
	1,210	43,487
	1,416	302,840
	66,562	1,160,176
	8,450	326,846
	10,979	971,971
	120,803	1,408,563
*	966	18,644
*	1,554	16,706
*	2,444	227,512
*	9,169	226,841

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Northeast Bank.....	3,766	\$ 137,534
Northfield Bancorp, Inc.....	21,066	332,000
Northrim BanCorp, Inc.....	2,573	113,058
Northwest Bancshares, Inc.....	31,418	443,308
Norwood Financial Corp.....	66	1,835
OceanFirst Financial Corp.....	19,285	437,769
* Ocwen Financial Corp.....	2,139	78,459
OFG Bancorp.....	18,388	508,796
Ohio Valley Banc Corp.....	197	5,812
Old National Bancorp.....	42,933	786,962
Old Republic International Corp.....	65,601	1,681,354
Old Second Bancorp, Inc.....	11,322	152,054
* Oportun Financial Corp.....	2,848	51,292
# Oppenheimer Holdings, Inc., Class A.....	5,326	225,769
Origin Bancorp, Inc.....	2,232	95,351
Orrstown Financial Services, Inc.....	1,855	45,911
Pacific Premier Bancorp, Inc.....	25,390	971,167
PacWest Bancorp.....	24,164	1,121,935
Park National Corp.....	274	37,116
Parke Bancorp, Inc.....	2,379	57,619
* Patriot National Bancorp, Inc.....	60	884
# PCB Bancorp.....	869	19,544
PCSB Financial Corp.....	4,376	81,744
Peapack-Gladstone Financial Corp.....	10,952	403,472
Penns Woods Bancorp, Inc.....	1,099	26,904
# PennyMac Financial Services, Inc.....	3,829	240,078
Peoples Bancorp, Inc.....	12,534	415,502
People's United Financial, Inc.....	108,213	2,097,168
Pinnacle Financial Partners, Inc.....	10,923	1,056,363
Popular, Inc.....	24,047	2,144,271
#* PRA Group, Inc.....	14,604	679,086
Preferred Bank.....	4,632	361,574
Premier Financial Corp.....	14,588	435,452
Primis Financial Corp.....	10,791	160,354
ProAssurance Corp.....	11,602	277,984
Prosperity Bancshares, Inc.....	19,850	1,454,012
Provident Financial Holdings, Inc.....	3,183	53,570
Provident Financial Services, Inc.....	20,107	485,986
Prudential Bancorp, Inc.....	1,535	21,490
QCR Holdings, Inc.....	6,681	381,084
Radian Group, Inc.....	26,033	582,879
RBB Bancorp.....	3,627	97,893
Regional Management Corp.....	4,234	214,918
Reinsurance Group of America, Inc.....	16,306	1,872,418
RenaissanceRe Holdings Ltd.....	7,830	1,230,641
# Renasant Corp.....	17,308	636,588
Republic Bancorp, Inc., Class A.....	5,932	290,787
#* Republic First Bancorp, Inc.....	21,395	91,999
Riverview Bancorp, Inc.....	6,235	47,074
S&T Bancorp, Inc.....	14,789	455,649
Safety Insurance Group, Inc.....	2,849	234,558
Sandy Spring Bancorp, Inc.....	10,030	474,519
Seacoast Banking Corp. of Florida.....	6,084	222,066
Shore Bancshares, Inc.....	3,776	74,538
Sierra Bancorp.....	6,898	183,004
Simmons First National Corp., Class A.....	26,028	744,401
#* SiriusPoint Ltd.....	29,538	250,187
SmartFinancial, Inc.....	3,622	97,106
South Plains Financial, Inc.....	1,628	47,098

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
# South State Corp.....	14,409	\$ 1,216,264
* Southern First Bancshares, Inc.....	1,637	95,928
Southern Missouri Bancorp, Inc.....	1,244	68,793
Southside Bancshares, Inc.....	3,885	162,782
Spirit of Texas Bancshares, Inc.....	4,101	114,172
State Auto Financial Corp.....	15,491	800,885
Sterling Bancorp.....	50,266	1,321,493
* Sterling Bancorp, Inc.....	2,736	16,279
Stewart Information Services Corp.....	7,017	501,224
Stifel Financial Corp.....	8,915	667,733
* StoneX Group, Inc.....	5,168	339,072
Synovus Financial Corp.....	17,088	850,299
Territorial Bancorp, Inc.....	4,012	99,257
* Texas Capital Bancshares, Inc.....	15,658	981,757
Timberland Bancorp, Inc.....	3,197	88,813
Tiptree, Inc.....	15,268	189,171
Tompkins Financial Corp.....	1,300	103,428
Towne Bank.....	16,184	507,854
TriCo Bancshares.....	5,596	243,258
* TriState Capital Holdings, Inc.....	14,013	442,671
* Triumph Bancorp, Inc.....	165	14,434
TrustCo Bank Corp. NY.....	8,422	285,506
Trustmark Corp.....	19,644	640,002
UMB Financial Corp.....	3,142	309,330
Umpqua Holdings Corp.....	50,404	1,022,193
* Unico American Corp.....	1,400	4,060
United Bancshares, Inc.....	406	12,346
United Bankshares, Inc.....	30,153	1,065,305
United Community Banks, Inc.....	14,647	518,357
United Fire Group, Inc.....	10,271	256,159
United Insurance Holdings Corp.....	19,749	79,786
United Security Bancshares.....	4,425	36,241
Unity Bancorp, Inc.....	2,168	64,476
Universal Insurance Holdings, Inc.....	12,722	219,327
Univest Financial Corp.....	12,675	381,898
Unum Group.....	53,709	1,363,134
Valley National Bancorp.....	91,394	1,272,204
Veritex Holdings, Inc.....	7,400	297,110
# Voya Financial, Inc.....	28,966	1,968,529
Washington Federal, Inc.....	19,358	677,917
Washington Trust Bancorp, Inc.....	6,952	396,820
Waterstone Financial, Inc.....	11,218	229,072
Webster Financial Corp.....	2,734	155,319
WesBanco, Inc.....	20,414	724,493
# West BanCorp, Inc.....	4,026	118,848
Westamerica BanCorp.....	6,400	371,712
Western New England Bancorp, Inc.....	12,440	112,955
Westwood Holdings Group, Inc.....	1,679	32,069
White Mountains Insurance Group Ltd.....	525	546,504
Wintrust Financial Corp.....	9,711	952,358
WSFS Financial Corp.....	22,649	1,186,355
Zions Bancorp NA.....	39,595	2,685,333
TOTAL FINANCIALS.....		<u>143,947,077</u>
HEALTH CARE — (4.5%)		
* Acadia Healthcare Co., Inc.....	19,038	1,002,351
#† Achillion Pharmaceuticals, Inc.....	70,786	102,640
* Addus HomeCare Corp.....	5,135	409,927
#* Agios Pharmaceuticals, Inc.....	4,983	153,925

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
#* Akebia Therapeutics, Inc.....	14,638	\$ 29,130
* AlerisLife, Inc.....	11,501	33,813
* Allscripts Healthcare Solutions, Inc.....	58,581	1,184,508
* American Shared Hospital Services.....	400	872
#* Amneal Pharmaceuticals, Inc.....	2,500	11,075
* Amphastar Pharmaceuticals, Inc.....	12,749	294,374
* AnaptysBio, Inc.....	7,221	230,855
* AngioDynamics, Inc.....	15,953	345,063
#* ANI Pharmaceuticals, Inc.....	4,800	194,016
* Anika Therapeutics, Inc.....	6,314	200,785
#* Artivion, Inc.....	3,855	68,619
#* Athira Pharma, Inc.....	992	10,218
* aTyr Pharma, Inc.....	2,013	11,454
* Avanos Medical, Inc.....	18,144	549,037
* BioDelivery Sciences International, Inc.....	2,616	9,575
* Brookdale Senior Living, Inc.....	60,458	319,823
#* Cara Therapeutics, Inc.....	4,826	55,885
* Catalyst Biosciences, Inc.....	721	418
* Catalyst Pharmaceuticals, Inc.....	9,532	54,904
#* CbdMD, Inc.....	722	751
* Chinook Therapeutics, Inc.....	5,011	64,642
* Collegium Pharmaceutical, Inc.....	2,738	48,873
* Community Health Systems, Inc.....	7,977	101,228
* Computer Programs & Systems, Inc.....	3,104	87,905
* Covetrus, Inc.....	20,962	378,783
* Cross Country Healthcare, Inc.....	9,073	195,160
*>> Curative Health Services, Inc.....	1,058	0
#* Cycleron Therapeutics, Inc.....	3,805	5,023
#* Cymbabay Therapeutics, Inc.....	22,397	66,743
#* Dyne Therapeutics, Inc.....	868	6,441
* Eagle Pharmaceuticals, Inc.....	1,375	63,168
* Elanco Animal Health, Inc.....	20,108	523,612
* Emergent BioSolutions, Inc.....	4,518	211,442
* Enanta Pharmaceuticals, Inc.....	5,619	333,881
* Encompass Health Corp.....	818	50,749
* Endo International PLC.....	6,169	19,679
* Envista Holdings Corp.....	47,001	2,032,323
* FONAR Corp.....	2,833	43,997
* GlycoMimetics, Inc.....	14,503	17,259
* Harvard Bioscience, Inc.....	11,180	65,068
* HealthStream, Inc.....	6,405	155,962
* ICU Medical, Inc.....	350	74,676
* Ideaya Biosciences, Inc.....	691	11,450
#* Immunovant, Inc.....	8,826	61,694
#* Innoviva, Inc.....	9,817	157,367
* Inogen, Inc.....	5,823	173,118
* Integer Holdings Corp.....	8,618	675,737
* IntriCon Corp.....	3,353	49,054
* Invacare Corp.....	14,077	31,673
* Jazz Pharmaceuticals PLC.....	10,429	1,448,692
* Jounce Therapeutics, Inc.....	18,276	136,704
* Kewaunee Scientific Corp.....	637	9,332
* Kura Oncology, Inc.....	3,488	49,146
* LENSAR, Inc.....	3,093	18,434
* LHC Group, Inc.....	1,266	157,111
* Ligand Pharmaceuticals, Inc.....	338	42,125
*>> MedCath Corp.....	5,455	0
* MEDNAX, Inc.....	19,121	467,508
* Meridian Bioscience, Inc.....	8,459	176,370

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
* Merit Medical Systems, Inc.....	7,205	\$ 399,517
# Mesa Laboratories, Inc.....	169	48,052
* ModivCare, Inc.....	93	10,782
#* Mustang Bio, Inc.....	38,746	45,720
* Myriad Genetics, Inc.....	5,033	132,318
National HealthCare Corp.....	3,769	246,493
* Natus Medical, Inc.....	12,646	291,364
* NextGen Healthcare, Inc.....	11,200	216,272
* NuVasive, Inc.....	4,546	236,437
#* OPKO Health, Inc.....	8,950	28,014
#* OraSure Technologies, Inc.....	20,186	178,646
Organon & Co.....	5,111	163,092
* Orthofix Medical, Inc.....	7,241	220,126
Owens & Minor, Inc.....	19,546	822,691
* Pacira BioSciences, Inc.....	1,345	84,426
Patterson Cos., Inc.....	21,976	630,491
#*†† PDL BioPharma, Inc.....	35,325	121,165
Perrigo Co. PLC.....	30,135	1,147,239
#* PetIQ, Inc.....	7,800	159,432
Phibro Animal Health Corp., Class A.....	4,300	82,990
Premier, Inc., Class A.....	18,939	723,849
* Prestige Consumer Healthcare, Inc.....	13,261	748,583
* SeaSpine Holdings Corp.....	4,201	50,328
Select Medical Holdings Corp.....	11,777	273,580
#* Star Equity Holdings, Inc.....	700	959
* Supernus Pharmaceuticals, Inc.....	14,030	432,826
* Surface Oncology, Inc.....	2,357	8,839
#* Surgalign Holdings, Inc.....	24,063	16,603
* Sutro Biopharma, Inc.....	3,749	40,039
#* Synlogic, Inc.....	7,427	15,522
#* Syros Pharmaceuticals, Inc.....	1,200	2,376
* Taro Pharmaceutical Industries Ltd.....	3,538	165,649
* Triple-S Management Corp.....	8,162	293,750
* Turning Point Therapeutics, Inc.....	506	18,838
* United Therapeutics Corp.....	2,687	542,425
Universal Health Services, Inc., Class B.....	13,514	1,757,631
Utah Medical Products, Inc.....	600	56,442
* Vanda Pharmaceuticals, Inc.....	19,429	294,544
#* Varex Imaging Corp.....	7,333	191,391
* Viking Therapeutics, Inc.....	8,431	31,279
#* X4 Pharmaceuticals, Inc.....	532	1,096
TOTAL HEALTH CARE.....		<u>24,417,963</u>
INDUSTRIALS — (17.3%)		
* AAR Corp.....	7,522	302,911
ABM Industries, Inc.....	19,876	828,630
#* Acacia Research Corp.....	29	130
ACCO Brands Corp.....	32,433	264,005
Acme United Corp.....	700	23,100
Acuity Brands, Inc.....	169	32,369
# ADT, Inc.....	69,710	529,099
* AeroVironment, Inc.....	2,799	159,319
AGCO Corp.....	14,693	1,722,020
# Air Lease Corp.....	38,619	1,537,422
* Air Transport Services Group, Inc.....	19,649	527,576
#* Akerna Corp.....	1,998	2,737
Alamo Group, Inc.....	5,448	767,351
Albany International Corp., Class A.....	9,450	791,059
* Allegiant Travel Co.....	2,311	412,883

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	6,789	\$ 243,386
*	5,976	81,453
	12,257	591,768
	4,172	2,540,539
*	6,306	377,919
*	2,041	45,514
	11,451	511,287
	2,290	224,374
	15,700	51,653
	9,910	876,440
	20,471	955,177
	5,931	220,337
*	8,427	16,348
*	6,633	761,933
	10,216	646,571
*	10,639	127,987
#*	385	4,539
*	11,957	960,506
	9,978	474,753
	12,372	558,843
	2,506	160,384
*	23,284	1,277,593
	3,300	44,913
	12,237	859,282
	8,122	421,694
*	9,267	122,973
#*	4,795	8,487
*	28,942	1,967,767
*	4,061	1,004,935
	127	28,377
*	18,338	708,397
*	13,581	85,696
#*	1,094	133,326
*	7,918	219,883
*	3,081	66,457
*	7,664	709,303
*	30,636	1,259,752
	5,038	218,045
	3,877	348,077
*	6,897	53,383
	200	4,514
#*	4,548	37,339
*	1,479	38,809
*	700	10,325
	26,770	351,758
*	4,974	108,035
*	1,158	2,640
	3,010	256,031
	2,435	252,047
	4,395	583,612
	4,239	127,594
*	4,739	207,331
*	6,186	176,610
*	9,177	773,529
	1,869	83,769
	910	21,722
	6,766	806,575
	5,268	593,651
	4,635	347,301

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	4,950	\$ 33,858
#	10,515	199,049
	4,915	516,173
	6,211	495,514
	13,756	536,759
	7,191	234,570
*	12,113	254,858
	2,317	246,297
	1,126	97,737
#*	4,262	621,442
*	17,945	277,609
	14,182	1,481,310
	10,785	167,815
*	1,822	20,370
*	6,137	336,308
*	12,651	647,478
#	9,371	375,871
	3,427	42,289
	12,476	448,886
*	18,178	248,857
#	11,925	481,293
	17,303	387,414
#*	15,124	237,447
*	16,332	279,277
	27,859	416,771
	5,822	254,829
	2,022	154,946
	4,298	689,614
*	3,996	114,326
*	18,740	38,042
	4,266	198,284
	6,843	286,995
*	10,414	788,548
*	170	5,080
*	3,873	14,446
	124	23,213
	2,430	78,270
*	13,406	591,473
*	7,900	72,048
	5,273	236,705
	4,421	417,298
*	4,262	210,117
	5,944	224,862
	10,275	136,246
*	15,377	362,897
*	24,772	362,414
	1,702	355,684
	7,125	284,786
*	18,852	268,075
	12,054	205,882
	13,692	473,332
	13,255	130,164
*	11,848	772,253
	43,670	2,470,849
	17,890	1,187,538
*	3,777	63,303
*	2,007	97,661
*	3,630	54,886
*	1,631	13,782

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* LS Starrett Co., Class A.....	489	\$ 4,430
LSI Industries, Inc.....	9,836	73,180
* Manitowoc Co., Inc.....	15,281	278,878
ManpowerGroup, Inc.....	5,337	559,691
ManTech International Corp., Class A.....	6,874	496,578
Marten Transport Ltd.....	21,324	355,898
* Masonite International Corp.....	3,143	311,911
#* MasTec, Inc.....	12,633	1,088,080
* Matrix Service Co.....	11,391	82,699
Matson, Inc.....	10,742	1,049,064
Matthews International Corp., Class A.....	9,824	345,019
Maxar Technologies, Inc.....	11,171	290,558
* Mayville Engineering Co., Inc.....	2,633	30,201
McGrath RentCorp.....	5,993	456,727
* Mercury Systems, Inc.....	5,335	303,668
* Meritor, Inc.....	11,169	257,445
* Mesa Air Group, Inc.....	11,416	57,080
Miller Industries, Inc.....	4,566	143,692
MillerKnoll, Inc.....	9,558	369,130
* Mistras Group, Inc.....	11,468	77,065
Moog, Inc., Class A.....	9,741	742,654
* MRC Global, Inc.....	23,300	172,653
Mueller Industries, Inc.....	9,980	515,567
Mueller Water Products, Inc., Class A.....	28,085	360,892
* MYR Group, Inc.....	5,161	485,289
National Presto Industries, Inc.....	2,149	176,755
Nielsen Holdings PLC.....	61,150	1,153,289
NL Industries, Inc.....	5,599	36,393
#* NN, Inc.....	17,672	67,330
#* Northwest Pipe Co.....	4,013	113,849
* NOW, Inc.....	40,187	357,262
* NV5 Global, Inc.....	2,275	237,942
nVent Electric PLC.....	21,152	731,648
* Orion Group Holdings, Inc.....	13,009	41,629
Oshkosh Corp.....	8,908	1,013,819
Owens Corning.....	2,267	201,083
* PAM Transportation Services, Inc.....	2,916	203,624
# Park Aerospace Corp.....	7,310	98,904
Park-Ohio Holdings Corp.....	4,000	80,960
#* Parsons Corp.....	2,179	66,351
Patriot Transportation Holding, Inc.....	178	1,458
Perma-Pipe International Holdings, Inc.....	1,500	13,275
* PGT Innovations, Inc.....	9,267	175,980
# Powell Industries, Inc.....	4,041	120,664
Preformed Line Products Co.....	2,167	131,407
Primoris Services Corp.....	15,626	401,901
* Proto Labs, Inc.....	438	21,979
* Quad/Graphics, Inc.....	18,082	80,284
Quanex Building Products Corp.....	10,042	218,815
Quanta Services, Inc.....	6,588	676,719
* Radiant Logistics, Inc.....	12,254	76,097
* RCM Technologies, Inc.....	4,177	28,654
Regal Rexnord Corp.....	7,758	1,229,488
* Resideo Technologies, Inc.....	26,996	668,961
Resources Connection, Inc.....	11,856	206,650
# REV Group, Inc.....	12,560	168,681
Rush Enterprises, Inc., Class A.....	16,007	845,490
Rush Enterprises, Inc., Class B.....	2,475	125,581
Ryder System, Inc.....	12,445	910,850

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
	15,608	\$ 399,565
	6,252	512,852
*	23,039	1,321,517
*	659	4,019
*	14,199	541,692
	5,860	1,220,345
#*	21,909	470,386
	8,347	719,511
	2,335	231,982
	22,931	282,969
*	188	11,043
*	6,799	172,763
#*	12,085	313,364
*	5,152	3,673
	309	23,846
	16,734	698,142
#	19,754	726,552
*	10,945	187,707
	14,576	973,677
*	16,208	158,028
*	7,999	246,369
#	39,523	1,135,496
	23,925	1,445,548
*	12,939	344,177
*	24,498	291,526
*	2,022	23,273
*	8,232	235,271
#*	11,175	50,399
	14,860	1,186,720
*	969	5,184
	2,099	398,999
*	28,975	767,837
	6,572	111,921
*	3,957	74,669
*	3,879	178,473
*	7,447	693,167
*	8,513	100,198
*	4,400	13,200
	3,987	205,649
#	17,100	335,502
	17,645	786,791
*	12,823	1,562,995
#*	1,985	62,448
*	2,293	82,021
*	31,721	1,174,946
	3,291	100,507
TOTAL INDUSTRIALS.....		<u>93,556,694</u>
INFORMATION TECHNOLOGY — (8.2%)		
*	9,089	312,389
	22,205	426,558
	3,335	287,410
*	2,500	23,875
	6,863	473,822
*	6,531	294,091
	92,354	2,033,635
#*	6,555	58,864
*	28,136	3,488,864
*	1,475	20,267

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Asure Software, Inc.....	2,090	\$ 15,153
* Aviat Networks, Inc.....	3,200	92,864
Avnet, Inc.....	41,414	1,671,469
* Aware, Inc.....	4,272	12,346
* Axcelis Technologies, Inc.....	10,746	672,807
* AXT, Inc.....	17,093	128,027
Bel Fuse, Inc., Class B.....	3,659	45,445
Belden, Inc.....	6,712	375,536
# Benchmark Electronics, Inc.....	15,349	370,525
#* BM Technologies, Inc.....	2,712	25,601
* Bottomline Technologies De, Inc.....	577	32,537
Cass Information Systems, Inc.....	3,100	126,108
#* Cerence, Inc.....	1,670	106,028
* CEVA, Inc.....	1,616	60,875
* Ciena Corp.....	3,312	219,619
CMC Materials, Inc.....	2,614	472,820
* Cohu, Inc.....	11,374	375,115
Communications Systems, Inc.....	2,300	4,715
* Computer Task Group, Inc.....	6,054	53,941
Comtech Telecommunications Corp.....	9,420	191,509
Concentrix Corp.....	12,784	2,569,456
* Conduent, Inc.....	79,377	375,453
* Consensus Cloud Solutions, Inc.....	366	20,752
CSG Systems International, Inc.....	3,875	219,984
* CSP, Inc.....	66	541
CTS Corp.....	9,528	319,664
* CyberOptics Corp.....	2,716	102,013
* Daktronics, Inc.....	17,660	86,534
* Digi International, Inc.....	11,927	266,449
* Diodes, Inc.....	3,868	358,912
* DXC Technology Co.....	46,591	1,401,457
# Ebix, Inc.....	7,089	215,435
* EMCORE Corp.....	11,906	69,174
* ePlus, Inc.....	7,320	336,500
* ExiService Holdings, Inc.....	136	16,391
* Fabrinet.....	8,009	906,298
#* First Solar, Inc.....	21,545	1,688,697
* Flex Ltd.....	130,502	2,111,522
* FormFactor, Inc.....	10,258	438,427
* Frequency Electronics, Inc.....	2,659	24,170
* Genasys, Inc.....	2,774	10,735
* GTY Technology Holdings, Inc.....	3,577	18,064
Hackett Group, Inc.....	5,869	112,333
#* Harmonic, Inc.....	31,893	343,169
* I3 Verticals, Inc., Class A.....	2,200	50,908
* Ichor Holdings Ltd.....	2,361	100,154
#* II-VI, Inc.....	942	59,723
Information Services Group, Inc.....	1,404	9,070
* Insight Enterprises, Inc.....	9,403	885,292
# InterDigital, Inc.....	4,754	328,169
* inTEST Corp.....	4,410	46,967
* Intevac, Inc.....	7,564	42,661
* Iteris, Inc.....	16,200	64,476
* Itron, Inc.....	2,054	127,348
Jabil, Inc.....	14,668	901,935
Juniper Networks, Inc.....	47,809	1,664,709
* Key Tronic Corp.....	2,718	16,634
* Kimball Electronics, Inc.....	10,520	208,191
* Knowles Corp.....	26,385	559,626

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
	12,487	\$ 682,914
*	7,706	69,354
*	1,900	13,737
#*	3,216	7,718
#*	3,500	25,515
*	3,400	60,486
	1,480	114,434
	10,626	467,863
*	640	7,142
*	15,687	240,952
#*	9,954	275,427
*	19,624	619,137
	3,000	7,890
*	7,410	678,311
*	1,600	7,496
#*	4,996	414,368
	7,888	341,945
	5,882	30,939
*	3,455	102,717
*	787	9,200
*	18,041	322,573
#*	4,863	96,239
*	8,395	650,780
*	8,430	212,858
*	681	4,917
*	56,517	254,326
	3,224	40,945
*	3,710	1,012,644
*	23,837	901,515
#	3,588	114,242
*	9,850	307,123
*	1,375	20,281
*»	137	0
*	2,220	9,280
	3,244	44,118
*	9,275	221,116
*	12,744	516,387
#*	31,000	63,240
	13,283	1,389,003
*	3,407	19,250
*	29,824	401,431
*	2,802	56,937
*	7,830	394,789
*	3,103	60,819
#*	14,237	391,375
*	3,958	203,164
*	9,165	403,443
#*	1,799	4,066
	37,968	786,317
*	4,363	139,747
*	744	2,850
	47,535	1,003,464
	23,253	392,278
TOTAL INFORMATION TECHNOLOGY.....		44,169,870
MATERIALS — (8.6%)		
	12,468	524,778
#*	10,796	21,376
	49,357	2,799,035

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
MATERIALS — (Continued)			
#*	Allegheny Technologies, Inc.....	5,575	\$ 101,967
*	Alpha Metallurgical Resources, Inc.....	6,668	421,618
	American Vanguard Corp.....	14,136	214,443
#*	Ampco-Pittsburgh Corp.....	4,848	27,682
*	Arconic Corp.....	16,326	504,963
	Ashland Global Holdings, Inc.....	13,503	1,296,828
	Avient Corp.....	503	25,034
*	Berry Global Group, Inc.....	29,240	1,971,361
	Cabot Corp.....	12,411	682,481
	Caledonia Mining Corp. PLC.....	2,657	30,183
	Carpenter Technology Corp.....	15,831	454,666
	Chase Corp.....	622	59,015
*	Clearwater Paper Corp.....	6,893	217,957
#*	Coeur Mining, Inc.....	32,017	150,160
	Commercial Metals Co.....	40,252	1,346,027
*	Core Molding Technologies, Inc.....	2,490	19,945
	Ecovyst, Inc.....	16,859	172,468
	Element Solutions, Inc.....	61,623	1,382,820
*	Ferro Corp.....	13,199	287,738
#*	Ferroglobe PLC.....	13,097	66,533
*>>	Ferroglobe Representation & Warranty Insurance Trust.....	39,603	0
#	Fortitude Gold Corp.....	5,267	33,709
	Friedman Industries, Inc.....	1,905	18,078
	FutureFuel Corp.....	15,413	120,221
*	GCP Applied Technologies, Inc.....	6,107	194,813
	Glatfelter Corp.....	15,735	273,160
#	Gold Resource Corp.....	18,435	30,233
	Graphic Packaging Holding Co.....	71,268	1,347,678
	Greif, Inc., Class A.....	8,123	480,557
	Greif, Inc., Class B.....	2,591	153,905
	Hawkins, Inc.....	7,610	284,005
	Haynes International, Inc.....	5,048	189,906
	HB Fuller Co.....	13,400	961,718
#	Hecla Mining Co.....	141,656	702,614
	Huntsman Corp.....	62,390	2,235,434
	Innospec, Inc.....	6,586	612,235
*	Intrepid Potash, Inc.....	4,317	167,413
*	Koppers Holdings, Inc.....	6,768	202,228
*	Kraton Corp.....	13,762	638,282
	Kronos Worldwide, Inc.....	20,210	290,013
	Louisiana-Pacific Corp.....	934	62,055
*	LSB Industries, Inc.....	6,503	63,209
	Materion Corp.....	6,626	548,964
	Mercer International, Inc.....	22,951	278,855
	Minerals Technologies, Inc.....	11,516	805,774
	Mosaic Co.....	38,307	1,530,365
	Myers Industries, Inc.....	4,300	77,701
	Neenah, Inc.....	3,946	181,911
#	Nexa Resources SA.....	9,879	81,897
	Olin Corp.....	36,575	1,853,255
	Olympic Steel, Inc.....	6,193	131,849
*	Ranpak Holdings Corp.....	439	11,792
#*	Rayonier Advanced Materials, Inc.....	21,285	132,606
	Reliance Steel & Aluminum Co.....	22,422	3,427,875
	Resolute Forest Products, Inc.....	24,714	336,605
	Ryerson Holding Corp.....	12,317	252,498
	Schnitzer Steel Industries, Inc., Class A.....	9,993	391,126
	Schweitzer-Mauduit International, Inc.....	10,508	318,077
	Sensient Technologies Corp.....	5,813	492,594

VA U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (Continued)		
Silgan Holdings, Inc.....	1,010	\$ 45,228
Sonoco Products Co.....	15,411	872,879
Steel Dynamics, Inc.....	47,536	2,639,199
Stepan Co.....	5,683	626,039
* Summit Materials, Inc., Class A.....	36,382	1,293,744
SunCoke Energy, Inc.....	32,175	220,399
* Synalloy Corp.....	912	15,194
* TimkenSteel Corp.....	17,420	244,403
#* Trecora Resources.....	9,171	76,761
Tredegar Corp.....	14,033	164,888
TriMas Corp.....	6,595	229,242
Trinseo PLC.....	5,224	279,693
Tronox Holdings PLC, Class A.....	39,317	892,496
# U.S. Steel Corp.....	27,947	579,062
* UFP Technologies, Inc.....	2,556	181,374
United States Lime & Minerals, Inc.....	1,241	156,974
* Universal Stainless & Alloy Products, Inc.....	2,690	23,537
* Venator Materials PLC.....	28,594	69,197
Verso Corp., Class A.....	10,042	269,929
Warrior Met Coal, Inc.....	15,197	398,161
Westlake Chemical Corp.....	24,175	2,384,864
WestRock Co.....	30,750	1,419,420
Worthington Industries, Inc.....	13,566	735,006
TOTAL MATERIALS.....		<u>46,511,977</u>
REAL ESTATE — (1.3%)		
* AMREP Corp.....	600	7,200
#* Cushman & Wakefield PLC.....	21,044	441,714
* Five Point Holdings LLC, Class A.....	1,742	10,086
* Forestar Group, Inc.....	15,257	304,377
* FRP Holdings, Inc.....	2,800	158,144
* Howard Hughes Corp.....	7,465	718,954
* Jones Lang LaSalle, Inc.....	14,289	3,583,538
Kennedy-Wilson Holdings, Inc.....	10,714	240,637
* Marcus & Millichap, Inc.....	8,957	419,277
* Rafael Holdings, Inc., Class B.....	2,100	8,694
RE/MAX Holdings, Inc., Class A.....	7,315	217,694
* Realogy Holdings Corp.....	28,615	472,148
* Stratus Properties, Inc.....	650	23,816
* Tejon Ranch Co.....	11,225	195,427
TOTAL REAL ESTATE.....		<u>6,801,706</u>
UTILITIES — (0.9%)		
Brookfield Renewable Corp., Class A.....	8,452	289,227
# Genie Energy Ltd., Class B.....	2,650	13,330
Macquarie Infrastructure Holdings LLC.....	17,877	64,536
MDU Resources Group, Inc.....	43,349	1,273,160
New Jersey Resources Corp.....	12,747	512,557
NRG Energy, Inc.....	11,693	466,901
# Ormat Technologies, Inc.....	4,412	300,722
Vistra Corp.....	93,365	2,036,291
TOTAL UTILITIES.....		<u>4,956,724</u>
TOTAL COMMON STOCKS.....		<u>515,484,910</u>

VA U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>
PREFERRED STOCKS — (0.0%)		
CONSUMER DISCRETIONARY — (0.0%)		
# Qurate Retail, Inc., 8.000%.....	307	\$ 29,515
INDUSTRIALS — (0.0%)		
(r) WESCO International, Inc., Floating Rate Note, 5-Yr. CMT + 10.325%, FRN, 10.625%.....	5,687	173,340
TOTAL PREFERRED STOCKS.....		<u>202,855</u>
TOTAL INVESTMENT SECURITIES (Cost \$383,994,225).....		<u>515,687,765</u>
SECURITIES LENDING COLLATERAL — (4.4%)		
@§ The DFA Short Term Investment Fund.....	2,036,872	23,564,569
TOTAL INVESTMENTS — (100.0%) (Cost \$407,556,316)^.....		<u>\$539,252,334</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 17,207,502	—	—	\$ 17,207,502
Consumer Discretionary.....	68,429,665	—	\$ 2,744	68,432,409
Consumer Staples.....	25,200,917	—	—	25,200,917
Energy.....	40,282,071	—	—	40,282,071
Financials.....	143,947,077	—	—	143,947,077
Health Care.....	24,194,158	—	223,805	24,417,963
Industrials.....	93,556,694	—	—	93,556,694
Information Technology.....	44,169,870	—	—	44,169,870
Materials.....	46,511,977	—	—	46,511,977
Real Estate.....	6,801,706	—	—	6,801,706
Utilities.....	4,956,724	—	—	4,956,724
Preferred Stocks				
Consumer Discretionary.....	29,515	—	—	29,515
Industrials.....	173,340	—	—	173,340
Securities Lending Collateral.....	—	\$23,564,569	—	23,564,569
TOTAL.....	<u>\$515,461,216</u>	<u>\$23,564,569</u>	<u>\$226,549[^]</u>	<u>\$539,252,334</u>

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

VA U.S. LARGE VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (99.9%)		
COMMUNICATION SERVICES — (9.2%)		
Activision Blizzard, Inc.....	14,373	\$ 1,135,611
AT&T, Inc.....	464,014	11,832,357
* Charter Communications, Inc., Class A.....	2,111	1,252,541
Comcast Corp., Class A.....	299,220	14,958,008
#* Discovery, Inc., Class A.....	20,493	571,960
* Discovery, Inc., Class C.....	35,555	972,429
* DISH Network Corp., Class A.....	27,506	863,688
Electronic Arts, Inc.....	1,473	195,408
Fox Corp., Class A.....	36,671	1,489,209
Fox Corp., Class B.....	30,375	1,129,342
Interpublic Group of Cos., Inc.....	25,252	897,456
* Liberty Broadband Corp., Class A.....	600	87,810
* Liberty Broadband Corp., Class C.....	6,600	979,506
* Liberty Media Corp.-Liberty Formula One, Class A.....	535	29,318
* Liberty Media Corp.-Liberty Formula One, Class C.....	4,527	272,661
* Liberty Media Corp.-Liberty SiriusXM, Class A.....	4,466	206,552
* Liberty Media Corp.-Liberty SiriusXM, Class C.....	14,451	672,405
Lumen Technologies, Inc.....	130,666	1,615,032
* Madison Square Garden Entertainment Corp.....	154	10,908
News Corp., Class A.....	16,744	372,387
News Corp., Class B.....	8,065	179,366
Omnicom Group, Inc.....	697	52,526
* T-Mobile U.S., Inc.....	33,439	3,617,097
Verizon Communications, Inc.....	155,225	8,262,627
# ViacomCBS, Inc., Class A.....	1,652	60,430
ViacomCBS, Inc., Class B.....	67,046	2,242,689
* Walt Disney Co.....	45,722	6,536,874
TOTAL COMMUNICATION SERVICES.....		<u>60,496,197</u>
CONSUMER DISCRETIONARY — (6.6%)		
Advance Auto Parts, Inc.....	7,659	1,773,135
* Aptiv PLC.....	4,840	661,047
Aramark.....	21,061	722,182
Autoliv, Inc.....	10,304	1,020,508
Best Buy Co., Inc.....	1,986	197,170
BorgWarner, Inc.....	27,403	1,201,621
* Capri Holdings Ltd.....	1,300	78,091
* CarMax, Inc.....	9,448	1,050,334
* Carnival Corp.....	43,840	868,470
Dick's Sporting Goods, Inc.....	958	110,553
* Dollar Tree, Inc.....	14,715	1,930,902
DR Horton, Inc.....	56,804	5,068,053
eBay, Inc.....	22,026	1,323,102
Ford Motor Co.....	156,704	3,181,091
Gap, Inc.....	1,476	26,671
Garmin Ltd.....	11,471	1,427,222
* General Motors Co.....	100,456	5,297,045
Gentex Corp.....	29,709	932,863
Harley-Davidson, Inc.....	1,373	47,465
Hasbro, Inc.....	3,203	296,213
* Hyatt Hotels Corp., Class A.....	2,188	200,443
Kohl's Corp.....	805	48,066
Lear Corp.....	6,694	1,120,040

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Lennar Corp., Class A	26,799	\$ 2,575,652
Lennar Corp., Class B	1,507	121,660
Lithia Motors, Inc.....	2,389	697,899
LKQ Corp.....	36,546	2,006,010
MGM Resorts International.....	32,476	1,387,375
* Mohawk Industries, Inc.....	9,865	1,557,387
Newell Brands, Inc.....	8,465	196,473
* Norwegian Cruise Line Holdings Ltd.....	9,260	192,886
PulteGroup, Inc.....	42,097	2,218,091
PVH Corp.....	1,172	111,352
Ralph Lauren Corp.....	2,390	264,908
* Royal Caribbean Cruises Ltd.....	10,937	851,008
Service Corp. International.....	700	43,204
* Skechers USA, Inc., Class A.....	2,403	100,926
Tapestry, Inc.....	15,402	584,506
Toll Brothers, Inc.....	1,729	101,959
* Veoneer, Inc.....	2,824	99,433
Whirlpool Corp.....	7,935	1,667,858
TOTAL CONSUMER DISCRETIONARY.....		<u>43,360,874</u>
CONSUMER STAPLES — (6.6%)		
Archer-Daniels-Midland Co.....	27,548	2,066,100
Bunge Ltd.....	15,242	1,506,824
Campbell Soup Co.....	4,000	176,480
Conagra Brands, Inc.....	34,544	1,200,749
Constellation Brands, Inc., Class A.....	6,617	1,573,192
* Coty, Inc., Class A.....	7,970	67,586
* Darling Ingredients, Inc.....	12,400	790,748
General Mills, Inc.....	43,943	3,018,005
Hormel Foods Corp.....	9,549	453,291
J M Smucker Co.....	13,623	1,915,121
Keurig Dr Pepper, Inc.....	5,429	206,031
Kraft Heinz Co.....	23,740	849,892
Kroger Co.....	82,367	3,590,378
Molson Coors Beverage Co., Class B.....	11,394	543,038
Mondelez International, Inc., Class A.....	74,765	5,011,498
* Pilgrim's Pride Corp.....	2,655	74,260
* Post Holdings, Inc.....	2,564	271,322
Seaboard Corp.....	12	45,840
Spectrum Brands Holdings, Inc.....	174	15,552
Tyson Foods, Inc., Class A.....	36,011	3,273,040
* U.S. Foods Holding Corp.....	17,034	600,619
Walgreens Boots Alliance, Inc.....	69,953	3,480,861
Walmart, Inc.....	87,081	12,174,795
TOTAL CONSUMER STAPLES.....		<u>42,905,222</u>
ENERGY — (10.0%)		
APA Corp.....	4,268	141,740
Baker Hughes Co.....	21,033	577,146
Cabot Oil & Gas Corp.....	7,675	168,083
Chevron Corp.....	66,609	8,747,760
ConocoPhillips.....	109,454	9,699,813
Continental Resources, Inc.....	5,878	305,303
Devon Energy Corp.....	36,782	1,860,066
Diamondback Energy, Inc.....	3,941	497,197
EOG Resources, Inc.....	28,067	3,128,909
Exxon Mobil Corp.....	168,098	12,768,724
Halliburton Co.....	48,166	1,480,623

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
Helmerich & Payne, Inc.....	818	\$ 23,477
Hess Corp.....	28,436	2,624,358
Kinder Morgan, Inc.....	95,103	1,650,988
Marathon Oil Corp.....	18,135	353,088
Marathon Petroleum Corp.....	30,153	2,163,478
Murphy Oil Corp.....	2,737	86,489
NOV, Inc.....	626	10,279
Occidental Petroleum Corp.....	101,032	3,805,875
ONEOK, Inc.....	24,386	1,479,742
Ovintiv, Inc.....	2,906	112,753
Phillips 66.....	18,704	1,585,912
Pioneer Natural Resources Co.....	13,804	3,021,558
Schlumberger NV.....	106,680	4,167,988
Targa Resources Corp.....	9,717	574,080
Valero Energy Corp.....	20,897	1,733,824
Williams Cos., Inc.....	87,356	2,615,439
TOTAL ENERGY.....		65,384,692
FINANCIALS — (21.2%)		
Aflac, Inc.....	44,437	2,791,532
* Alleghany Corp.....	521	345,944
Allstate Corp.....	32,749	3,951,822
Ally Financial, Inc.....	51,633	2,463,927
American Financial Group, Inc.....	7,203	938,407
American International Group, Inc.....	29,430	1,699,582
Apollo Global Management, Inc.....	12,499	874,930
* Arch Capital Group Ltd.....	16,276	753,904
Assurant, Inc.....	3,963	604,397
Axis Capital Holdings Ltd.....	973	55,442
Bank of America Corp.....	178,509	8,236,405
Bank of New York Mellon Corp.....	54,289	3,217,166
* Berkshire Hathaway, Inc., Class B.....	41,380	12,952,768
Capital One Financial Corp.....	27,365	4,015,266
Charles Schwab Corp.....	5,085	445,954
Chubb Ltd.....	11,100	2,189,808
Cincinnati Financial Corp.....	4,307	507,494
Citigroup, Inc.....	108,416	7,060,050
Citizens Financial Group, Inc.....	23,897	1,229,979
CNA Financial Corp.....	3,404	156,278
Comerica, Inc.....	7,975	739,920
East West Bancorp, Inc.....	3,233	279,137
Equitable Holdings, Inc.....	10,621	357,290
Everest Re Group Ltd.....	1,981	561,415
Fifth Third Bancorp.....	73,951	3,300,433
First Horizon Corp.....	31,098	532,087
Franklin Resources, Inc.....	9,835	314,425
Globe Life, Inc.....	4,255	435,286
Goldman Sachs Group, Inc.....	19,904	7,059,551
Hartford Financial Services Group, Inc.....	50,871	3,656,099
Huntington Bancshares, Inc.....	83,414	1,256,215
Invesco Ltd.....	12,464	282,434
Jefferies Financial Group, Inc.....	1,212	44,408
JPMorgan Chase & Co.....	122,126	18,147,924
KeyCorp.....	69,635	1,745,053
Lincoln National Corp.....	10,260	717,995
Loews Corp.....	13,619	812,510
M&T Bank Corp.....	7,296	1,235,796
* Markel Corp.....	361	445,019
MetLife, Inc.....	22,456	1,505,899

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
FINANCIALS — (Continued)		
Morgan Stanley.....	80,682	\$ 8,273,132
Northern Trust Corp.....	11,340	1,322,698
PacWest Bancorp.....	1,151	53,441
People's United Financial, Inc.....	8,409	162,966
PNC Financial Services Group, Inc.....	16,108	3,318,087
Principal Financial Group, Inc.....	29,370	2,145,772
Prosperity Bancshares, Inc.....	567	41,533
Prudential Financial, Inc.....	14,337	1,599,579
Raymond James Financial, Inc.....	3,717	393,519
Regions Financial Corp.....	73,172	1,678,566
Reinsurance Group of America, Inc.....	2,846	326,806
RenaissanceRe Holdings Ltd.....	250	39,293
Signature Bank.....	289	88,038
State Street Corp.....	25,275	2,388,487
Synchrony Financial.....	30,228	1,287,411
Synovus Financial Corp.....	1,104	54,935
Travelers Cos., Inc.....	27,113	4,505,638
Truist Financial Corp.....	56,633	3,557,685
U.S. Bancorp.....	30,187	1,756,582
Unum Group.....	3,525	89,465
Voya Financial, Inc.....	1,248	84,814
Wells Fargo & Co.....	133,677	7,191,823
WR Berkley Corp.....	986	83,317
Zions Bancorp NA.....	11,396	772,877
TOTAL FINANCIALS.....		139,136,415
HEALTH CARE — (16.0%)		
Abbott Laboratories.....	1,568	199,857
Anthem, Inc.....	17,704	7,807,287
Baxter International, Inc.....	16,349	1,396,859
Becton Dickinson & Co.....	4,531	1,151,508
* Biogen, Inc.....	10,718	2,422,268
* Bio-Rad Laboratories, Inc., Class A.....	918	550,552
* Boston Scientific Corp.....	4,588	196,825
Bristol-Myers Squibb Co.....	99,955	6,486,080
* Catalent, Inc.....	500	51,965
* Centene Corp.....	26,665	2,073,470
Cerner Corp.....	5,320	485,184
* Change Healthcare, Inc.....	3,848	75,729
Cigna Corp.....	20,248	4,666,354
Cooper Cos., Inc.....	200	79,660
CVS Health Corp.....	101,173	10,775,936
Danaher Corp.....	20,944	5,985,586
* DaVita, Inc.....	2,753	298,343
DENTSPLY SIRONA, Inc.....	10,502	561,017
* Elanco Animal Health, Inc.....	6,840	178,114
* Envista Holdings Corp.....	1,720	74,373
Gilead Sciences, Inc.....	48,744	3,347,738
* Henry Schein, Inc.....	11,024	830,107
* Hologic, Inc.....	3,676	258,202
* Horizon Therapeutics PLC.....	1,145	106,863
Humana, Inc.....	9,065	3,558,012
* IQVIA Holdings, Inc.....	820	200,818
* Jazz Pharmaceuticals PLC.....	6,215	863,326
* Laboratory Corp. of America Holdings.....	14,026	3,806,095
McKesson Corp.....	3,387	869,511
Medtronic PLC.....	45,478	4,706,518
Merck & Co., Inc.....	9,218	751,083
PerkinElmer, Inc.....	2,956	508,935

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
Pfizer, Inc.....	367,606	\$ 19,369,160
Quest Diagnostics, Inc.....	17,859	2,411,322
* Regeneron Pharmaceuticals, Inc.....	3,578	2,177,535
STERIS PLC.....	6,062	1,360,313
* Syneos Health, Inc.....	3,195	289,339
#* Teladoc Health, Inc.....	452	34,673
Teleflex, Inc.....	157	48,700
Thermo Fisher Scientific, Inc.....	15,941	9,266,503
* United Therapeutics Corp.....	775	156,449
UnitedHealth Group, Inc.....	131	61,907
Universal Health Services, Inc., Class B.....	11,058	1,438,203
* Vertex Pharmaceuticals, Inc.....	1,318	320,340
Viatis, Inc.....	77,958	1,167,031
Zimmer Biomet Holdings, Inc.....	9,350	1,150,237
TOTAL HEALTH CARE.....		<u>104,575,887</u>
INDUSTRIALS — (12.3%)		
AECOM.....	13,929	962,912
AGCO Corp.....	9,374	1,098,633
* Alaska Air Group, Inc.....	2,988	163,563
AMERCO.....	2,175	1,324,466
AMETEK, Inc.....	4,643	635,023
Arcosa, Inc.....	1,576	73,536
* Builders FirstSource, Inc.....	16,700	1,135,433
* CACI International, Inc., Class A.....	200	49,492
Canadian Pacific Railway Ltd.....	19,441	1,388,087
Carlisle Cos., Inc.....	7,596	1,697,250
Carrier Global Corp.....	47,193	2,250,162
CSX Corp.....	12,581	430,522
Cummins, Inc.....	11,334	2,503,454
Deere & Co.....	199	74,904
* Delta Air Lines, Inc.....	2,584	102,559
Dover Corp.....	8,834	1,500,985
Eaton Corp. PLC.....	25,593	4,054,699
Emerson Electric Co.....	5,210	479,059
FedEx Corp.....	18,335	4,507,843
Fortive Corp.....	7,159	504,996
Fortune Brands Home & Security, Inc.....	12,304	1,158,668
General Dynamics Corp.....	13,487	2,860,593
General Electric Co.....	20,817	1,966,790
* GXO Logistics, Inc.....	14,263	1,158,298
Howmet Aerospace, Inc.....	44,451	1,381,982
Hubbell, Inc.....	2,329	436,198
Huntington Ingalls Industries, Inc.....	508	95,098
IHS Markit Ltd.....	2,405	280,880
Ingersoll Rand, Inc.....	18,883	1,061,413
ITT, Inc.....	400	36,768
Jacobs Engineering Group, Inc.....	8,358	1,088,044
* JetBlue Airways Corp.....	3,982	58,257
Johnson Controls International PLC.....	36,356	2,641,990
L3Harris Technologies, Inc.....	4,201	879,227
Leidos Holdings, Inc.....	16,426	1,469,306
* MasTec, Inc.....	425	36,605
* Middleby Corp.....	1,625	300,950
Nielsen Holdings PLC.....	4,829	91,075
Norfolk Southern Corp.....	17,447	4,745,410
Northrop Grumman Corp.....	1,770	654,723
Oshkosh Corp.....	4,557	518,632
Otis Worldwide Corp.....	2,174	185,725

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
Owens Corning.....	8,674	\$ 769,384
PACCAR, Inc.....	23,388	2,174,850
Parker-Hannifin Corp.....	8,862	2,747,309
Pentair PLC.....	17,893	1,139,784
Quanta Services, Inc.....	17,126	1,759,183
Raytheon Technologies Corp.....	44,815	4,041,865
Republic Services, Inc.....	37,656	4,807,165
Roper Technologies, Inc.....	1,058	462,515
* Sensata Technologies Holding PLC.....	18,330	1,051,409
Snap-on, Inc.....	6,398	1,332,383
* Southwest Airlines Co.....	29,586	1,324,269
Stanley Black & Decker, Inc.....	17,519	3,059,693
#* Sunrun, Inc.....	2,269	58,835
Textron, Inc.....	32,300	2,198,338
Trane Technologies PLC.....	11,386	1,970,917
* United Airlines Holdings, Inc.....	17,659	757,218
* United Rentals, Inc.....	6,074	1,944,409
Westinghouse Air Brake Technologies Corp.....	6,704	595,986
* XPO Logistics, Inc.....	10,163	672,486
TOTAL INDUSTRIALS.....		<u>80,912,208</u>
INFORMATION TECHNOLOGY — (9.6%)		
* Akamai Technologies, Inc.....	7,158	819,949
Amdocs Ltd.....	15,020	1,139,868
Analog Devices, Inc.....	14,527	2,381,992
* Arrow Electronics, Inc.....	9,787	1,213,588
Avnet, Inc.....	1,297	52,347
Broadcom, Inc.....	152	89,054
* Ciena Corp.....	1,583	104,969
Cisco Systems, Inc.....	1,642	91,410
Cognizant Technology Solutions Corp., Class A.....	35,955	3,071,276
Concentrix Corp.....	2,352	472,728
Corning, Inc.....	87,648	3,684,722
* Dell Technologies, Inc., Class C.....	862	48,970
Dolby Laboratories, Inc., Class A.....	2,820	247,737
* DXC Technology Co.....	10,899	327,842
Fidelity National Information Services, Inc.....	17,682	2,120,425
* First Solar, Inc.....	1,244	97,505
* Fiserv, Inc.....	13,337	1,409,721
* Flex Ltd.....	51,876	839,354
Global Payments, Inc.....	5,589	837,679
Hewlett Packard Enterprise Co.....	169,352	2,765,518
HP, Inc.....	106,724	3,919,972
#* II-VI, Inc.....	781	49,515
Intel Corp.....	262,433	12,811,979
International Business Machines Corp.....	7,866	1,050,662
* IPG Photonics Corp.....	430	66,422
Jabil, Inc.....	5,001	307,511
Juniper Networks, Inc.....	24,251	844,420
* Kyndryl Holdings, Inc.....	1,573	26,552
Lam Research Corp.....	481	283,752
Marvell Technology, Inc.....	24,933	1,780,216
Microchip Technology, Inc.....	104	8,058
Micron Technology, Inc.....	87,168	7,171,311
MKS Instruments, Inc.....	200	31,066
* ON Semiconductor Corp.....	45,588	2,689,692
* Qorvo, Inc.....	11,900	1,633,632
* salesforce.com, Inc.....	763	177,497
Skyworks Solutions, Inc.....	7,913	1,159,413

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
SS&C Technologies Holdings, Inc.....	23,811	\$ 1,901,785
TD SYNEX Corp.....	2,852	298,234
TE Connectivity Ltd.....	21,409	3,061,701
* Teledyne Technologies, Inc.....	301	126,850
Vontier Corp.....	2,863	80,479
* Western Digital Corp.....	32,201	1,666,080
Xerox Holdings Corp.....	3,127	66,011
TOTAL INFORMATION TECHNOLOGY.....		<u>63,029,464</u>
MATERIALS — (7.7%)		
Air Products & Chemicals, Inc.....	6,186	1,745,194
Albemarle Corp.....	10,443	2,305,188
Alcoa Corp.....	4,536	257,237
Amcor PLC.....	77,242	927,676
* Arconic Corp.....	3,229	99,873
Celanese Corp.....	1,990	309,863
CF Industries Holdings, Inc.....	24,426	1,682,219
* Cleveland-Cliffs, Inc.....	15,656	268,344
Corteva, Inc.....	30,578	1,470,190
Dow, Inc.....	55,732	3,328,872
DuPont de Nemours, Inc.....	15,323	1,173,742
Eastman Chemical Co.....	19,127	2,274,774
FMC Corp.....	1,524	168,204
Freeport-McMoRan, Inc.....	103,786	3,862,915
Huntsman Corp.....	3,237	115,982
International Flavors & Fragrances, Inc.....	10,181	1,343,077
International Paper Co.....	46,145	2,226,496
Linde PLC.....	17,975	5,728,273
LyondellBasell Industries NV, Class A.....	23,124	2,236,784
Martin Marietta Materials, Inc.....	6,236	2,426,552
Mosaic Co.....	23,716	947,454
Newmont Corp.....	43,787	2,678,451
Nucor Corp.....	41,885	4,247,139
Packaging Corp. of America.....	10,295	1,550,736
Reliance Steel & Aluminum Co.....	8,693	1,328,986
Royal Gold, Inc.....	1,182	120,032
Sonoco Products Co.....	945	53,525
Steel Dynamics, Inc.....	28,855	1,602,030
* Sylvamo Corp.....	4,195	124,969
Valvoline, Inc.....	14,513	478,058
Vulcan Materials Co.....	10,270	1,954,484
Westlake Chemical Corp.....	8,620	850,363
WestRock Co.....	13,393	618,221
TOTAL MATERIALS.....		<u>50,505,903</u>
REAL ESTATE — (0.5%)		
* CBRE Group, Inc., Class A.....	21,898	2,219,143
* Howard Hughes Corp.....	807	77,722
* Jones Lang LaSalle, Inc.....	4,563	1,144,355
TOTAL REAL ESTATE.....		<u>3,441,220</u>
UTILITIES — (0.2%)		
NRG Energy, Inc.....	18,805	750,884

VA U.S. LARGE VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
UTILITIES — (Continued)		
Vistra Corp.....	27,232	\$ 593,930
TOTAL UTILITIES.....		<u>1,344,814</u>
TOTAL COMMON STOCKS		
Cost (\$419,633,706).....		<u>655,092,896</u>
SECURITIES LENDING COLLATERAL — (0.1%)		
@§ The DFA Short Term Investment Fund	56,196	<u>650,135</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$420,283,795)^.....		<u>\$655,743,031</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			<u>Total</u>
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	
Common Stocks				
Communication Services.....	\$ 60,496,197	—	—	\$ 60,496,197
Consumer Discretionary.....	43,360,874	—	—	43,360,874
Consumer Staples.....	42,905,222	—	—	42,905,222
Energy.....	65,384,692	—	—	65,384,692
Financials.....	139,136,415	—	—	139,136,415
Health Care.....	104,575,887	—	—	104,575,887
Industrials.....	80,912,208	—	—	80,912,208
Information Technology.....	63,029,464	—	—	63,029,464
Materials.....	50,505,903	—	—	50,505,903
Real Estate.....	3,441,220	—	—	3,441,220
Utilities.....	1,344,814	—	—	1,344,814
Securities Lending Collateral.....	—	\$650,135	—	650,135
TOTAL.....	<u>\$655,092,896</u>	<u>\$650,135</u>	<u>—</u>	<u>\$655,743,031</u>

VA INTERNATIONAL VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (96.1%)		
AUSTRALIA — (5.7%)		
Ansell Ltd.....	5,190	\$ 98,672
Aurizon Holdings Ltd.....	179,384	448,793
Australia & New Zealand Banking Group Ltd.....	222,491	4,204,821
Bank of Queensland Ltd.....	25,372	138,017
Bendigo & Adelaide Bank Ltd.....	27,893	170,366
BlueScope Steel Ltd.....	84,388	1,106,060
Challenger Ltd.....	32,863	134,241
Cleanaway Waste Management Ltd.....	140,159	286,121
* Crown Resorts Ltd.....	21,639	186,444
Downer EDI Ltd.....	65,329	252,707
Fortescue Metals Group Ltd.....	18,317	257,209
Harvey Norman Holdings Ltd.....	80,981	282,247
IGO Ltd.....	21,431	181,328
Incitec Pivot Ltd.....	181,641	425,308
Lendlease Corp. Ltd.....	50,973	360,713
National Australia Bank Ltd.....	184,158	3,553,410
Newcrest Mining Ltd.....	47,609	738,480
Northern Star Resources Ltd.....	19,927	118,763
Orica Ltd.....	31,794	315,000
Origin Energy Ltd.....	92,720	371,019
OZ Minerals Ltd.....	13,778	239,009
QBE Insurance Group Ltd.....	29,628	235,236
Qube Holdings Ltd.....	117,061	241,575
Rio Tinto Ltd.....	4,524	359,684
Santos Ltd.....	317,467	1,617,092
Seven Group Holdings Ltd.....	9,006	139,269
South32 Ltd.....	404,688	1,113,417
Suncorp Group Ltd.....	112,631	884,588
Tabcorp Holdings Ltd.....	116,070	407,821
# TPG Telecom Ltd.....	35,131	147,494
Westpac Banking Corp.....	271,300	3,912,941
Woodside Petroleum Ltd.....	93,897	1,677,846
Worley Ltd.....	14,874	122,557
TOTAL AUSTRALIA.....		<u>24,728,248</u>
AUSTRIA — (0.1%)		
Erste Group Bank AG.....	6,028	281,752
Raiffeisen Bank International AG.....	8,433	237,029
TOTAL AUSTRIA.....		<u>518,781</u>
BELGIUM — (0.6%)		
Ageas SA.....	12,339	593,922
KBC Group NV.....	14,235	1,238,009
Solvay SA.....	5,670	683,174
TOTAL BELGIUM.....		<u>2,515,105</u>
CANADA — (10.3%)		
AltaGas Ltd.....	19,080	391,912
# ARC Resources Ltd.....	76,816	899,808
Bank of Montreal.....	53,042	6,003,465
Bank of Nova Scotia.....	69,920	5,033,751
Barrick Gold Corp.....	112,297	2,150,398
Cameco Corp.....	9,300	180,699
Canadian Imperial Bank of Commerce.....	39,822	5,000,079

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
# Canadian Natural Resources Ltd.....	126,905	\$ 6,462,003
Cenovus Energy, Inc.....	63,907	929,782
Endeavour Mining PLC.....	22,706	505,868
Fairfax Financial Holdings Ltd.....	3,064	1,479,513
First Quantum Minerals Ltd.....	58,434	1,439,301
iA Financial Corp., Inc.....	4,105	267,100
# Imperial Oil Ltd.....	19,463	796,426
Kinross Gold Corp.....	141,588	764,996
Lundin Mining Corp.....	68,120	567,510
Manulife Financial Corp.....	80,840	1,683,092
Nutrien Ltd.....	30,035	2,096,485
Onex Corp.....	7,895	567,118
Pan American Silver Corp.....	1,266	27,434
Pembina Pipeline Corp.....	6,058	192,342
Suncor Energy, Inc.....	101,892	2,911,103
Teck Resources Ltd., Class B.....	42,394	1,308,703
Toronto-Dominion Bank.....	6,200	496,334
Tourmaline Oil Corp.....	29,800	1,062,452
West Fraser Timber Co. Ltd.....	10,651	985,876
# Whitecap Resources, Inc.....	23,624	166,705
TOTAL CANADA.....		<u>44,370,255</u>
DENMARK — (1.8%)		
AP Moller - Maersk AS, Class A.....	168	562,843
AP Moller - Maersk AS, Class B.....	230	826,193
Carlsberg AS, Class B.....	9,658	1,563,926
Chr Hansen Holding AS.....	2,234	179,157
Danske Bank AS.....	21,852	424,174
DSV AS.....	9,837	1,998,688
Rockwool International AS, Class A.....	166	53,981
Rockwool International AS, Class B.....	794	304,110
Tryg AS.....	8,848	209,660
# Vestas Wind Systems AS.....	60,472	1,636,396
TOTAL DENMARK.....		<u>7,759,128</u>
FINLAND — (1.1%)		
Fortum Oyj.....	1,283	34,923
* Nokia Oyj.....	189,492	1,130,059
Nordea Bank Abp.....	131,916	1,568,541
Stora Enso Oyj, Class R.....	44,580	907,517
UPM-Kymmene Oyj.....	24,434	890,534
TOTAL FINLAND.....		<u>4,531,574</u>
FRANCE — (10.1%)		
Arkema SA.....	7,145	1,056,518
AXA SA.....	58,603	1,856,015
BNP Paribas SA.....	55,714	3,977,388
Bolloré SA.....	60,491	326,059
Bouygues SA.....	26,110	920,823
Carrefour SA.....	65,349	1,243,695
Cie de Saint-Gobain.....	56,762	3,840,941
Cie Generale des Etablissements Michelin SCA.....	19,793	3,311,840
CNP Assurances.....	14,800	364,304
Credit Agricole SA.....	32,751	492,721
Danone SA.....	8,885	553,989
Dassault Aviation SA.....	1,000	118,842
Eiffage SA.....	7,415	779,118
Electricite de France SA.....	53,134	511,054

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
Engie SA.....	137,492	\$ 2,114,875
Faurecia SE.....	1,840	80,226
Orange SA.....	205,995	2,419,916
Publicis Groupe SA.....	18,730	1,269,161
* Renault SA.....	16,430	652,968
Sanofi.....	26,360	2,756,255
Societe Generale SA.....	52,847	1,961,698
TotalEnergies SE, Sponsored ADR.....	7,191	408,449
TotalEnergies SE.....	207,414	11,795,099
Valeo.....	4,327	121,107
Vinci SA.....	3,777	413,984
Vivendi SE.....	14,364	188,245
TOTAL FRANCE.....		43,535,290
GERMANY — (7.2%)		
Allianz SE.....	19,744	5,069,322
BASF SE.....	33,045	2,530,880
Bayer AG.....	32,995	2,004,574
Bayerische Motoren Werke AG.....	29,120	3,082,145
* Commerzbank AG.....	33,694	290,958
* Continental AG.....	3,445	333,993
Ω Covestro AG.....	14,357	861,319
Daimler AG.....	78,830	6,290,140
* Daimler Truck Holding AG.....	39,415	1,389,531
* Deutsche Bank AG.....	95,150	1,323,219
Evonik Industries AG.....	15,541	507,005
Fresenius Medical Care AG & Co. KGaA.....	5,536	376,411
Fresenius SE & Co. KGaA.....	35,668	1,472,388
HeidelbergCement AG.....	14,794	1,029,493
Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen.....	2,535	802,543
RWE AG.....	30,035	1,266,944
* Siemens Energy AG.....	7,688	172,925
* Talanx AG.....	4,970	237,870
Telefonica Deutschland Holding AG.....	116,895	335,579
Uniper SE.....	8,231	372,451
United Internet AG.....	3,685	144,513
* Vitesco Technologies Group AG, Class A.....	689	34,109
Volkswagen AG.....	3,115	902,036
TOTAL GERMANY.....		30,830,348
HONG KONG — (2.1%)		
Ω BOC Aviation Ltd.....	18,500	155,533
BOC Hong Kong Holdings Ltd.....	196,000	756,822
* Cathay Pacific Airways Ltd.....	103,090	86,117
CK Asset Holdings Ltd.....	200,717	1,339,868
CK Hutchison Holdings Ltd.....	208,012	1,478,409
CK Infrastructure Holdings Ltd.....	24,500	150,978
Hang Lung Properties Ltd.....	147,000	314,495
Hang Seng Bank Ltd.....	25,300	500,884
Henderson Land Development Co. Ltd.....	68,255	298,492
HKT Trust & HKT Ltd.....	402,000	548,567
MTR Corp. Ltd.....	91,660	496,140
New World Development Co. Ltd.....	137,460	561,154
Orient Overseas International Ltd.....	4,000	99,077
Sino Land Co. Ltd.....	252,822	327,580
Sun Hung Kai Properties Ltd.....	95,362	1,163,465
Swire Pacific Ltd., Class A.....	39,000	236,265
Swire Pacific Ltd., Class B.....	92,500	91,697

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
Ω WH Group Ltd.....	927,189	\$ 620,298
TOTAL HONG KONG.....		<u>9,225,841</u>
IRELAND — (0.4%)		
CRH PLC.....	3,847	193,082
CRH PLC, Sponsored ADR.....	32,143	<u>1,620,329</u>
TOTAL IRELAND.....		<u>1,813,411</u>
ISRAEL — (0.4%)		
Bank Hapoalim BM.....	59,683	619,374
Bank Leumi Le-Israel BM.....	19,927	213,717
Israel Discount Bank Ltd., Class A.....	109,249	732,607
Phoenix Holdings Ltd.....	14,562	173,857
* Teva Pharmaceutical Industries Ltd., Sponsored ADR.....	20,578	<u>173,473</u>
TOTAL ISRAEL.....		<u>1,913,028</u>
ITALY — (2.2%)		
Assicurazioni Generali SpA.....	21,419	450,757
Eni SpA.....	116,833	1,754,971
Intesa Sanpaolo SpA.....	734,952	2,184,159
Mediobanca Banca di Credito Finanziario SpA.....	18,386	210,641
Stellantis NV.....	92,058	1,777,536
Telecom Italia SpA.....	1,601,899	754,942
Telecom Italia SpA.....	480,955	214,779
Telecom Italia SpA, Sponsored ADR.....	18,000	84,600
# Tenaris SA, ADR.....	3,840	93,619
UniCredit SpA.....	124,578	1,979,967
UnipolSai Assicurazioni SpA.....	15,811	<u>46,163</u>
TOTAL ITALY.....		<u>9,552,134</u>
JAPAN — (19.8%)		
Acom Co. Ltd.....	27,300	76,620
AEON Financial Service Co. Ltd.....	9,900	103,904
AGC, Inc.....	21,000	963,803
Air Water, Inc.....	14,300	217,967
Aisin Corp.....	16,400	595,533
Alfresa Holdings Corp.....	12,800	182,513
Alps Alpine Co. Ltd.....	17,000	185,410
Amada Co. Ltd.....	24,400	236,229
Aozora Bank Ltd.....	6,400	143,891
Asahi Group Holdings Ltd.....	5,400	220,432
Asahi Kasei Corp.....	75,200	742,820
Bank of Kyoto Ltd.....	2,500	116,557
Bridgestone Corp.....	19,400	849,550
Brother Industries Ltd.....	21,500	395,945
Canon Marketing Japan, Inc.....	6,700	136,841
# Canon, Inc.....	29,300	692,966
Chiba Bank Ltd.....	30,300	195,879
Coca-Cola Bottlers Japan Holdings, Inc.....	9,400	110,265
COMSYS Holdings Corp.....	1,900	45,209
Concordia Financial Group Ltd.....	57,500	236,288
Credit Saison Co. Ltd.....	9,900	110,507
Dai Nippon Printing Co. Ltd.....	14,500	348,074
Daicel Corp.....	28,800	212,440
Dai-ichi Life Holdings, Inc.....	37,200	837,352
Daio Paper Corp.....	1,300	21,151
Daiwa House Industry Co. Ltd.....	18,500	539,888

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Daiwa Securities Group, Inc.....	116,000	\$ 698,981
DeNA Co. Ltd.....	2,800	43,540
Denka Co. Ltd.....	5,400	190,178
Dentsu Group, Inc.....	1,300	45,021
DIC Corp.....	8,000	205,242
Dowa Holdings Co. Ltd.....	4,900	212,434
Ebara Corp.....	1,800	88,221
ENEOS Holdings, Inc.....	231,227	920,890
Fuji Media Holdings, Inc.....	1,800	18,161
FUJIFILM Holdings Corp.....	1,000	67,036
Fukuoka Financial Group, Inc.....	9,200	180,680
Fukuyama Transporting Co. Ltd.....	3,000	94,423
Hankyu Hanshin Holdings, Inc.....	17,500	509,625
Haseko Corp.....	17,600	223,477
Hino Motors Ltd.....	25,600	222,526
Hitachi Construction Machinery Co. Ltd.....	6,200	157,649
Hitachi Ltd.....	21,000	1,091,496
Honda Motor Co. Ltd.....	108,400	3,192,680
House Foods Group, Inc.....	1,700	43,686
Idemitsu Kosan Co. Ltd.....	18,100	463,752
IHI Corp.....	8,900	179,719
Iida Group Holdings Co. Ltd.....	14,400	299,586
INFRONEER Holdings, Inc.....	6,200	57,132
Inpex Corp.....	102,100	1,032,179
Isetan Mitsukoshi Holdings Ltd.....	13,100	102,977
Isuzu Motors Ltd.....	53,500	655,375
# ITOCHU Corp.....	24,400	783,886
Iwatani Corp.....	1,100	51,858
Izumi Co. Ltd.....	1,100	30,428
J Front Retailing Co. Ltd.....	19,100	171,352
* Japan Airlines Co. Ltd.....	2,600	49,212
Japan Post Holdings Co. Ltd.....	29,400	250,945
Japan Post Insurance Co. Ltd.....	10,000	175,337
JFE Holdings, Inc.....	40,600	521,582
JGC Holdings Corp.....	6,800	66,819
JTEKT Corp.....	21,300	185,282
Kajima Corp.....	40,900	493,974
Kamigumi Co. Ltd.....	6,400	123,670
Kaneka Corp.....	7,200	234,539
Kawasaki Heavy Industries Ltd.....	15,400	298,430
Keihan Holdings Co. Ltd.....	2,100	48,697
Kinden Corp.....	7,000	100,059
Komatsu Ltd.....	19,800	497,553
Konica Minolta, Inc.....	16,600	69,976
K's Holdings Corp.....	13,800	135,801
Kuraray Co. Ltd.....	35,100	315,333
Kyocera Corp.....	6,800	419,365
Kyowa Exeo Corp.....	1,900	38,616
Lixil Corp.....	23,100	528,762
Mabuchi Motor Co. Ltd.....	2,700	85,009
Marubeni Corp.....	95,900	986,805
* Mazda Motor Corp.....	29,200	224,950
Mebuki Financial Group, Inc.....	28,540	63,666
Medipal Holdings Corp.....	8,800	158,356
Mitsubishi Chemical Holdings Corp.....	105,400	826,777
Mitsubishi Corp.....	56,900	1,931,893
Mitsubishi Electric Corp.....	71,600	896,675
Mitsubishi Estate Co. Ltd.....	20,000	288,048
Mitsubishi Gas Chemical Co., Inc.....	16,700	319,894

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Mitsubishi HC Capital, Inc.....	76,800	\$ 396,648
Mitsubishi Heavy Industries Ltd.....	24,200	657,257
Mitsubishi Logistics Corp.....	2,599	62,736
Mitsubishi Materials Corp.....	11,500	205,143
* Mitsubishi Motors Corp.....	44,600	127,342
Mitsubishi UFJ Financial Group, Inc.....	398,200	2,413,602
Mitsui & Co. Ltd.....	50,000	1,246,768
Mitsui Chemicals, Inc.....	19,900	532,218
Mitsui Fudosan Co. Ltd.....	47,300	1,013,986
# Mitsui OSK Lines Ltd.....	8,800	681,494
Mizuho Financial Group, Inc.....	73,620	997,257
Morinaga Milk Industry Co. Ltd.....	3,000	145,446
MS&AD Insurance Group Holdings, Inc.....	14,650	502,488
NEC Corp.....	21,700	846,588
NGK Insulators Ltd.....	19,900	336,265
NGK Spark Plug Co. Ltd.....	14,700	249,899
NH Foods Ltd.....	8,400	323,939
Nikon Corp.....	21,300	222,307
Nippon Electric Glass Co. Ltd.....	5,400	134,894
Nippon Express Holdings, Inc.....	7,600	450,404
Nippon Shokubai Co. Ltd.....	2,300	108,312
Nippon Steel Corp.....	31,718	518,417
Nippon Yusen KK.....	3,400	266,537
* Nissan Motor Co. Ltd.....	143,300	758,428
Nisshin Seifun Group, Inc.....	6,400	89,870
Nitto Denko Corp.....	1,000	77,860
NOK Corp.....	9,000	96,227
Nomura Holdings, Inc.....	111,100	490,789
Nomura Real Estate Holdings, Inc.....	12,900	302,077
NSK Ltd.....	35,700	243,511
Obayashi Corp.....	70,100	567,960
Oji Holdings Corp.....	93,000	495,046
ORIX Corp.....	72,600	1,497,529
Otsuka Holdings Co. Ltd.....	6,500	221,762
PALTAC Corp.....	1,700	65,156
Panasonic Corp.....	69,500	765,161
Rengo Co. Ltd.....	20,300	151,482
Resona Holdings, Inc.....	101,400	435,760
Ricoh Co. Ltd.....	44,800	378,310
Sankyu, Inc.....	1,000	36,178
SBI Holdings, Inc.....	2,900	74,808
Sega Sammy Holdings, Inc.....	3,000	50,372
Seiko Epson Corp.....	20,600	320,876
Seino Holdings Co. Ltd.....	7,900	78,380
Sekisui Chemical Co. Ltd.....	8,800	153,859
Sekisui House Ltd.....	43,100	873,213
Seven & I Holdings Co. Ltd.....	31,500	1,602,047
Shimamura Co. Ltd.....	1,900	173,843
Shimizu Corp.....	58,900	392,181
Shizuoka Bank Ltd.....	13,000	102,147
Showa Denko KK.....	14,800	307,452
SoftBank Group Corp.....	59,400	2,631,393
Sojitz Corp.....	17,994	281,998
Sompo Holdings, Inc.....	22,097	1,033,995
Stanley Electric Co. Ltd.....	5,400	126,221
Subaru Corp.....	47,600	866,384
Sumitomo Bakelite Co. Ltd.....	200	9,638
Sumitomo Chemical Co. Ltd.....	192,000	968,266
Sumitomo Corp.....	28,300	437,388

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sumitomo Dainippon Pharma Co. Ltd.....	11,400	\$ 124,080
Sumitomo Electric Industries Ltd.....	71,600	949,308
Sumitomo Forestry Co. Ltd.....	11,400	200,704
Sumitomo Heavy Industries Ltd.....	12,100	317,776
Sumitomo Metal Mining Co. Ltd.....	6,800	314,090
Sumitomo Mitsui Financial Group, Inc.....	42,796	1,541,553
Sumitomo Mitsui Trust Holdings, Inc.....	17,003	587,984
Sumitomo Realty & Development Co. Ltd.....	18,000	556,923
Sumitomo Rubber Industries Ltd.....	17,500	182,101
Suzuken Co. Ltd.....	5,100	151,370
Suzuki Motor Corp.....	8,000	340,593
T&D Holdings, Inc.....	43,200	638,423
Taiheiyo Cement Corp.....	12,600	250,692
Taisei Corp.....	14,700	481,881
Taisho Pharmaceutical Holdings Co. Ltd.....	1,300	63,846
Takeda Pharmaceutical Co. Ltd.....	97,467	2,824,904
TDK Corp.....	3,900	140,848
Teijin Ltd.....	18,500	233,225
THK Co. Ltd.....	2,000	49,973
Toda Corp.....	12,000	77,522
Tokai Carbon Co. Ltd.....	13,400	138,980
Tokio Marine Holdings, Inc.....	13,500	805,594
Tokyo Tatemono Co. Ltd.....	17,400	259,372
Tokyu Fudosan Holdings Corp.....	70,500	386,212
Toppan, Inc.....	12,200	232,069
Toray Industries, Inc.....	106,900	675,588
Tosoh Corp.....	26,000	406,809
Toyo Seikan Group Holdings Ltd.....	11,800	143,734
Toyo Tire Corp.....	8,600	121,597
Toyoda Gosei Co. Ltd.....	6,400	134,509
Toyota Boshoku Corp.....	5,200	92,172
Toyota Industries Corp.....	5,900	460,251
Toyota Motor Corp.....	444,150	8,777,812
Toyota Tsusho Corp.....	16,600	673,188
Tsumura & Co.....	2,200	62,398
Ube Industries Ltd.....	10,600	190,583
Yamada Holdings Co. Ltd.....	53,500	180,555
Yamaha Motor Co. Ltd.....	25,400	604,863
Yamazaki Baking Co. Ltd.....	6,500	92,936
Yokohama Rubber Co. Ltd.....	11,900	173,485
Zeon Corp.....	13,700	158,975
TOTAL JAPAN.....		85,285,241
NETHERLANDS — (4.3%)		
Ω ABN AMRO Bank NV.....	22,292	357,766
Aegon NV.....	79,592	449,018
Akzo Nobel NV.....	9,206	952,891
ArcelorMittal SA.....	15,639	464,531
ArcelorMittal SA.....	26,823	795,560
ASM International NV.....	65	22,333
Coca-Cola Europacific Partners PLC.....	8,890	510,989
Heineken NV.....	9,128	978,947
ING Groep NV, Sponsored ADR.....	18,092	267,761
ING Groep NV.....	118,234	1,748,575
Koninklijke Ahold Delhaize NV.....	133,198	4,318,908
Koninklijke DSM NV.....	10,652	1,996,828
Koninklijke KPN NV.....	190,617	628,751
Koninklijke Philips NV.....	31,201	1,037,848
Koninklijke Philips NV.....	1,000	33,299

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NETHERLANDS — (Continued)		
# NN Group NV.....	17,527	\$ 980,848
Randstad NV.....	11,237	731,008
Shell PLC.....	36,847	946,552
Stellantis NV.....	53,038	1,024,177
Universal Music Group NV.....	14,364	354,635
TOTAL NETHERLANDS.....		<u>18,601,225</u>
NEW ZEALAND — (0.3%)		
* Auckland International Airport Ltd.....	53,001	251,590
Chorus Ltd.....	24,155	110,610
EBOS Group Ltd.....	10,860	279,185
Fletcher Building Ltd.....	58,153	247,329
Fonterra Co-operative Group Ltd.....	4,389	10,144
# Ryman Healthcare Ltd.....	14,006	91,583
Summerset Group Holdings Ltd.....	12,089	97,441
TOTAL NEW ZEALAND.....		<u>1,087,882</u>
NORWAY — (1.1%)		
Austevoll Seafood ASA.....	5,842	77,371
DNB Bank ASA.....	64,001	1,523,236
Ω Elkem ASA.....	13,655	49,806
Equinor ASA.....	34,186	942,433
Leroy Seafood Group ASA.....	7,063	58,874
Norsk Hydro ASA.....	115,750	889,575
Schibsted ASA, Class A.....	1,439	42,630
Schibsted ASA, Class B.....	784	20,545
SpareBank 1 SR-Bank ASA.....	10,821	161,692
Storebrand ASA.....	27,367	291,770
Subsea 7 SA.....	23,150	174,048
* Wallenius Wilhelmsen ASA.....	7,540	40,853
Yara International ASA.....	7,693	395,019
TOTAL NORWAY.....		<u>4,667,852</u>
PORTUGAL — (0.1%)		
* Banco Espirito Santo SA.....	40,541	0
EDP Renovaveis SA.....	10,622	223,290
Galp Energia SGPS SA.....	8,363	92,213
TOTAL PORTUGAL.....		<u>315,503</u>
SINGAPORE — (0.7%)		
City Developments Ltd.....	40,600	213,271
Frasers Property Ltd.....	23,600	19,433
Hongkong Land Holdings Ltd.....	54,500	295,167
Jardine Cycle & Carriage Ltd.....	9,300	139,810
Keppel Corp. Ltd.....	182,400	769,037
Oversea-Chinese Banking Corp. Ltd.....	37,000	344,406
* Singapore Airlines Ltd.....	167,500	624,792
Singapore Land Group Ltd.....	13,400	25,857
UOL Group Ltd.....	40,699	220,709
Wilmar International Ltd.....	49,000	155,878
Yangzijiang Shipbuilding Holdings Ltd.....	240,600	230,844
TOTAL SINGAPORE.....		<u>3,039,204</u>
SPAIN — (1.9%)		
Banco Bilbao Vizcaya Argentaria SA.....	267,112	1,705,411
Banco Bilbao Vizcaya Argentaria SA, Sponsored ADR.....	32,700	208,626

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
Banco Santander SA.....	1,370,586	\$ 4,806,099
CaixaBank SA.....	92,943	299,033
Repsol SA.....	100,105	1,272,095
TOTAL SPAIN.....		<u>8,291,264</u>
SWEDEN — (2.8%)		
AFRY AB.....	4,206	94,333
BillerudKorsnas AB.....	15,047	239,247
Boliden AB.....	30,789	1,246,725
Bure Equity AB.....	4,619	159,375
Ω Dometic Group AB.....	16,857	186,730
Electrolux AB, Class B.....	9,853	205,013
Getinge AB, Class B.....	15,745	615,560
Holmen AB, Class B.....	6,910	335,617
Husqvarna AB, Class B.....	10,631	147,813
Industrivarden AB, Class A.....	677	21,401
Intrum AB.....	3,440	103,563
JM AB.....	4,334	164,156
#* Millicom International Cellular SA.....	5,562	148,471
* Pandox AB.....	2,525	36,709
Peab AB, Class B.....	18,301	205,704
Saab AB, Class B.....	4,297	101,899
Securitas AB, Class B.....	18,815	227,252
Skandinaviska Enskilda Banken AB, Class A.....	64,380	832,230
Skanska AB, Class B.....	17,236	421,987
SKF AB, Class B.....	35,749	783,694
* SSAB AB, Class A.....	13,891	82,240
* SSAB AB, Class B.....	29,971	156,046
Svenska Cellulosa AB SCA, Class A.....	318	5,530
# Svenska Cellulosa AB SCA, Class B.....	19,810	344,964
Svenska Handelsbanken AB, Class A.....	44,022	469,167
Swedbank AB, Class A.....	31,969	625,896
Tele2 AB, Class B.....	40,866	594,603
Telefonaktiebolaget LM Ericsson, Class B.....	21,046	262,782
Telia Co. AB.....	175,120	690,217
Trelleborg AB, Class B.....	20,413	513,977
Volvo AB, Class A.....	9,778	223,662
Volvo AB, Class B.....	70,960	1,601,313
TOTAL SWEDEN.....		<u>11,847,876</u>
SWITZERLAND — (8.7%)		
ABB Ltd.....	49,794	1,726,446
Adecco Group AG.....	13,923	663,197
# Alcon, Inc.....	18,965	1,457,347
Baloise Holding AG.....	3,212	562,667
Barry Callebaut AG.....	25	57,391
Cie Financiere Richemont SA, Class A.....	24,287	3,529,722
Credit Suisse Group AG.....	50,891	483,740
# Credit Suisse Group AG, Sponsored ADR.....	77,716	740,633
Holcim Ltd.....	48,967	2,652,144
Julius Baer Group Ltd.....	20,549	1,342,870
Novartis AG, Sponsored ADR.....	91,349	7,939,142
Novartis AG.....	14,430	1,253,815
SIG Combibloc Group AG.....	23,717	551,038
Swatch Group AG.....	1,367	398,784
Swatch Group AG.....	2,714	152,351
Swiss Life Holding AG.....	2,132	1,372,176
Swiss Prime Site AG.....	2,133	210,903

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
Swiss Re AG.....	13,170	\$ 1,434,975
Swisscom AG.....	2,638	1,507,815
#* UBS Group AG.....	216,179	4,018,065
Vifor Pharma AG.....	2,717	481,308
Zurich Insurance Group AG.....	10,576	5,058,588
TOTAL SWITZERLAND.....		<u>37,595,117</u>
UNITED KINGDOM — (14.4%)		
Abrdn Plc.....	95,310	311,700
Ω Airtel Africa PLC.....	45,493	94,132
Anglo American PLC.....	55,028	2,425,936
Aviva PLC.....	443,489	2,618,361
# Barclays PLC, Sponsored ADR.....	231,313	2,518,998
Barratt Developments PLC.....	24,875	206,886
Bellway PLC.....	7,263	279,474
BP PLC, Sponsored ADR.....	129,464	4,003,024
BP PLC.....	704,505	3,652,099
# British American Tobacco PLC, Sponsored ADR.....	14,611	627,835
British American Tobacco PLC.....	101,910	4,351,045
BT Group PLC.....	861,090	2,280,744
* Centrica PLC.....	50,747	49,898
DS Smith PLC.....	99,036	505,772
Glencore PLC.....	795,673	4,145,148
HSBC Holdings PLC, Sponsored ADR.....	132,381	4,708,792
* Informa PLC.....	8,957	67,754
Investec PLC.....	4,296	24,739
J Sainsbury PLC.....	209,983	825,138
*Ω Just Eat Takeaway.com NV.....	2,870	141,723
Kingfisher PLC.....	188,068	843,364
Lloyds Banking Group PLC.....	3,121,380	2,166,147
Lloyds Banking Group PLC, ADR.....	608,371	1,666,936
M&G PLC.....	150,453	440,333
* Marks & Spencer Group PLC.....	74,512	220,511
Melrose Industries PLC.....	151,436	308,477
Natwest Group PLC.....	23,998	78,876
Natwest Group PLC, Sponsored ADR.....	91,424	604,313
Pearson PLC.....	12,532	104,635
# Pearson PLC, Sponsored ADR.....	23,439	199,231
Phoenix Group Holdings PLC.....	29,956	268,178
Royal Mail PLC.....	69,650	416,204
Shell PLC.....	274,477	14,108,118
Standard Chartered PLC.....	99,248	722,798
Taylor Wimpey PLC.....	97,829	200,702
Tesco PLC.....	183,674	737,759
Vodafone Group PLC.....	1,724,402	3,027,817
# Vodafone Group PLC, Sponsored ADR.....	63,098	1,104,843
WPP PLC.....	58,698	920,415
TOTAL UNITED KINGDOM.....		<u>61,978,855</u>
TOTAL COMMON STOCKS.....		<u>414,003,162</u>
PREFERRED STOCKS — (1.2%)		
GERMANY — (1.2%)		
Bayerische Motoren Werke AG.....	5,480	474,273
Porsche Automobil Holding SE.....	7,818	732,147
Volkswagen AG.....	18,370	3,825,960
TOTAL GERMANY.....		<u>5,032,380</u>

VA INTERNATIONAL VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
RIGHTS/WARRANTS — (0.0%)		
CANADA — (0.0%)		
* Cenovus Energy, Inc. Warrants 01/01/26.....	1,119	\$ 10,564
TOTAL INVESTMENT SECURITIES		
(Cost \$368,281,222).....		<u>419,046,106</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (2.7%)		
@§ The DFA Short Term Investment Fund.....	1,006,397	<u>11,643,007</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$379,922,319)^.....		<u>\$430,689,113</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	—	\$ 24,728,248	—	\$ 24,728,248
Austria.....	—	518,781	—	518,781
Belgium.....	—	2,515,105	—	2,515,105
Canada.....	\$44,370,255	—	—	44,370,255
Denmark.....	—	7,759,128	—	7,759,128
Finland.....	—	4,531,574	—	4,531,574
France.....	408,449	43,126,841	—	43,535,290
Germany.....	2,054,140	28,776,208	—	30,830,348
Hong Kong.....	—	9,225,841	—	9,225,841
Ireland.....	1,620,329	193,082	—	1,813,411
Israel.....	173,473	1,739,555	—	1,913,028
Italy.....	178,219	9,373,915	—	9,552,134
Japan.....	—	85,285,241	—	85,285,241
Netherlands.....	1,096,620	17,504,605	—	18,601,225
New Zealand.....	—	1,087,882	—	1,087,882
Norway.....	—	4,667,852	—	4,667,852
Portugal.....	—	315,503	—	315,503
Singapore.....	—	3,039,204	—	3,039,204
Spain.....	208,626	8,082,638	—	8,291,264
Sweden.....	—	11,847,876	—	11,847,876
Switzerland.....	11,095,183	26,499,934	—	37,595,117
United Kingdom.....	29,542,090	32,436,765	—	61,978,855
Preferred Stocks				
Germany.....	—	5,032,380	—	5,032,380
Rights/Warrants				
Canada.....	—	10,564	—	10,564
Securities Lending Collateral.....	—	11,643,007	—	11,643,007
TOTAL.....	<u>\$90,747,384</u>	<u>\$339,941,729</u>	<u>—</u>	<u>\$430,689,113</u>

VA INTERNATIONAL SMALL PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (94.5%)		
AUSTRALIA — (6.1%)		
* A2B Australia Ltd.....	9,538	\$ 8,119
Accent Group Ltd.....	47,571	68,442
Adairs Ltd.....	18,596	40,771
Adbri Ltd.....	52,021	108,437
* Ainsworth Game Technology Ltd.....	11,272	9,988
* Alcidion Group Ltd.....	58,601	10,007
Alcidion Group Ltd.....	1,352	229
* Alkane Resources Ltd.....	52,288	30,565
* Alliance Aviation Services Ltd.....	13,267	36,619
#* AMA Group Ltd.....	91,149	27,974
#* American Pacific Borates Ltd.....	13,172	22,542
* AMP Ltd.....	379,404	236,494
Ansell Ltd.....	5,526	105,060
# Appen Ltd.....	8,346	57,618
* Arafura Resources Ltd.....	267,320	37,386
ARB Corp. Ltd.....	9,454	311,499
#* Archer Materials Ltd.....	10,038	7,753
#* Ardent Leisure Group Ltd.....	72,872	70,092
* Artemis Resources Ltd.....	221,357	11,907
* Atomos Ltd.....	10,759	6,547
AUB Group Ltd.....	8,931	147,487
#* Audinate Group Ltd.....	3,660	20,799
#* Aurelia Metals Ltd.....	145,235	43,457
* Aussie Broadband Ltd.....	6,055	18,201
Austal Ltd.....	44,617	63,642
* Australian Agricultural Co. Ltd.....	47,194	48,436
Australian Ethical Investment Ltd.....	2,563	16,904
Australian Finance Group Ltd.....	24,189	37,889
Australian Pharmaceutical Industries Ltd.....	52,628	56,641
* Australian Strategic Materials Ltd.....	11,646	69,502
Australian Vintage Ltd.....	35,719	18,166
Auswide Bank Ltd.....	4,247	20,094
AVJennings Ltd.....	30,044	12,361
Baby Bunting Group Ltd.....	13,837	49,959
Bapcor Ltd.....	40,726	204,063
Base Resources Ltd.....	50,358	11,610
Beach Energy Ltd.....	211,055	222,944
Beacon Lighting Group Ltd.....	7,593	14,575
Bega Cheese Ltd.....	40,749	147,556
Bell Financial Group Ltd.....	16,281	19,234
* Bellevue Gold Ltd.....	106,201	58,674
* Betmakers Technology Group Ltd.....	25,815	11,520
#* Bigtincan Holdings Ltd.....	32,416	20,967
Blackmores Ltd.....	1,767	102,620
* Blue Sky Alternative Investments Ltd.....	3,762	0
#* Boss Energy Ltd.....	15,118	22,071
Bravura Solutions Ltd.....	28,416	43,591
Breville Group Ltd.....	11,239	228,897
Brickworks Ltd.....	9,062	145,641
BWX Ltd.....	19,804	47,629
* Byron Energy Ltd.....	58,539	5,173
* Calix Ltd.....	11,640	42,120
Capitol Health Ltd.....	65,386	17,640
Capral Ltd.....	1,812	11,519
* Capricorn Metals Ltd.....	32,506	72,980

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	3,591	\$ 4,404
#*	130,441	24,580
	621	9,823
#	9,351	34,117
*	19,736	109,376
	46,471	189,828
*	28,941	133,708
#*	25,276	88,881
	7,230	13,075
	55,618	113,539
	24,888	13,707
	4,767	77,921
#	25,399	27,348
*	39,534	16,305
	14,939	96,208
*	19,602	1,453
	15,075	125,746
#*	248,890	53,027
*	9,908	147,745
	61,282	121,215
	8,086	195,102
	62,643	249,543
*	9,935	1,241
	20,294	79,544
*	95,199	77,130
*	8,928	1,898
#*	18,426	9,923
	44,177	134,770
*	3,286	6,732
#	5,356	48,518
	28,461	95,648
	65,844	254,700
	16,796	152,994
*	44,716	66,792
#*	45,072	19,897
	2,855	4,181
	19,673	152,126
#*	4,267	6,306
#*	28,233	3,515
*	2,899	7,962
	55,197	35,074
#*	26,661	20,192
#*	30,737	65,450
	3,513	9,090
#*	65,036	9,987
	2,102	38,862
	28,335	40,968
	16,408	19,234
*	10,541	100,711
*	24,597	5,639
	9,756	16,008
#*	17,038	202,109
*	16,646	16,665
*	111,168	87,589
*	22,234	24,436
*	1,477	273
#*	11,777	11,463
	52,596	90,923
	116,911	111,306

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
GR Engineering Services Ltd.....	2,082	\$ 3,073
GrainCorp Ltd., Class A.....	31,517	162,810
Grange Resources Ltd.....	76,730	42,126
GUD Holdings Ltd.....	18,618	162,878
GWA Group Ltd.....	32,736	58,706
Hansen Technologies Ltd.....	21,225	73,644
* Hastings Technology Metals Ltd.....	64,195	11,190
Healius Ltd.....	67,921	215,008
#* Helloworld Travel Ltd.....	7,031	11,697
HT&E Ltd.....	38,557	51,292
HUB24 Ltd.....	6,617	128,940
#* Humm Group Ltd.....	47,095	27,850
Iluka Resources Ltd.....	40,261	299,378
Imdex Ltd.....	59,186	123,820
* Immutep Ltd.....	74,141	20,185
* Imugene Ltd.....	161,063	35,982
Infomedia Ltd.....	62,093	66,088
Inghams Group Ltd.....	38,828	90,394
Insignia Financial Ltd.....	74,668	187,260
Integral Diagnostics Ltd.....	18,392	53,888
* Integrated Research Ltd.....	11,699	7,945
InvoCare Ltd.....	15,945	126,614
*ioneer Ltd.....	191,542	90,295
IPH Ltd.....	24,078	139,713
IRESS Ltd.....	21,850	176,763
IVE Group Ltd.....	9,133	10,678
* Janison Education Group Ltd.....	14,740	13,100
Johns Lyng Group Ltd.....	19,228	105,214
Jumbo Interactive Ltd.....	3,461	44,020
Jupiter Mines Ltd.....	181,844	28,405
* Karoon Energy Ltd.....	79,446	108,855
Kelsian Group Ltd.....	1,924	9,604
# Kogan.com Ltd.....	7,740	34,180
#* Lake Resources NL.....	60,319	39,949
* Lark Distilling Co. Ltd.....	2,994	9,583
Lifestyle Communities Ltd.....	11,551	138,452
Link Administration Holdings Ltd.....	47,974	183,888
Lovisa Holdings Ltd.....	6,087	76,769
MA Financial Group Ltd.....	7,220	43,509
MACA Ltd.....	43,876	22,317
Macmahon Holdings Ltd.....	161,782	20,646
* Macquarie Telecom Group Ltd.....	839	36,922
* Mayne Pharma Group Ltd.....	168,566	29,905
McMillan Shakespeare Ltd.....	9,141	72,892
# McPherson's Ltd.....	7,753	4,508
Medusa Mining Ltd.....	15,386	7,010
* Megaport Ltd.....	15,072	144,989
#* Mesoblast Ltd.....	33,158	26,643
* Metals X Ltd.....	120,257	42,922
Metcash Ltd.....	123,655	347,037
# Michael Hill International Ltd.....	13,468	12,809
#* Mincor Resources NL.....	45,390	52,433
* MMA Offshore Ltd.....	42,290	12,140
# Monadelphous Group Ltd.....	13,437	85,595
Monash IVF Group Ltd.....	45,202	32,368
Money3 Corp. Ltd.....	25,140	54,090
Mount Gibson Iron Ltd.....	72,538	21,665
#* Myer Holdings Ltd.....	91,183	28,451
MyState Ltd.....	13,495	47,545

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
#*	Nanosonics Ltd.....	24,543 \$ 89,209
	Navigator Global Investments Ltd.....	15,251 17,437
*	Nearmap Ltd.....	56,435 54,125
#*	Neometals Ltd.....	38,972 36,870
	Netwealth Group Ltd.....	10,993 119,060
	New Energy Solar.....	2,347 1,343
#	New Hope Corp. Ltd.....	51,455 82,889
	nib holdings Ltd.....	50,683 223,618
	Nick Scali Ltd.....	8,501 82,034
	Nickel Mines Ltd.....	87,103 89,463
	NICO Resources Ltd.....	3,314 1,113
	Nine Entertainment Co. Holdings Ltd.....	37,486 69,958
#*	Noumi Ltd.....	11,266 3,027
#*	Novonix Ltd.....	20,532 110,727
	NRW Holdings Ltd.....	72,942 82,429
	Nufarm Ltd.....	38,633 122,692
	Objective Corp. Ltd.....	1,728 19,667
*	OFX Group Ltd.....	28,697 46,941
*	OM Holdings Ltd.....	27,595 17,356
#*	Omni Bridgeway Ltd.....	29,842 69,017
*	oOh!media Ltd.....	67,577 77,496
#*	Opthea Ltd.....	15,349 12,442
#*	OreCorp Ltd.....	14,300 7,504
	Orora Ltd.....	107,433 264,516
	Over the Wire Holdings Ltd.....	3,593 13,620
	OZ Minerals Ltd.....	16,992 294,762
	Pacific Current Group Ltd.....	4,674 23,185
	Pact Group Holdings Ltd.....	26,672 44,083
*	Paladin Energy Ltd.....	261,483 136,351
*	Panoramic Resources Ltd.....	218,305 38,113
*	Pantoro Ltd.....	101,895 21,923
	Peet Ltd.....	49,105 39,315
	Pendal Group Ltd.....	34,189 117,419
	PeopleIN Ltd.....	7,127 20,518
	Perenti Global Ltd.....	76,054 41,659
	Perpetual Ltd.....	7,678 179,449
	Perseus Mining Ltd.....	143,232 149,713
	Pinnacle Investment Management Group Ltd.....	10,624 85,753
	Platinum Asset Management Ltd.....	34,598 60,824
*	Poseidon Nickel Ltd.....	149,711 10,481
*	PPK Group Ltd.....	3,365 17,128
*	Praemium Ltd.....	49,756 44,681
	Premier Investments Ltd.....	10,251 210,328
*	Prescient Therapeutics Ltd.....	56,023 8,046
	Propel Funeral Partners Ltd.....	11,096 34,525
	PSC Insurance Group Ltd.....	4,690 15,376
	PWR Holdings Ltd.....	9,124 51,431
	Ramelius Resources Ltd.....	101,081 96,882
*	ReadyTech Holdings Ltd.....	3,553 8,342
*	Red 5 Ltd.....	267,441 51,277
#*	Redbubble Ltd.....	21,367 27,204
#	Regis Healthcare Ltd.....	16,349 20,393
#	Regis Resources Ltd.....	83,617 101,709
#*	Reject Shop Ltd.....	1,897 8,233
	Reliance Worldwide Corp. Ltd.....	68,551 253,159
*	Resolute Mining Ltd.....	145,629 29,563
*	Retail Food Group Ltd.....	414,056 19,978
	Ridley Corp. Ltd.....	33,998 33,994
*	RPMGlobal Holdings Ltd.....	21,479 29,027

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
AUSTRALIA — (Continued)			
#*	Rumble Resources Ltd.....	37,032	\$ 11,340
*	Salmat Ltd.....	3,642	0
	Sandfire Resources Ltd.....	45,698	219,596
	Select Harvests Ltd.....	18,561	71,253
	Senex Energy Ltd.....	24,358	79,521
	Servcorp Ltd.....	6,297	15,255
	Service Stream Ltd.....	91,018	50,449
*	Seven West Media Ltd.....	118,278	52,507
	SG Fleet Group Ltd.....	16,719	28,142
	Sigma Healthcare Ltd.....	130,482	41,664
#*	Silver Lake Resources Ltd.....	96,605	101,733
#*	Silver Mines Ltd.....	82,445	11,903
	Sims Ltd.....	20,627	210,008
	SmartGroup Corp. Ltd.....	16,202	82,350
	Southern Cross Electrical Engineering Ltd.....	24,152	9,491
	Southern Cross Media Group Ltd.....	29,648	39,659
#*	Speedcast International Ltd.....	29,981	0
#	St Barbara Ltd.....	79,238	69,428
*	Star Entertainment Grp Ltd.....	100,356	245,142
	Sunland Group Ltd.....	14,139	28,148
	Super Retail Group Ltd.....	19,342	159,970
*	Superloop Ltd.....	62,968	47,620
	Symbio Holdings Ltd.....	4,961	20,405
*	Syrah Resources Ltd.....	60,800	71,819
	Tassal Group Ltd.....	34,454	86,031
	Technology One Ltd.....	30,048	224,789
#*	Temple & Webster Group Ltd.....	7,564	45,941
*	Tiger Resources Ltd.....	149,819	0
*	Tyro Payments Ltd.....	24,550	39,397
	United Malt Grp Ltd.....	40,486	119,578
*	Uniti Group Ltd.....	56,737	169,472
	Virgin Australia Holdings Ltd.....	110,192	0
#	Virtus Health Ltd.....	13,215	67,821
	Vita Group Ltd.....	21,798	5,250
Ω	Viva Energy Group Ltd.....	92,784	141,444
*	Wagners Holding Co. Ltd.....	8,025	8,553
*	Webjet Ltd.....	38,425	134,517
*	West African Resources Ltd.....	120,221	95,319
*	Western Areas Ltd.....	49,552	121,953
	Westgold Resources Ltd.....	39,022	50,571
*	Whitehaven Coal Ltd.....	105,831	202,632
*	Widgie Nickel Ltd.....	9,239	1,892
*	Yancoal Australia Ltd.....	9,548	19,050
#*	Zip Co. Ltd.....	34,210	78,754
TOTAL AUSTRALIA.....			<u>18,795,494</u>
AUSTRIA — (1.4%)			
	Addiko Bank AG.....	2,352	32,509
	Agrana Beteiligungs AG.....	2,144	41,661
	ANDRITZ AG.....	7,826	416,371
	AT&S Austria Technologie & Systemtechnik AG.....	3,883	180,855
	Atrium European Real Estate Ltd.....	22,585	76,694
Ω	BAWAG Group AG.....	7,862	471,839
*	DO & Co. AG.....	808	83,289
	EVN AG.....	4,186	123,223
#*	FACC AG.....	2,374	20,644
*	Flughafen Wien AG.....	307	9,806
#	IMMOFINANZ AG.....	10,232	265,422
#*	Kapsch TrafficCom AG.....	757	12,100

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRIA — (Continued)		
* Lenzing AG.....	1,530	\$ 187,804
Mayr Melnhof Karton AG.....	1,025	199,417
Oberbank AG.....	414	43,713
# Oesterreichische Post AG.....	3,336	140,025
Palfinger AG.....	1,977	67,560
POLYTEC Holding AG.....	1,603	14,101
* Porr AG.....	2,323	32,872
Raiffeisen Bank International AG.....	4,541	127,635
Rosenbauer International AG.....	346	17,325
S IMMO AG.....	5,724	146,694
* Schoeller-Bleckmann Oilfield Equipment AG.....	1,398	58,945
Semperit AG Holding.....	1,085	32,925
Strabag SE.....	1,566	67,403
Telekom Austria AG.....	18,718	161,908
UBM Development AG.....	812	38,467
UNIQA Insurance Group AG.....	16,188	150,050
Vienna Insurance Group AG Wiener Versicherung Gruppe.....	4,531	132,713
voestalpine AG.....	11,461	381,022
Wienerberger AG.....	13,018	471,343
Zumtobel Group AG.....	3,981	36,263
TOTAL AUSTRIA.....		<u>4,242,598</u>
BELGIUM — (1.6%)		
#* Acacia Pharma Group PLC.....	5,512	8,504
Ackermans & van Haaren NV.....	2,948	569,037
* AGFA-Gevaert NV.....	20,629	87,529
Atenor.....	533	34,069
Banque Nationale de Belgique.....	20	37,577
Barco NV.....	8,728	180,246
Bekaert SA.....	4,826	224,683
#*Ω Biocartis Group NV.....	3,596	11,964
* bpost SA.....	9,364	69,125
#* Celyad Oncology SA.....	590	2,128
Cie d'Entreprises CFE.....	891	120,697
Deceuninck NV.....	10,393	39,404
D'iereen Group.....	2,791	486,288
Econocom Group SA/NV.....	14,168	56,659
# Elia Group SA.....	2,996	404,294
Etablissements Franz Colruyt NV.....	1,593	64,707
#* Euronav NV.....	23,728	195,851
EVS Broadcast Equipment SA.....	1,783	42,432
Exmar NV.....	4,511	22,614
Fagron.....	5,041	86,654
* Galapagos NV.....	2,605	175,538
Gimv NV.....	3,318	202,261
* Greenyard NV.....	2,745	28,121
Immobel SA.....	570	50,826
Ion Beam Applications.....	2,603	44,473
Jensen-Group NV.....	507	16,425
* Kinopolis Group NV.....	1,367	82,787
Lotus Bakeries NV.....	37	237,310
Melexis NV.....	1,773	185,904
#* Mithra Pharmaceuticals SA.....	419	9,505
#* Ontex Group NV.....	8,295	60,745
Orange Belgium SA.....	1,706	37,047
#* Oxurion NV.....	5,542	10,201
* Picanol.....	234	17,791
# Proximus SADP.....	14,344	292,913
Recticel SA.....	4,845	92,294

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BELGIUM — (Continued)		
Resilux.....	88	\$ 22,617
Shurgard Self Storage SA.....	3,950	227,691
Sipef NV.....	638	40,625
Telenet Group Holding NV.....	4,438	170,368
* Tessengerlo Group SA.....	1,966	76,582
Van de Velde NV.....	716	26,541
VGP NV.....	690	195,522
Viohalco SA.....	9,200	48,154
TOTAL BELGIUM.....		<u>5,096,703</u>
CANADA — (10.3%)		
* 5N Plus, Inc.....	10,900	19,637
Absolute Software Corp.....	2,301	18,554
# Acadian Timber Corp.....	1,400	20,926
* Aclara Resources, Inc.....	5,211	5,124
* AcuityAds Holdings, Inc.....	3,643	10,432
* Advantage Energy Ltd.....	29,081	157,399
Aecon Group, Inc.....	8,691	118,692
* Africa Oil Corp.....	54,929	89,881
# AG Growth International, Inc.....	2,667	71,230
AGF Management Ltd., Class B.....	10,933	63,646
* Aimia, Inc.....	12,133	53,929
AirBoss of America Corp.....	2,200	69,229
Alamos Gold, Inc., Class A.....	50,423	343,913
# Alaris Equity Partners Income.....	5,125	71,887
#* Alcanna, Inc.....	5,866	29,580
* Aleafia Health, Inc.....	9,500	785
#* Alexco Resource Corp.....	7,261	10,682
Algoma Central Corp.....	1,600	21,700
* Almaden Minerals Ltd., Class B.....	14,000	4,240
AltaGas Ltd.....	2,245	46,113
# Altius Minerals Corp.....	5,800	80,488
# Altus Group Ltd.....	5,600	268,777
Amerigo Resources Ltd.....	14,600	18,147
Andlauer Healthcare Group, Inc.....	1,942	73,088
Andrew Peller Ltd., Class A.....	4,300	27,062
ARC Resources Ltd.....	3,536	41,421
#* Argonaut Gold, Inc.....	45,552	81,705
* Aritzia, Inc.....	10,804	501,209
* Ascot Resources Ltd.....	28,504	22,648
Atco Ltd., Class I.....	6,935	233,613
* Athabasca Oil Corp.....	58,945	55,646
* ATS Automation Tooling Systems, Inc.....	9,914	404,780
Aura Minerals, Inc.....	2,400	21,259
#* Aurora Cannabis, Inc.....	6,509	27,077
* AutoCanada, Inc.....	2,934	87,179
B2Gold Corp.....	98,315	355,417
# Badger Infrastructure Solutions Ltd.....	4,409	106,795
Birchcliff Energy Ltd.....	39,513	194,899
Bird Construction, Inc.....	5,738	43,425
Black Diamond Group Ltd.....	2,510	9,063
BMTC Group, Inc.....	850	9,990
* Bombardier, Inc., Class A.....	13,200	17,965
#* Bombardier, Inc., Class B.....	234,623	311,932
Boralex, Inc., Class A.....	10,176	264,577
Boyd Group Services, Inc.....	212	32,055
Bridgemarq Real Estate Services.....	700	9,345
# Brookfield Infrastructure Corp., Class A.....	6,070	402,597
* Calfrac Well Services Ltd.....	3,300	14,097

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
	1,200	\$ 53,951
#	14,896	177,887
#	18,050	47,569
#*,*	6,463	198,424
#	12,118	368,264
*	10,200	231,740
*	3,143	14,811
	14,849	461,188
*	44,912	191,145
*	16,531	68,536
	12,329	123,372
*	18,318	228,119
	29,868	241,081
	31,177	59,845
*	9,735	10,033
	43,400	116,084
	23,097	428,634
	2,000	164,166
	800	51,569
	3,243	473,407
#	12,144	45,666
*	20,335	56,311
	900	12,036
	27,296	108,012
	71,543	460,799
*	4,927	14,341
#*	16,661	61,479
*	86,723	105,065
	10,783	70,071
#*	7,700	12,660
#	6,652	43,644
#*	3,700	72,827
	4,025	126,752
	23,817	139,962
#	39,452	165,735
	204	147,136
*	24,534	214,814
#	45,105	459,513
#*	16,100	58,389
	12,236	69,307
*	5,331	32,961
#	31,165	360,853
	4,590	161,696
*	23,650	41,490
#*,*	26,317	151,201
	3,086	171,300
*	8,889	110,697
	3,302	33,614
	2,343	78,152
	4,600	35,572
#	11,410	65,167
#	8,500	67,136
	19,313	538,452
#	2,800	31,697
#	22,510	228,647
#*	27,500	6,058
	2,280	78,580
*	56,500	34,225
*	200	299

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
#,*	Fortuna Silver Mines, Inc.....	37,493 \$127,576
#*	Freegold Ventures Ltd.....	22,000 10,038
#	Freehold Royalties Ltd.....	15,695 162,364
*	Frontera Energy Corp.....	6,420 53,637
#*	Galiano Gold, Inc.....	12,801 8,661
*	Gamehost, Inc.....	2,000 12,194
*	GDI Integrated Facility Services, Inc.....	1,500 65,492
#	Gibson Energy, Inc.....	17,831 343,112
	goeasy Ltd.....	1,136 131,710
*	GoGold Resources, Inc.....	21,500 45,667
*	Golden Star Resources Ltd.....	9,815 38,298
#*	GoldMoney, Inc.....	6,800 10,111
#*	Goodfood Market Corp.....	2,400 6,117
*	Gran Tierra Energy, Inc.....	52,923 47,879
	Guardian Capital Group Ltd., Class A.....	2,850 84,077
	Hardwoods Distribution, Inc.....	1,904 65,501
*	Headwater Exploration, Inc.....	25,200 140,754
*	Heroux-Devtek, Inc.....	4,097 54,792
	High Liner Foods, Inc.....	2,300 25,512
#	HLS Therapeutics, Inc.....	2,903 33,731
#*	Home Capital Group, Inc.....	7,497 212,439
#	Hudbay Minerals, Inc.....	32,692 234,809
#*	i-80 Gold Corp.....	12,689 26,553
#*,*	IAMGOLD Corp.....	62,316 151,857
*	IBI Group, Inc.....	2,900 30,183
*	Imperial Metals Corp.....	9,700 24,037
	Information Services Corp.....	2,000 38,013
#	Innergex Renewable Energy, Inc.....	14,110 207,018
#	Interfor Corp.....	8,400 250,318
	Intertape Polymer Group, Inc.....	7,544 152,227
#*	Invesque, Inc.....	4,300 7,181
Ω	Jamieson Wellness, Inc.....	4,613 128,684
*	Karora Resources, Inc.....	15,448 48,368
	K-Bro Linen, Inc.....	1,500 40,133
#*	Kelt Exploration Ltd.....	15,188 66,193
#	Keyera Corp.....	12,003 282,429
*	Kinaxis, Inc.....	2,617 339,449
	Kingsway Financial Services, Inc.....	600 3,120
*	Knight Therapeutics, Inc.....	14,616 63,815
#	KP Tissue, Inc.....	700 5,821
#	Labrador Iron Ore Royalty Corp.....	7,700 237,151
*	Largo, Inc.....	1,753 14,647
	Lassonde Industries, Inc., Class A.....	400 48,145
#	Laurentian Bank of Canada.....	6,500 226,220
	Leon's Furniture Ltd.....	4,500 88,857
	LifeWorks, Inc.....	8,101 175,448
	Linamar Corp.....	6,205 343,895
	Logistec Corp., Class B.....	300 10,774
#*	Lucara Diamond Corp.....	52,607 23,590
*	Lundin Gold, Inc.....	6,091 44,084
	Magellan Aerospace Corp.....	2,400 18,937
*	Mainstreet Equity Corp.....	600 59,946
*	Major Drilling Group International, Inc.....	10,973 71,907
*	Mandalay Resources Corp.....	5,300 10,007
#	Maple Leaf Foods, Inc.....	9,496 230,985
*	Marimaca Copper Corp.....	4,300 11,907
#	Martinrea International, Inc.....	11,210 92,421
	Maverix Metals, Inc.....	3,200 13,644
#*	MDF Commerce, Inc.....	2,102 7,623

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CANADA — (Continued)			
#	Medical Facilities Corp.....	5,100	\$ 40,843
*	MEG Energy Corp.....	37,193	442,986
	Melcor Developments Ltd.....	1,000	11,501
	Methanex Corp.....	6,133	279,051
	Morguard Corp.....	600	61,933
	MTY Food Group, Inc.....	2,800	125,203
#	Mullen Group Ltd.....	14,988	138,425
*	New Gold, Inc.....	90,970	143,846
#	NFI Group, Inc.....	8,237	123,767
	North American Construction Group Ltd.....	3,900	55,962
	North West Co., Inc.....	6,181	170,432
*	NuVista Energy Ltd.....	29,960	211,887
*	OceanaGold Corp.....	97,656	150,577
*	Opsens, Inc.....	6,200	9,511
*	Organigram Holdings, Inc.....	22,800	33,972
	Osisko Gold Royalties Ltd.....	12,700	140,269
#*	Osisko Mining, Inc.....	37,096	128,113
	Paramount Resources Ltd., Class A.....	9,692	190,546
	Parex Resources, Inc.....	17,840	379,494
	Park Lawn Corp.....	4,354	132,625
#	Parkland Corp.....	17,436	463,625
	Pason Systems, Inc.....	11,152	110,630
	Peyto Exploration & Development Corp.....	22,159	173,625
	PHX Energy Services Corp.....	1,100	4,457
*	Pine Cliff Energy Ltd.....	23,500	13,681
#	Pizza Pizza Royalty Corp.....	6,500	60,032
	Point.com, Inc.....	1,461	22,806
	Polaris Infrastructure, Inc.....	2,100	26,383
	Pollard Banknote Ltd.....	1,300	37,564
#*	PolyMet Mining Corp.....	1,089	2,734
	PrairieSky Royalty Ltd.....	22,200	285,719
*	Precision Drilling Corp.....	1,930	83,880
#	Premium Brands Holdings Corp.....	4,330	408,696
*	Pretium Resources, Inc.....	18,800	255,260
	Primo Water Corp.....	18,495	308,602
	Pulse Seismic, Inc.....	6,700	10,489
	Quarterhill, Inc.....	10,900	21,952
#*	Real Matters, Inc.....	9,299	43,015
*	Recipe Unlimited Corp.....	2,200	29,682
#*	RF Capital Group, Inc.....	1,552	2,210
	Richelieu Hardware Ltd.....	6,969	274,012
#	Rogers Sugar, Inc.....	12,650	59,610
	Russel Metals, Inc.....	8,500	212,107
*	Sabina Gold & Silver Corp.....	36,019	38,253
#	Sandstorm Gold Ltd.....	23,400	140,457
#	Savaria Corp.....	6,382	93,083
*	Seabridge Gold, Inc.....	8,687	139,397
	Secure Energy Services, Inc.....	34,824	165,470
*	ShawCor Ltd.....	7,942	36,925
#	Sienna Senior Living, Inc.....	8,177	95,076
	Sierra Metals, Inc.....	5,800	7,437
#*	Sierra Wireless, Inc.....	5,200	76,457
#,*	SilverCrest Metals, Inc.....	5,542	41,830
#Ω	Sleep Country Canada Holdings, Inc.....	4,501	126,941
	SNC-Lavalin Group, Inc.....	16,789	370,213
*Ω	Spin Master Corp.....	3,700	127,200
	Sprott, Inc.....	2,898	101,792
	SSR Mining, Inc.....	25,081	412,991
	Stantec, Inc.....	6,713	356,101

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
# Stelco Holdings, Inc.....	2,600	\$ 75,250
Stella-Jones, Inc.....	6,265	196,405
#* SunOpta, Inc.....	10,884	57,025
# Superior Plus Corp.....	22,114	224,767
* Surge Energy, Inc.....	4,741	23,459
Tamarack Valley Energy Ltd.....	41,672	161,620
#* Taseko Mines Ltd.....	35,100	67,099
TECSYS, Inc.....	300	10,089
* TeraGo, Inc.....	400	1,945
TerraVest Industries, Inc.....	800	15,369
Tidewater Midstream & Infrastructure Ltd.....	35,300	36,101
Timbercreek Financial Corp.....	10,445	78,308
* Torex Gold Resources, Inc.....	13,010	127,526
* Total Energy Services, Inc.....	6,761	36,272
#* Touchstone Exploration, Inc.....	7,300	9,131
TransAlta Corp.....	35,363	383,634
# TransAlta Renewables, Inc.....	15,283	208,839
Transcontinental, Inc., Class A.....	11,425	189,645
* TransGlobe Energy Corp.....	10,800	32,116
#* Treasury Metals, Inc.....	917	498
#* Trevali Mining Corp.....	4,900	4,703
* Trican Well Service Ltd.....	49,274	137,997
Tricon Residential, Inc.....	26,745	391,975
* Trisura Group Ltd.....	4,000	135,153
* Turquoise Hill Resources Ltd.....	11,251	196,937
#* Uni-Select, Inc.....	6,255	116,671
* Vermilion Energy, Inc.....	19,065	296,753
VersaBank.....	1,000	11,596
* Victoria Gold Corp.....	2,300	25,368
* Viemed Healthcare, Inc.....	3,800	17,638
* VIQ Solutions, Inc.....	1,300	2,608
Wajax Corp.....	3,913	70,863
Waterloo Brewing Ltd.....	2,100	9,285
#* Wesdome Gold Mines Ltd.....	17,079	146,854
# Western Forest Products, Inc.....	53,930	85,701
# Westshore Terminals Investment Corp.....	5,642	119,795
# Whitecap Resources, Inc.....	70,340	496,363
* WildBrain Ltd.....	12,570	29,864
# Winpak Ltd.....	3,800	112,701
Yamana Gold, Inc.....	108,929	449,554
# Yellow Pages Ltd.....	2,040	23,046
Zenith Capital Corp.....	1,300	328
TOTAL CANADA.....		31,864,222
CHINA — (0.1%)		
* CareRx Corp.....	3,200	13,191
CGN Mining Co. Ltd.....	330,000	34,882
* Goodbaby International Holdings Ltd.....	129,000	18,274
* Hanfeng Evergreen, Inc.....	2,400	0
Ω Hygeia Healthcare Holdings Co. Ltd.....	33,800	153,237
* Meilleure Health International Industry Group Ltd.....	54,000	3,147
Texhong Textile Group Ltd.....	35,000	45,247
TOTAL CHINA.....		267,978
DENMARK — (2.2%)		
* ALK-Abello AS.....	730	308,257
Alm Brand AS.....	119,982	227,473
#* Bang & Olufsen AS.....	14,001	48,917

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (Continued)		
	552	\$ 12,435
#*	9,970	293,450
*	204	10,438
	1,050	32,879
	1,884	195,332
	16,517	23,805
	3,259	74,180
*	3,765	183,793
*	2,806	109,452
	5,024	169,360
#	86	7,826
#	7,043	179,202
*	2,539	78,464
*	16,675	314,161
	1,140	43,360
*	6,487	382,099
	4,416	73,836
Ω	3,857	283,352
*	3,104	109,345
*	4,869	204,983
Ω	1,779	26,098
	1,083	16,104
*	1,650	109,848
	2,428	109,402
	3,260	429,145
	5,904	678,755
#*	1,054	26,458
Ω	9,210	198,542
	1,709	144,534
	4,710	439,161
	610	65,407
	803	44,464
	12,098	173,974
*	1,217	37,541
	8,856	312,595
	1,034	21,570
*	344	42,165
	5,230	299,121
#*	4,930	35,259
	255	70,063
#*	4,082	79,523
TOTAL DENMARK.....		<u>6,726,128</u>
FINLAND — (2.2%)		
	7,233	93,835
	379	15,233
	4,469	51,154
	3,521	39,975
	2,685	33,359
	2,491	31,510
*	944	27,715
#	4,078	22,611
	4,700	234,657
	9,013	62,346
	7,320	58,588
	2,833	23,043
Ω	1,937	70,378
#*	104,522	77,344
	3,261	81,134

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
	12,707	\$ 62,543
	378	9,938
	1,373	72,569
	1,550	2,811
	11,797	465,081
#	4,139	52,982
	13,667	200,893
	11,921	273,300
	7,254	291,789
	3,659	50,557
#*	1,174	926
	492	40,522
	21,964	236,784
	3,457	103,318
	12,166	170,989
	15,034	508,299
	1,985	107,711
*	946	9,116
	5,827	14,124
	16,336	40,166
	2,441	98,459
	11,302	459,570
*	42,896	277,919
	1,333	18,798
	1,180	53,251
*	1,722	199,899
	14,595	52,755
*	3,058	28,070
	2,620	136,787
Ω	4,222	33,300
	10,553	159,393
	1,067	9,392
	1,518	19,607
	2,896	32,902
	1,530	9,388
Ω	8,288	108,191
	10,159	302,297
	5,059	105,856
	6,371	141,366
	2,065	110,187
	16,232	619,970
#	1,520	11,791
	20,114	248,336
#	21,894	108,761
TOTAL FINLAND.....		<u>6,983,545</u>
FRANCE — (4.7%)		
	3,701	29,574
*	1,514	82,718
	1,182	29,291
	3,447	134,672
Ω	9,711	145,524
	1,905	53,604
	2,868	467,789
	1,354	57,904
	1,195	71,060
	1,111	21,799
	266	13,020
*	5,853	97,590

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
# Bigben Interactive.....	2,306	\$ 47,298
Boiron SA.....	776	35,282
Bonduelle SCA.....	2,134	50,196
Burelle SA.....	28	19,939
Caisse Regionale de Credit Agricole Mutuel du Languedoc SCCV.....	23	1,555
* Casino Guichard Perrachon SA.....	4,112	90,953
* Catana Group.....	3,304	29,802
CBo Territoria.....	2,250	9,296
* Cegecim SA.....	865	21,612
* CGG SA.....	82,253	68,470
Chargeurs SA.....	2,784	70,123
* Cie des Alpes.....	3,270	54,618
Cie Plastic Omnium SA.....	6,434	149,650
* Coface SA.....	14,551	192,509
#* DBV Technologies SA.....	1,409	4,394
Delta Plus Group.....	233	22,431
* Derichebourg SA.....	16,273	204,646
* Ekinops SAS.....	2,101	17,196
Electricite de Strasbourg SA.....	132	16,640
*Ω Elior Group SA.....	19,442	117,277
* Elis SA.....	25,559	466,903
* Eramet SA.....	1,279	132,568
* ESI Group.....	454	38,831
#* Etablissements Maurel et Prom SA.....	8,900	26,455
Eurazeo SE.....	4,356	346,121
Eutelsat Communications SA.....	22,026	273,118
* Exel Industries, Class A.....	184	15,807
Faurecia SE.....	14,955	649,030
Fnac Darty SA.....	2,696	160,206
* Gaumont SA.....	20	2,311
Gaztransport Et Technigaz SA.....	2,581	236,786
* GL Events.....	1,343	26,340
Groupe Crit.....	446	32,549
Guerbet.....	934	34,879
Guillemot Corp.....	785	14,177
* Haulotte Group SA.....	1,014	5,897
HEXAOM.....	440	19,006
* ID Logistics Group.....	316	114,737
Imerys SA.....	3,467	159,327
Infotel SA.....	414	24,660
Interparfums SA.....	1,476	112,150
Ipsen SA.....	192	18,682
IPSOS.....	6,081	277,860
Jacquet Metals SACA.....	2,005	49,361
* JCDecaux SA.....	7,005	191,756
Kaufman & Broad SA.....	2,328	92,404
Korian SA.....	9,135	200,267
* Lagardere SA.....	7,262	197,698
Laurent-Perrier.....	396	45,021
Lectra.....	4,350	186,761
Linedata Services.....	535	24,072
LISI.....	3,062	96,212
* LNA Sante SA.....	809	37,436
* Lumibird.....	1,029	23,468
Ω Maisons du Monde SA.....	4,270	97,494
Manitou BF SA.....	1,600	59,611
Manutan International.....	508	44,831
Mersen SA.....	2,606	108,686
Metropole Television SA.....	3,408	66,488

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	101	\$ 3,860
	3,620	327,119
	5,013	209,903
#*	2,438	6,292
	2,200	14,656
	1,798	78,940
	424	38,309
	5,381	109,963
#*††	1,750	681
	37,300	831,402
	62	60,799
	4,325	187,666
	9,908	320,750
	132	30,235
	669	48,314
	20,315	692,997
	536	38,381
	43,524	334,875
*Ω	4,479	36,842
	2,638	150,205
*	291	22,423
	181	20,553
	1,315	61,597
*	2,577	470,496
#*	12,070	19,644
	1,000	184,116
	1,921	337,737
	13,433	311,572
	521	60,792
	975	44,928
	1,041	39,542
*	6,539	20,505
*	13,371	204,596
	7,423	70,953
	904	98,527
	3,727	99,153
	172	28,619
	1,069	202,536
	487	9,058
	28,175	788,579
*	4,638	41,255
Ω	6,363	199,575
	442	64,907
	3,273	135,634
	4,347	28,296
	883	49,916
	475	191,089
	1,019	55,803
*Ω	8,082	78,841
TOTAL FRANCE		<u>14,601,829</u>
GERMANY — (6.0%)		
	5,343	142,214
	100	374
	5,977	27,843
	7,914	255,171
	276	56,988
Ω	520	6,148
	6,195	93,261

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	283	\$ 22,059
	979	51,590
	417	10,731
	652	121,534
	673	134,936
	4,389	457,523
	528	70,934
*	3,060	33,852
	1,916	80,690
Ω	2,753	194,354
	1,118	65,429
#	393	7,010
*	711	18,262
	4,751	165,437
#*	11,253	54,559
	4,695	284,973
*	24,503	109,043
	1,323	20,546
	738	90,690
*	30,192	260,717
	3,140	208,127
#*	3,765	50,141
	3,994	55,011
*	1,206	85,731
	1,831	148,070
	2,206	91,546
	5,432	102,066
#*	12,324	95,829
Ω	19,634	242,282
*	17,704	121,301
	6,522	112,192
	579	23,537
	432	23,857
	6,410	283,677
	1,864	162,490
*	1,225	15,019
	777	48,322
*	4,625	55,026
	12,560	197,863
	790	55,881
*	900	36,418
	270	9,812
	2,791	178,001
	520	27,219
#*	3,980	77,016
*	4,213	287,776
	17,797	484,711
	3,555	119,306
	16,224	766,505
#	4,303	386,154
*	1,167	31,661
	1,914	94,863
#*	859	3,925
	14,284	315,244
#	1,533	48,422
*	1,853	15,450
	3,321	71,343
	351	21,083
*	33,592	105,397

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	1,607	\$ 21,896
	1,315	70,482
	1,453	222,598
	7,546	478,028
*	383	169,251
	2,484	95,314
Ω	5,460	97,158
	1,595	36,127
	6,368	233,059
Ω	1,613	81,012
*	25,907	494,604
*	8,520	96,227
*	2,008	62,612
	2,106	10,963
	1,902	188,887
	31	15,894
	1,297	100,784
	10,783	656,525
	1,317	44,397
#*	4,291	46,568
#*	726	37,991
*	1,273	3,267
	14,053	143,450
	9,747	90,909
*	1,084	188,459
	300	66,169
	1,924	136,392
#*	13,872	222,607
	3,927	142,619
	819	33,664
	5,848	127,132
	675	132,923
#	10,341	98,242
	26,208	409,918
	1,437	63,295
*	2,550	89,238
*	17,852	34,681
	5,517	576,801
	234	13,246
#	6,182	113,537
*	7,645	96,403
*	6,237	213,383
Ω	8,026	479,509
	157	55,902
*	548	9,630
*	6,333	44,206
#	2,238	292,248
*	1,565	254,417
#	1,707	60,800
#*	344	14,075
	5,783	222,677
	2,763	186,065
	850	115,057
	3,291	246,417
	9,874	138,244
*	2,434	52,491
	1,107	40,705
	18,424	486,547
	5,172	87,562

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	1,129	\$ 33,522
*	38,022	391,310
	627	23,177
	2,032	79,688
	574	15,603
#*	307	7,406
#	1,521	165,728
	4,297	273,895
	1,221	58,864
	1,258	183,593
	3,888	97,673
	1,291	72,618
*	1,156	27,754
	3,664	77,341
	1,834	78,332
TOTAL GERMANY.....		<u>18,724,910</u>
HONG KONG — (2.3%)		
*	202,400	4,984
	12,000	7,824
*	248,000	19,110
	206,000	75,869
	46,000	10,448
	9,853	1,334
*	412,000	24,374
	54,874	24,367
	98,940	10,910
	30,700	307,152
	28,000	44,531
	45,000	76,802
Ω	14,400	121,063
	44,000	7,238
	82,009	93,469
	114,000	21,006
††	248,000	8,947
	42,000	71,313
*	151,000	126,139
*	183,340	8,939
	30,000	9,419
	4,000	4,797
*	14,500	650
*	652,000	12,112
	2,400	29,126
#*	180,000	19,447
*	1,321,250	7,002
	130,000	3,179
	61,500	20,964
	49,000	64,919
	100,000	11,394
	196,000	71,364
#	46,500	17,273
#	52,000	35,743
	50,000	4,822
*	16,000	18,228
Ω	51,000	15,011
	859,543	23,125
	52,928	50,181
	17,806	57,733
	14,500	7,830

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	10,000	\$ 12,738
	20,000	12,127
	27,000	31,049
	38,000	8,742
*	270,000	2,577
	40,000	4,068
	140,333	16,371
*	144,000	12,587
*	385,875	36,234
	8,000	8,122
	10,500	20,998
	175,392	63,503
	334,000	128,635
*Ω	57,000	10,035
#*Ω	7,400	9,942
*Ω	90,000	43,465
	14,000	10,477
*	186,000	9,900
	160,000	33,380
	72,000	7,486
*	96,000	12,789
	27,762	77,994
*	42,950	14,644
	322,400	43,679
	292,191	66,889
	82,000	182,493
	27,198	4,465
	13,500	11,670
	85,500	107,377
	100,386	40,323
	23,000	23,045
	67,000	62,087
*	69,883	67,444
	90,000	6,613
Ω	30,500	13,319
*	480,000	10,055
	210,000	3,694
#*	13,500	12,860
	162,000	26,459
	64,000	196,455
	95,000	59,442
Ω	88,000	21,777
	41,000	14,012
*	614,000	21,106
	1,760	243
	56,000	4,970
	40,620	69,090
	109,000	42,675
	136,000	26,972
	61,000	152,512
	63,000	177,966
*	36,000	1,966
	41,000	55,120
*	45,912	23,991
*	13,600	6,561
*	133,200	3,828
	180,000	6,922
*	136,500	14,761
*††	24,000	514

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
* Lifestyle International Holdings Ltd.....	55,000	\$ 30,001
Lippo China Resources Ltd.....	586,000	9,443
Liu Chong Hing Investment Ltd.....	30,000	30,255
L'Occitane International SA.....	32,250	127,184
Luk Fook Holdings International Ltd.....	38,000	100,159
Lung Kee Bermuda Holdings.....	26,000	12,946
* Magnificent Hotel Investment Ltd.....	336,000	5,434
Man Wah Holdings Ltd.....	17,200	26,591
* Mason Group Holdings Ltd.....	2,829,598	7,514
MECOM Power & Construction Ltd.....	71,000	32,047
* Melco International Development Ltd.....	85,000	99,248
Miramar Hotel & Investment.....	21,000	35,443
Modern Dental Group Ltd.....	43,000	25,821
* Mongolian Mining Corp.....	48,000	9,039
NagaCorp Ltd.....	128,000	101,922
#* NewOcean Energy Holdings Ltd.....	110,000	831
Nissin Foods Co. Ltd.....	28,000	20,555
NWS Holdings Ltd.....	152,000	151,500
Oriental Watch Holdings.....	39,606	22,190
* Oshidori International Holdings Ltd.....	700,200	46,962
†† Pacific Andes International Holdings Ltd.....	126,000	443
Pacific Basin Shipping Ltd.....	565,000	241,173
Pacific Textiles Holdings Ltd.....	114,000	57,926
* Paliburg Holdings Ltd.....	26,000	7,284
PC Partner Group Ltd.....	34,000	51,420
PCCW Ltd.....	419,286	220,803
Pentamaster International Ltd.....	94,000	13,343
Perfect Medical Health Management Ltd.....	60,000	37,612
Pico Far East Holdings Ltd.....	96,000	15,933
Plover Bay Technologies Ltd.....	40,000	19,027
Public Financial Holdings Ltd.....	70,000	22,606
*Ω Razer, Inc.....	375,000	110,461
* Regal Hotels International Holdings Ltd.....	29,000	12,011
Ω Regina Miracle International Holdings Ltd.....	43,000	34,157
* Renco Holdings Group Ltd.....	82,000	1,126
* Sa Sa International Holdings Ltd.....	176,000	33,779
*Ω Samsonite International SA.....	7,200	15,048
SEA Holdings Ltd.....	40,046	26,657
* Shangri-La Asia Ltd.....	128,000	100,121
Shenwan Hongyuan HK Ltd.....	25,000	2,954
* Shun Ho Property Investments Ltd.....	5,544	949
* Shun Tak Holdings Ltd.....	190,000	50,368
Sing Tao News Corp. Ltd.....	14,000	920
Singamas Container Holdings Ltd.....	88,000	13,081
* SJM Holdings Ltd.....	194,000	124,854
SmarTone Telecommunications Holdings Ltd.....	43,000	23,986
# Solomon Systech International Ltd.....	200,000	19,901
Soundwill Holdings Ltd.....	4,000	3,819
* Space Group Holdings Ltd.....	22,500	15,495
Stella International Holdings Ltd.....	55,000	61,202
* Summit Ascent Holdings Ltd.....	92,000	1,289
Sun Hung Kai & Co. Ltd.....	74,464	39,953
SUNeVision Holdings Ltd.....	80,000	70,309
TAI Cheung Holdings Ltd.....	37,000	23,204
* Television Broadcasts Ltd.....	43,600	27,044
Texwinca Holdings Ltd.....	112,000	21,794
* TOM Group Ltd.....	58,000	6,714
* Town Health International Medical Group Ltd.....	330,000	15,928
Tradelink Electronic Commerce Ltd.....	58,000	8,705

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (Continued)		
	28,465	\$ 47,568
*	84,000	10,911
	147,000	83,604
††	516,000	2,071
	88,000	0
††	40,000	1,116
††	302,000	515
	148,000	12,187
	150,000	73,977
	74,000	144,494
*	109,000	74,687
Ω	25,119	3,860
	79,600	78,853
	16,700	132,077
	52,000	25,529
	260,000	2,640
*	116,000	10,650
	14,000	32,023
	56,000	31,401
*	85,500	144,370
#*	54,000	11,900
#	48,000	27,169
*	192,000	11,154
TOTAL HONG KONG		<u>7,132,596</u>
IRELAND — (0.5%)		
*	28,312	74,780
*	116,691	786,483
	63,289	88,594
*	14,402	68,697
*	1,004	1,012
*	4,062	47,282
	20,395	280,128
*Ω	76,422	104,902
*	16,543	81,543
	255	1,542
*	10,745	20,328
TOTAL IRELAND		<u>1,555,291</u>
ISLE OF MAN — (0.0%)		
	249	10,208
ISRAEL — (2.1%)		
	8,764	21,154
	210	14,380
	2,347	150,191
	738	52,113
*	3,228	29,674
*	854	52,564
	1,518	24,005
	5,658	158,511
	628	12,618
	4,876	144,427
	17,282	44,245
	824	6,942
*	21,056	129,776
*	859	18,640
*	55,677	7,027

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
Blue Square Real Estate Ltd.....	808	\$ 73,193
* Brack Capital Properties NV.....	328	54,497
* Brainsway Ltd.....	1,000	7,750
* Camtek Ltd.....	936	33,607
Carasso Motors Ltd.....	2,736	18,679
* Cellcom Israel Ltd.....	11,234	65,926
* Clal Insurance Enterprises Holdings Ltd.....	5,693	133,716
Danel Adir Yeoshua Ltd.....	595	141,932
Delek Automotive Systems Ltd.....	6,324	96,962
* Delek Group Ltd.....	1,144	129,194
Delta Galil Industries Ltd.....	1,324	82,818
Dor Alon Energy in Israel 1988 Ltd.....	633	19,395
Duniec Brothers Ltd.....	382	27,964
Electra Consumer Products 1970 Ltd.....	1,818	114,468
Electra Ltd.....	177	129,045
Electra Real Estate Ltd.....	2,747	60,155
* Elron Ventures Ltd.....	1,931	6,713
Energix-Renewable Energies Ltd.....	22,393	89,358
* Enlight Renewable Energy Ltd.....	98,767	222,893
* Equital Ltd.....	2,435	107,123
* Evogene Ltd.....	5,200	7,228
* Fattal Holdings 1998 Ltd.....	427	51,418
FMS Enterprises Migun Ltd.....	605	18,433
Formula Systems 1985 Ltd.....	1,241	139,652
Fox Wizel Ltd.....	1,280	248,702
Gav-Yam Lands Corp. Ltd.....	12,319	156,691
Gilat Satellite Networks Ltd.....	4,321	33,411
Hadera Paper Ltd.....	473	33,084
Hamat Group Ltd.....	1,543	14,429
Harel Insurance Investments & Financial Services Ltd.....	14,091	163,745
Hilan Ltd.....	1,842	118,722
IDI Insurance Co. Ltd.....	960	35,071
IES Holdings Ltd.....	375	39,753
Ilex Medical Ltd.....	584	31,300
Inrom Construction Industries Ltd.....	12,208	60,359
Isracard Ltd.....	18,363	101,771
Israel Canada T.R Ltd.....	14,745	91,720
Israel Land Development - Urban Renewal Ltd.....	2,893	48,667
Isras Investment Co. Ltd.....	192	49,875
* Issta Lines Ltd.....	883	29,042
* Kamada Ltd.....	3,545	21,553
Kardan Real Estate Enterprise & Development Ltd.....	6,298	12,354
Kenon Holdings Ltd.....	2,532	142,346
Kerur Holdings Ltd.....	747	21,142
Kliil Industries Ltd.....	43	4,127
Levinstein Properties Ltd.....	555	23,883
M Yochananof & Sons Ltd.....	507	38,361
Magic Software Enterprises Ltd.....	2,800	53,419
Malam - Team Ltd.....	1,290	43,460
Matrix IT Ltd.....	3,427	95,801
Maytronics Ltd.....	2,376	50,918
Mediterranean Towers Ltd.....	10,111	31,196
Mega Or Holdings Ltd.....	2,038	92,765
* Mehadrin Ltd.....	58	3,385
Meitav Dash Investments Ltd.....	2,665	13,747
Menora Mivtachim Holdings Ltd.....	3,551	87,284
Migdal Insurance & Financial Holdings Ltd.....	44,849	79,430
Mivtach Shamir Holdings Ltd.....	1,009	34,895
* Naphtha Israel Petroleum Corp. Ltd.....	5,642	45,136

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
	3,445	\$ 32,858
*	306	12,304
	211	12,457
	34,768	34,575
*	234,153	77,396
	5,350	93,559
*	10,190	119,711
	847	13,141
*	18,545	165,225
*	1,072	152,459
*	4,792	94,819
	468	35,039
	540	24,522
*	1,206	38,544
	1,016	81,538
	2,775	5,783
	278	31,871
	872	36,576
	10,243	96,343
*	4,648	115,197
	257	38,395
Ω	7,885	18,682
#	5,406	34,951
	571	29,449
*	3,551	8,628
	7,339	25,206
	648	14,090
	1,736	17,024
	721	75,285
TOTAL ISRAEL		<u>6,385,557</u>
ITALY — (3.2%)		
	192,659	365,972
	7,126	144,020
*	7,022	19,813
Ω	36,934	186,807
*	3,880	32,497
*	28,311	65,199
	9,023	36,858
	1,784	21,252
	14,086	378,900
*	14	12
	7,463	300,576
	3,794	76,143
	20,724	201,456
	62,474	262,780
	12,870	3,054
#Ω	3,568	8,249
	187,440	584,355
	5,000	16,909
	9,147	25,959
	2,634	10,683
Ω	20,543	157,071
#*	570	14,789
	123,187	259,336
	16,816	223,570
*	4,021	233,512
	12,066	251,944
	12,430	26,756

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
ITALY — (Continued)			
Ω	Carel Industries SpA.....	3,554	\$ 85,566
	Cembre SpA.....	331	11,405
	Cementir Holding NV.....	6,965	61,408
*	CIR SpA-Compagnie Industriali.....	54,093	25,710
	Credito Emiliano SpA.....	13,446	92,748
	Danieli & C Officine Meccaniche SpA.....	3,088	55,315
#	Danieli & C Officine Meccaniche SpA.....	2,502	68,055
	De' Longhi SpA.....	7,541	259,874
	DeA Capital SpA.....	11,197	16,922
	Digital Bros SpA.....	371	11,794
Ω	doValue SpA.....	4,465	38,716
*	Elica SpA.....	3,365	12,907
	Emak SpA.....	17,016	38,001
*Ω	Enav SpA.....	26,102	119,927
	ERG SpA.....	6,211	181,113
	Esprinet SpA.....	5,827	79,886
#*	Eurotech SpA.....	5,018	28,251
	Fila SpA.....	1,845	18,948
#*	Fincantieri SpA.....	58,307	37,330
*	FNM SpA.....	21,790	14,478
*	Garofalo Health Care SpA.....	3,478	19,135
#*	Geox SpA.....	8,460	9,629
	Gruppo MutuiOnline SpA.....	3,477	165,498
	Hera SpA.....	98,468	409,371
*	Illimity Bank SpA.....	8,205	120,057
*	IMMSI SpA.....	26,564	12,657
*	Intek Group SpA.....	17,854	9,303
	Interpump Group SpA.....	967	59,716
	Iren SpA.....	76,573	230,363
	Italgas SpA.....	64,514	428,013
	Italmobiliare SpA.....	1,795	64,217
*	IVS Group SA.....	1,842	12,005
#*	Juventus Football Club SpA.....	111,036	47,464
	La Doria SpA.....	1,865	34,577
*	Leonardo SpA.....	49,463	357,260
	LU-VE SpA.....	589	14,811
#	Maire Tecnimont SpA.....	20,289	96,897
#*	Mariella Burani Fashion Group SpA.....	422	0
*	MFE-MediaForEurope NV, Class A.....	41,897	34,737
	MFE-MediaForEurope NV, Class B.....	41,897	53,462
	Openjobmetis SpA agenzia per il lavoro.....	845	11,309
	Orsero SpA.....	1,122	14,201
*Ω	OVS SpA.....	36,563	101,588
	Pharmanutra SpA.....	513	38,072
	Piaggio & C SpA.....	22,030	70,521
Ω	Piovan SpA.....	1,011	12,752
Ω	Pirelli & C SpA.....	42,465	300,238
*	Prima Industrie SpA.....	444	9,438
Ω	RAI Way SpA.....	10,541	59,895
	Reply SpA.....	2,503	420,631
	Rizzoli Corriere Della Sera Mediagroup SpA.....	22,611	22,046
	Sabaf SpA.....	1,277	35,490
#	SAES Getters SpA.....	384	10,616
	SAES Getters SpA.....	534	10,224
*	Safilo Group SpA.....	8,196	13,869
#*	Saipem SpA.....	76,461	116,956
	Salcef SpA.....	1,264	34,242
*	Salvatore Ferragamo SpA.....	5,748	123,173
#*	Saras SpA.....	73,078	45,834

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
Sesa SpA.....	768	\$ 138,906
SIT SpA.....	1,306	13,969
* Sogefi SpA.....	8,720	11,781
SOL SpA.....	4,358	93,220
Tamburi Investment Partners SpA.....	15,032	153,048
Ω Technogym SpA.....	15,528	132,523
Tinexta SpA.....	2,718	96,553
* Tod's SpA.....	1,430	77,072
TXT e-solutions SpA.....	923	9,217
#Ω Unieuro SpA.....	2,055	44,003
Unipol Gruppo SpA.....	55,252	310,833
UnipolSai Assicurazioni SpA.....	18,397	53,714
# Webuild SpA.....	21,276	44,567
Wiiit SpA.....	727	25,681
Zignago Vetro SpA.....	3,545	61,390
TOTAL ITALY.....		<u>10,063,570</u>
JAPAN — (21.4%)		
&Do Holdings Co. Ltd.....	600	4,394
77 Bank Ltd.....	7,300	96,612
A&D Co. Ltd.....	3,000	25,670
* Access Co. Ltd.....	5,300	26,601
Achilles Corp.....	1,800	19,392
# Adastria Co. Ltd.....	3,140	47,046
ADEKA Corp.....	10,400	225,648
Ad-sol Nissin Corp.....	1,200	16,509
Adtec Plasma Technology Co. Ltd.....	800	16,466
Advan Group Co. Ltd.....	3,100	25,950
Advance Create Co. Ltd.....	1,400	12,703
* Advanced Media, Inc.....	1,800	8,980
# Adventure, Inc.....	300	16,703
Adways, Inc.....	3,300	21,246
Aeon Delight Co. Ltd.....	2,600	70,370
Aeon Fantasy Co. Ltd.....	800	13,421
AEON Financial Service Co. Ltd.....	5,500	57,725
# Aeon Hokkaido Corp.....	2,900	27,026
Aeon Kyushu Co. Ltd.....	800	15,245
Aeria, Inc.....	2,100	6,652
AFC-HD AMS Life Science Co. Ltd.....	1,400	9,016
Agro-Kanesho Co. Ltd.....	900	9,738
Ahresty Corp.....	2,700	8,950
Ai Holdings Corp.....	3,800	58,892
Aica Kogyo Co. Ltd.....	4,600	126,734
Aichi Bank Ltd.....	1,200	50,374
Aichi Corp.....	5,600	39,681
Aichi Steel Corp.....	1,500	33,748
Aichi Tokei Denki Co. Ltd.....	900	14,370
Aida Engineering Ltd.....	6,800	62,212
Aiful Corp.....	38,800	116,538
Ain Holdings, Inc.....	2,600	133,642
Aiphone Co. Ltd.....	1,800	34,163
Airport Facilities Co. Ltd.....	3,500	16,641
Airtech Japan Ltd.....	1,000	9,548
Aisan Industry Co. Ltd.....	6,170	37,077
AIT Corp.....	1,200	15,293
Aizawa Securities Group Co. Ltd.....	5,200	41,225
Ajis Co. Ltd.....	800	18,226
Akatsuki Corp.....	3,500	10,772
Akatsuki, Inc.....	1,100	25,647

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
* Akebono Brake Industry Co. Ltd.....	14,000	\$ 20,861
Akita Bank Ltd.....	2,400	36,132
# Albis Co. Ltd.....	800	15,155
Alconix Corp.....	2,600	30,406
Alinco, Inc.....	2,200	18,265
#* Allied Architects, Inc.....	2,200	14,095
* Allied Telesis Holdings KK.....	18,800	14,471
Alpen Co. Ltd.....	2,000	34,785
Alpha Corp.....	500	4,714
Alps Alpine Co. Ltd.....	27,300	297,747
Alps Logistics Co. Ltd.....	2,000	17,370
Altech Corp.....	2,310	36,297
Amano Corp.....	5,700	114,339
Amiyaki Tei Co. Ltd.....	300	7,459
Amuse, Inc.....	1,600	28,208
Amvis Holdings, Inc.....	1,000	38,760
Anest Iwata Corp.....	4,200	28,390
Anicom Holdings, Inc.....	8,800	55,878
# Anritsu Corp.....	15,600	215,419
AOI Electronics Co. Ltd.....	500	9,647
AOKI Holdings, Inc.....	5,300	27,057
Aomori Bank Ltd.....	4,100	68,216
* Aoyama Trading Co. Ltd.....	5,900	34,862
Aoyama Zaisan Networks Co. Ltd.....	3,200	35,671
Aozora Bank Ltd.....	3,200	71,945
Apaman Co. Ltd.....	1,800	7,327
Arakawa Chemical Industries Ltd.....	2,600	26,212
Arata Corp.....	1,800	62,878
# Arcland Service Holdings Co. Ltd.....	2,000	37,960
Arcs Co. Ltd.....	5,300	99,626
# Ardepro Co. Ltd.....	16,700	7,165
Arealink Co. Ltd.....	1,000	12,667
Argo Graphics, Inc.....	2,400	65,532
Arisawa Manufacturing Co. Ltd.....	5,100	44,337
ARTERIA Networks Corp.....	2,800	33,176
Artiza Networks, Inc.....	900	8,544
Artnature, Inc.....	1,000	6,096
# ArtSpark Holdings, Inc.....	5,600	34,930
* Aruhi Corp.....	4,300	43,133
As One Corp.....	2,300	113,958
# Asahi Co. Ltd.....	1,600	19,550
Asahi Diamond Industrial Co. Ltd.....	9,000	47,714
Asahi Holdings, Inc.....	7,400	143,377
Asahi Kogyosha Co. Ltd.....	600	14,915
# Asahi Net, Inc.....	1,700	8,915
Asahi Printing Co. Ltd.....	1,100	8,000
Asahi Yukizai Corp.....	2,300	35,756
Asante, Inc.....	1,200	17,096
Asanuma Corp.....	800	37,830
# Ascentech KK.....	700	4,319
Asia Pile Holdings Corp.....	4,100	15,775
ASKA Pharmaceutical Holdings Co. Ltd.....	3,300	28,302
ASKUL Corp.....	3,800	46,378
Asteria Corp.....	1,600	12,360
Asti Corp.....	400	6,093
* Atrae, Inc.....	1,800	30,947
* Atsugi Co. Ltd.....	4,000	18,888
Aucnet, Inc.....	900	11,903
Autobacs Seven Co. Ltd.....	8,900	107,925

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Aval Data Corp.....	1,100	\$ 24,439
Avant Corp.....	2,800	24,833
Avantia Co. Ltd.....	1,300	9,376
Avex, Inc.....	4,000	44,837
Awa Bank Ltd.....	5,300	104,350
Axial Retailing, Inc.....	2,200	62,614
Bando Chemical Industries Ltd.....	5,100	38,776
Bank of Iwate Ltd.....	2,000	33,100
Bank of Nagoya Ltd.....	1,900	49,329
Bank of Saga Ltd.....	2,500	33,021
Bank of the Ryukyus Ltd.....	3,600	25,094
# Bank of Toyama Ltd.....	600	10,246
Baroque Japan Ltd.....	1,700	13,289
Base Co. Ltd.....	300	10,719
# Beauty Garage, Inc.....	400	9,969
Beenos, Inc.....	1,000	15,864
Belc Co. Ltd.....	1,400	65,737
Bell System24 Holdings, Inc.....	3,100	38,284
Belluna Co. Ltd.....	6,900	43,662
Benesse Holdings, Inc.....	7,000	136,515
BeNext-Yumeshin Group Co.....	1,150	15,688
#* Bengo4.com, Inc.....	900	37,846
# Bic Camera, Inc.....	11,200	97,829
BML, Inc.....	2,400	72,944
Bookoff Group Holdings Ltd.....	1,000	8,921
Bourbon Corp.....	1,100	21,718
BP Castrol KK.....	1,300	14,775
# Br Holdings Corp.....	4,900	15,455
* BrainPad, Inc.....	1,500	14,644
Broadleaf Co. Ltd.....	12,200	37,238
# Broccoli Co. Ltd.....	1,000	9,821
Bull-Dog Sauce Co. Ltd.....	400	6,835
Bunka Shutter Co. Ltd.....	6,984	63,875
Business Brain Showa-Ota, Inc.....	1,000	17,128
BuySell Technologies Co. Ltd.....	500	10,996
C Uyemura & Co. Ltd.....	1,600	79,035
CAC Holdings Corp.....	1,700	19,565
# Can Do Co. Ltd.....	80	1,372
Canon Electronics, Inc.....	2,600	36,770
Careerlink Co. Ltd.....	600	8,522
Carenet, Inc.....	2,000	13,861
Carlit Holdings Co. Ltd.....	2,600	15,354
Carta Holdings, Inc.....	1,100	18,346
Cawachi Ltd.....	2,700	54,302
#* CellSource Co. Ltd.....	600	20,191
Central Automotive Products Ltd.....	1,600	34,924
Central Glass Co. Ltd.....	3,400	63,081
Central Security Patrols Co. Ltd.....	1,400	28,057
Central Sports Co. Ltd.....	900	19,083
# Ceres, Inc.....	600	9,874
Charm Care Corp. KK.....	1,800	18,019
Chiba Kogyo Bank Ltd.....	7,400	17,701
Chilled & Frozen Logistics Holdings Co. Ltd.....	1,800	21,580
# Chino Corp.....	900	12,902
Chiyoda Co. Ltd.....	4,400	29,417
* Chiyoda Corp.....	22,200	65,533
Chiyoda Integre Co. Ltd.....	1,900	30,387
Chofu Seisakusho Co. Ltd.....	2,300	39,428
Chori Co. Ltd.....	1,400	21,587

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,200	\$ 28,438
	3,900	72,037
	1,400	11,951
	700	9,842
	17,400	141,894
	6,600	52,955
	1,800	26,197
	2,000	13,111
#	1,000	8,533
	6,400	30,709
	38,800	166,080
	5,600	103,378
	500	5,076
	3,800	17,677
	1,500	19,413
*	6,400	31,684
	8,600	47,355
	5,200	75,135
	3,600	33,655
	1,900	13,210
	2,300	56,118
	2,400	28,970
*	6,200	13,296
	800	10,629
	2,600	20,092
	2,500	17,871
	7,400	148,768
	1,610	22,029
#	800	11,788
	3,800	24,357
	2,700	72,871
	19,600	218,781
	1,700	26,571
	1,800	27,948
*	600	4,302
	1,400	29,234
	3,200	21,638
#	1,200	9,715
	7,300	44,554
	1,300	9,839
	1,700	9,490
	3,400	42,177
	3,400	23,865
	5,700	109,488
	27,800	205,064
	1,500	29,512
	900	7,189
	5,500	30,094
	3,300	127,523
	2,400	11,220
	2,200	78,622
#	2,400	76,559
	900	10,916
	1,000	36,473
	1,100	17,011
	2,500	23,861
	1,400	25,820
	2,800	12,803
	5,000	68,602

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	900	\$ 9,473
# Daikoku Denki Co. Ltd.....	800	31,417
# Daikokutenbussan Co. Ltd.....	4,200	21,711
Daikyonishikawa Corp.....	1,600	31,616
Dainichiseika Color & Chemicals Manufacturing Co. Ltd.....	4,476	179,311
Daiseki Co. Ltd.....	4,500	104,343
# Daishi Hokuetsu Financial Group, Inc.....	3,200	35,290
# Daishinku Corp.....	500	5,672
Daisue Construction Co. Ltd.....	1,000	6,461
Daito Bank Ltd.....	1,450	35,171
Daito Pharmaceutical Co. Ltd.....	1,600	27,750
Daitron Co. Ltd.....	4,300	42,341
Daiwa Industries Ltd.....	10,500	150,124
Daiwabo Holdings Co. Ltd.....	14,700	139,518
DCM Holdings Co. Ltd.....	5,600	25,627
Dear Life Co. Ltd.....	9,400	146,171
# DeNA Co. Ltd.....	600	13,590
Densan System Holdings Co. Ltd.....	2,000	29,426
Denyo Co. Ltd.....	5,900	162,236
Dexerials Corp.....	600	5,504
Diamond Electric Holdings Co. Ltd.....	5,600	143,670
DIC Corp.....	1,300	76,593
Digital Arts, Inc.....	3,800	134,435
Digital Garage, Inc.....	1,200	18,079
Digital Hearts Holdings Co. Ltd.....	1,900	21,445
* Digital Holdings, Inc.....	800	8,262
# Digital Information Technologies Corp.....	2,900	91,812
Dip Corp.....	1,800	22,178
Direct Marketing MiX, Inc.....	1,600	32,468
DKK Co. Ltd.....	1,200	30,888
DKS Co. Ltd.....	12,400	196,761
DMG Mori Co. Ltd.....	2,900	38,403
Doshisha Co. Ltd.....	600	12,685
Double Standard, Inc.....	4,112	57,277
Doutor Nichires Holdings Co. Ltd.....	3,900	169,080
Dowa Holdings Co. Ltd.....	3,800	81,089
DTS Corp.....	4,100	98,530
Duskin Co. Ltd.....	1,400	57,842
# DyDo Group Holdings, Inc.....	4,100	39,310
Eagle Industry Co. Ltd.....	1,400	71,351
Earth Corp.....	1,200	24,068
EAT & Holdings Co. Ltd.....	800	19,643
Ebara Foods Industry, Inc.....	1,800	33,911
Ebara Jitsugyo Co. Ltd.....	3,100	13,779
Ebase Co. Ltd.....	800	14,212
# Eco's Co. Ltd.....	9,300	86,786
EDION Corp.....	300	1,992
* Edulab, Inc.....	2,280	10,544
EF-ON, Inc.....	4,200	69,105
eGuarantee, Inc.....	1,100	27,036
E-Guardian, Inc.....	4,800	38,769
Ehime Bank Ltd.....	3,000	7,951
Eidai Co. Ltd.....	4,100	61,459
Eiken Chemical Co. Ltd.....	2,000	68,789
Eizo Corp.....	1,200	12,158
EJ Holdings, Inc.....	3,700	32,545
Elan Corp.....	5,400	65,358
Elecom Co. Ltd.....	13,900	182,401
Electric Power Development Co. Ltd.....	2,800	25,440
Elematec Corp.....		

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,700	\$ 14,982
	2,600	14,073
	3,500	84,357
	1,000	25,364
	700	9,778
#	2,800	37,005
	4,600	30,666
	3,500	5,342
	1,000	14,884
	2,400	42,635
	4,200	61,652
	5,500	178,323
	1,000	15,397
	1,400	25,048
	6,200	20,457
	4,400	56,581
*	1,100	8,065
	3,920	24,106
	5,400	134,755
*	400	3,516
	1,100	10,291
	3,050	37,048
	3,000	12,796
	5,600	32,236
	1,700	13,972
	4,700	12,781
	900	9,249
	3,000	19,240
	3,100	26,675
#	1,700	13,522
	1,200	8,894
	3,400	21,901
	3,800	29,483
*	800	9,245
	2,000	15,261
	1,700	10,997
	1,600	7,558
	1,100	11,223
	1,930	27,103
	2,600	42,933
	7,000	161,581
	1,600	16,060
	5,200	29,255
	1,000	8,693
	2,300	82,549
	5,800	58,517
	8,300	17,864
	5,500	111,285
	2,000	17,319
	5,000	94,025
	2,800	117,306
	1,500	50,142
	2,800	47,155
	4,200	29,577
	4,200	17,568
*	29,700	160,593
	1,700	102,927
	2,500	88,864
*	600	12,138

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Fujitec Co. Ltd.....	4,700	\$111,787
Fujiya Co. Ltd.....	1,700	33,656
FuKoKu Co. Ltd.....	1,200	10,628
Fukuda Corp.....	1,000	37,528
Fukuda Denshi Co. Ltd.....	1,200	86,704
Fukui Bank Ltd.....	2,700	33,504
Fukui Computer Holdings, Inc.....	1,300	33,899
Fukushima Galilei Co. Ltd.....	1,600	58,755
Fukuyama Transporting Co. Ltd.....	3,100	97,570
FULLCAST Holdings Co. Ltd.....	2,600	48,921
Funai Soken Holdings, Inc.....	3,860	79,997
Furukawa Battery Co. Ltd.....	2,400	26,752
Furukawa Co. Ltd.....	4,100	45,895
Furukawa Electric Co. Ltd.....	8,600	176,897
Furuno Electric Co. Ltd.....	3,500	30,726
Furuya Metal Co. Ltd.....	400	35,376
Furyu Corp.....	1,400	15,604
Fuso Chemical Co. Ltd.....	1,700	66,511
Fuso Pharmaceutical Industries Ltd.....	1,100	20,178
Futaba Corp.....	5,300	31,092
Futaba Industrial Co. Ltd.....	8,700	31,562
Future Corp.....	5,800	74,413
Fuyo General Lease Co. Ltd.....	2,100	139,290
G-7 Holdings, Inc.....	3,000	36,236
Gakken Holdings Co. Ltd.....	4,500	41,151
Gakkyusha Co. Ltd.....	1,000	13,232
Gecoss Corp.....	2,000	13,964
Genki Sushi Co. Ltd.....	800	17,093
Genky DrugStores Co. Ltd.....	1,000	31,380
Geo Holdings Corp.....	3,800	37,536
Gift, Inc.....	600	12,253
* giftee, Inc.....	1,100	11,686
Gig Works, Inc.....	1,300	4,533
GL Sciences, Inc.....	600	14,507
GLOBERIDE, Inc.....	2,800	67,395
Glory Ltd.....	5,600	105,306
GMO Financial Gate, Inc.....	100	13,133
GMO Financial Holdings, Inc.....	4,400	32,942
GMO GlobalSign Holdings KK.....	400	11,697
#* GNI Group Ltd.....	4,100	37,424
# Godo Steel Ltd.....	1,600	19,744
Goldcrest Co. Ltd.....	2,590	40,605
Golf Digest Online, Inc.....	1,000	9,190
Good Com Asset Co. Ltd.....	900	8,438
gremz, Inc.....	600	10,080
GS Yuasa Corp.....	8,500	181,848
G-Tekt Corp.....	3,300	39,685
Gun-Ei Chemical Industry Co. Ltd.....	700	21,724
* GungHo Online Entertainment, Inc.....	4,800	100,797
Gunma Bank Ltd.....	45,000	147,855
Gunze Ltd.....	2,200	76,483
H.U. Group Holdings, Inc.....	5,800	147,308
H2O Retailing Corp.....	11,700	80,943
HABA Laboratories, Inc.....	400	8,011
Hachijuni Bank Ltd.....	45,100	166,535
Hagihara Industries, Inc.....	1,400	14,476
Hagiwara Electric Holdings Co. Ltd.....	1,000	17,127
Hagoromo Foods Corp.....	600	16,544
Hakudo Co. Ltd.....	800	18,865

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,500	\$ 55,572
	1,600	38,447
	2,200	54,662
	800	8,887
	4,500	123,581
	2,800	36,625
	2,500	17,904
#	700	11,846
	19,410	148,527
	5,700	91,154
	3,600	122,977
	4,900	82,557
*	1,000	11,121
	2,400	39,493
	3,300	39,673
	400	7,066
	1,100	63,906
	1,200	11,811
	1,100	24,692
	800	40,328
	36,100	210,436
*	2,000	14,057
	6,100	19,224
	4,200	30,377
	16,500	109,854
	1,000	18,038
	1,700	17,748
	800	38,115
	2,800	75,304
	600	20,845
	20,800	90,738
	2,400	31,327
	1,200	14,719
	3,300	22,894
	2,900	74,614
	14,900	98,834
	2,800	22,332
	14,800	116,626
	400	4,453
	20,400	100,669
	1,800	12,541
	2,800	47,469
	1,400	5,047
	4,000	22,612
	2,670	24,045
	5,300	31,753
	1,300	69,974
	7,500	74,844
	2,000	50,828
	1,300	13,985
*	2,300	14,568
	2,200	14,903
*	300	5,316
	3,300	33,077
	26,900	83,035
	3,400	46,927
	1,100	7,162
	27,200	66,883
	700	11,344

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,700	\$ 38,291
#	1,100	7,455
	3,100	34,442
	7,100	41,715
	1,500	30,700
#	1,950	14,249
	500	7,375
	4,000	85,211
	8,500	49,015
	1,200	23,554
	10,400	48,812
	2,100	10,770
	900	9,856
*	2,700	14,126
	901	4,707
*	400	9,420
	1,100	21,325
	5,200	120,506
#	1,700	18,798
	5,900	88,903
#	3,000	36,598
	3,000	39,122
	1,600	17,995
	2,600	41,432
	21,500	124,958
	2,900	90,410
	22,444	206,818
	2,400	29,916
	2,500	39,972
	3,800	58,060
	1,600	27,157
	1,200	24,322
	1,400	21,019
#	400	6,365
	1,000	44,533
	2,400	97,449
#	900	11,655
	2,200	17,544
	2,500	28,995
	1,400	15,492
	4,400	43,912
	3,600	23,579
	1,700	23,506
	6,800	59,404
	900	38,131
	17,000	99,741
	4,500	13,497
#*	600	2,330
	2,900	34,420
	1,300	11,374
	400	7,952
	300	2,152
	500	16,844
	31,100	161,429
	4,300	118,945
	16,700	149,820
	11,300	47,490
	1,600	27,818
	2,800	75,764

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	10,500	\$167,662
#*	800	17,805
	2,299	14,696
*	22,400	31,789
	5,000	79,910
	1,200	9,097
*	3,300	18,209
#*	12,200	17,595
	1,700	37,461
	5,800	83,556
#	2,900	15,027
#	1,100	10,293
	7,100	62,156
	6,400	93,542
	1,870	24,438
	4,700	112,330
	900	7,671
	1,600	55,725
	1,000	22,078
	12,200	99,154
	3,700	123,005
	800	14,953
	5,400	30,375
	8,600	65,821
	1,200	10,813
	2,000	28,034
	2,500	108,529
	4,100	18,959
	1,100	20,031
	25,200	247,622
*	300	13,257
	2,110	12,221
	1,300	80,366
	1,600	23,823
	2,500	23,971
	1,100	15,568
	2,200	11,763
*	1,100	13,002
	2,600	38,445
	3,400	61,962
#	4,700	62,577
	6,800	13,862
	600	14,711
	1,900	26,669
	3,700	24,921
	4,100	81,523
	23,070	35,533
	2,300	30,189
	400	14,146
	2,700	69,953
	3,500	91,075
	3,300	118,003
	1,100	24,709
*	2,200	9,807
	1,800	65,387
	3,600	31,431
	2,500	48,309
	3,200	28,719
	800	23,146

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,800	\$ 7,113
	4,200	81,667
	13,600	101,192
	2,200	71,665
	1,800	23,540
	9,205	100,136
	1,500	49,484
	500	12,185
#	3,000	26,744
	6,400	61,285
*	3,100	8,081
	2,700	53,634
	2,900	83,026
	1,600	11,466
	600	20,249
	1,300	34,276
	1,600	26,398
	4,100	47,457
	800	37,875
	14,800	61,712
	6,700	50,255
	2,000	23,420
	1,600	7,835
	1,900	47,587
	4,000	102,606
#	3,300	21,132
	3,000	23,055
	4,100	102,002
	3,700	74,710
	1,100	67,310
	1,600	19,216
	1,000	14,351
	700	12,908
#	7,800	15,122
	2,700	40,341
	7,900	45,928
	7,900	98,792
*	4,100	15,666
	4,600	58,548
	3,600	23,475
*	899	24,903
	39,840	190,173
	2,300	68,206
	1,300	17,226
	400	7,174
	5,300	24,340
	3,900	10,678
	8,900	129,750
	4,000	43,341
	1,200	19,029
	4,600	85,148
	800	9,881
	3,900	90,930
	7,500	44,980
	1,760	5,296
	2,900	25,976
	58,400	246,180
	4,000	57,036
	2,900	29,710

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	800	\$ 13,232
#*	3,300	21,639
	500	10,613
	800	31,698
#	2,000	15,065
	20,200	198,782
	2,400	20,742
	4,400	112,155
	8,267	57,141
	1,800	29,440
	2,000	149,312
	2,000	27,204
	1,000	8,476
	1,500	89,480
	3,100	80,703
	1,800	9,708
	900	20,943
	2,900	39,413
	800	18,109
	3,800	48,407
	2,600	17,024
	1,100	30,211
	4,500	71,483
	5,000	18,449
	5,600	18,457
	900	5,216
	4,700	120,215
	39,800	153,781
	2,400	15,355
	900	14,747
	3,100	24,566
	1,700	45,681
	8,200	15,803
	1,600	25,335
	1,600	8,895
	3,900	15,438
	5,200	120,785
	1,800	44,922
	300	2,969
*	1,500	64,595
	5,600	176,314
	6,399	141,578
	5,600	54,004
	1,900	56,737
	2,100	22,851
	2,400	20,557
	3,200	110,545
*	1,100	30,020
	5,800	69,547
	7,600	109,816
	1,500	33,000
	1,800	25,463
#	1,900	12,331
	2,600	35,427
	4,653	99,405
	6,500	144,793
	2,632	48,600
	1,200	26,077
	11,600	52,545

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,000	\$131,572
#	3,100	35,382
	400	1,250
	1,400	25,808
	1,600	44,413
	3,300	21,384
	600	4,496
	2,125	43,589
#	3,400	20,920
	12,600	88,118
	700	7,218
	4,000	63,784
	6,500	69,717
	700	11,579
	1,200	28,679
	7,400	63,530
	59,800	133,400
	2,100	59,119
#	900	19,997
	3,300	29,213
	2,400	11,532
	800	17,585
*	1,500	37,921
	2,500	91,137
	5,100	90,845
	4,600	97,492
	1,400	15,413
#	1,700	10,490
	2,400	82,878
	5,000	30,648
	2,700	158,178
	1,200	17,221
#	4,100	38,828
	900	28,551
#	1,500	27,229
	4,100	90,982
#	700	6,195
	2,600	46,116
#	2,400	18,222
	3,600	49,665
#	600	14,075
	5,900	23,959
#	2,700	10,150
	2,900	136,921
	1,900	13,173
	2,319	49,831
	1,800	22,846
	1,200	23,404
	700	9,548
#	1,100	14,811
*	4,400	6,677
	9,600	159,378
	1,600	16,744
	4,800	81,089
	3,900	10,437
#	1,200	67,554
#	10,500	25,623
*	5,000	17,315
	1,000	18,767

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	4,000	\$ 34,745
	5,000	120,693
	3,400	60,651
*	6,500	17,841
	6,000	62,612
	1,100	35,776
	1,900	46,630
	2,300	20,557
	3,500	64,538
	3,100	53,340
*	16,400	49,932
#	2,000	30,755
	6,900	195,118
	2,900	60,409
	4,400	39,660
	5,600	103,669
	900	24,984
	2,000	36,781
	1,100	11,051
	3,300	92,170
	2,500	48,132
	2,600	80,872
	3,200	32,089
	3,900	10,745
	16,600	84,160
	1,200	65,213
	1,100	11,094
	4,000	127,483
	1,300	63,027
	900	15,056
	3,900	43,223
	2,600	16,007
	6,200	31,890
	600	14,479
	1,200	11,373
	900	20,507
	4,600	24,507
#	800	8,235
	4,500	21,960
	1,600	6,761
	2,800	19,504
	1,000	22,919
	5,800	87,370
	4,100	65,924
	1,100	9,185
	1,700	63,515
	2,100	30,668
	200	3,654
	1,300	13,959
	2,100	24,325
	12,600	201,256
	1,600	27,139
#	800	67,651
	700	11,355
	3,300	14,713
#	700	10,471
	600	17,703
	6,900	122,347
	200	10,318

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,500	\$ 13,166
#*	7,996	13,702
	11,300	224,348
	4,000	67,648
	1,400	24,408
	900	16,448
	3,800	54,835
	2,500	59,342
	3,800	19,721
	1,000	10,554
#	6,200	13,402
	4,300	107,982
*	500	12,608
	600	6,021
	23,600	184,967
	1,300	19,872
#	4,000	9,785
	6,100	138,475
	1,500	23,043
	5,900	61,819
	1,800	34,458
	2,700	66,748
	9,550	60,975
	3,400	37,697
	1,430	19,128
	1,400	16,241
	600	20,797
	1,050	11,958
	3,200	29,324
	5,600	21,713
	1,900	22,549
	6,100	28,059
	9,800	88,835
	1,700	8,218
	1,400	10,330
	400	10,853
	800	5,440
	8,100	59,766
	4,200	22,535
	7,400	139,401
	5,200	76,282
	2,700	18,182
	1,800	26,576
	1,100	13,262
	1,100	38,283
	1,300	29,617
*	2,900	41,197
	32,300	36,501
	700	7,947
	8,400	20,562
#	15,100	40,109
	4,700	61,055
	10,300	257,297
	1,900	33,856
	12,700	177,726
	3,300	19,996
	1,200	29,482
	14,400	143,172
#	400	8,506

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,700	\$ 44,144
	6,480	99,298
	11,900	120,580
	23,500	27,719
	2,900	84,421
	700	7,908
	1,500	17,986
	700	50,998
	5,800	51,809
#	300	11,795
	1,200	20,816
*	12,000	52,754
	2,600	122,440
	7,000	54,538
	2,800	80,123
	2,048	92,440
	33,100	155,086
	1,200	20,991
	6,500	34,722
	1,660	33,075
	16,300	151,210
	1,900	25,779
	6,200	205,926
#	5,300	67,593
	700	17,638
	15,100	106,954
	6,900	154,330
	2,100	51,448
	7,700	46,280
	1,000	26,973
	1,400	12,620
	4,900	62,384
	5,400	23,166
	3,100	81,170
	19,836	165,241
	2,200	30,429
	6,100	76,950
	2,100	31,398
#	2,300	15,813
	1,400	12,107
	2,600	63,712
	2,000	11,360
	800	44,758
	2,300	54,888
	400	13,197
	3,700	49,775
	1,300	18,811
	6,200	28,619
	3,500	20,007
	700	12,063
	800	6,833
	1,900	86,056
	2,800	51,513
	3,600	72,599
	11,500	122,957
#	700	25,787
	1,400	56,024
	2,700	48,506
	3,900	57,353

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	32,300	\$ 70,581
	1,500	5,747
	2,000	24,720
	1,500	39,910
	6,960	118,876
*	51,500	103,869
*	5,200	3,509
#	1,600	46,371
	5,000	14,442
	5,300	93,555
	700	6,602
	1,700	20,406
#	1,400	8,979
	300	15,807
	1,200	61,933
	2,973	41,628
*	2,500	52,103
	1,600	26,817
	4,000	25,857
	1,200	42,382
	700	25,492
	6,700	70,833
	19,900	66,414
	12,300	94,088
	1,500	65,351
	5,625	68,708
	2,860	55,273
	2,900	126,508
	3,600	102,777
	1,400	24,109
	3,000	23,826
	2,900	41,523
	18,500	46,367
	3,200	42,659
*	1,200	10,174
	2,800	57,268
#	700	16,263
	800	58,503
	72,100	77,058
*	18,400	38,336
	600	6,495
	700	14,528
	1,800	49,553
	2,000	53,086
	1,500	15,448
*	3,300	23,818
	6,000	24,065
	8,600	151,405
	500	11,711
	12,300	142,484
	2,700	49,679
	600	10,131
	6,100	58,228
	3,100	61,776
	1,400	32,777
	1,900	27,695
	4,000	66,563
*	10,200	154,298
	2,400	10,804

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Pasona Group, Inc.....	2,300	\$ 50,861
PC Depot Corp.....	5,160	12,965
PCA Corp.....	1,700	23,517
Pegasus Sewing Machine Manufacturing Co. Ltd.....	2,600	11,807
Penta-Ocean Construction Co. Ltd.....	31,300	173,816
People Dreams & Technologies Group Co. Ltd.....	900	14,075
Pickles Corp.....	2,400	33,200
Pigeon Corp.....	4,600	89,662
Pilot Corp.....	2,500	89,043
Piolax, Inc.....	3,900	59,220
Plenus Co. Ltd.....	2,200	37,580
Poletowin Pitcrew Holdings, Inc.....	3,400	27,888
Precision System Science Co. Ltd.....	2,600	13,336
* Premier Anti-Aging Co. Ltd.....	400	25,124
Premium Group Co. Ltd.....	1,600	50,746
* Premium Water Holdings, Inc.....	400	8,646
Press Kogyo Co. Ltd.....	9,000	30,072
Pressance Corp.....	2,400	43,857
Prestige International, Inc.....	13,400	85,172
Prima Meat Packers Ltd.....	3,000	65,889
Pronexus, Inc.....	2,300	21,955
* Prored Partners Co. Ltd.....	700	5,006
Pro-Ship, Inc.....	900	10,629
Proto Corp.....	3,000	34,828
PS Mitsubishi Construction Co. Ltd.....	3,600	18,989
Punch Industry Co. Ltd.....	2,600	11,200
* QB Net Holdings Co. Ltd.....	1,400	20,132
Qol Holdings Co. Ltd.....	2,600	30,288
Quick Co. Ltd.....	1,500	17,014
# Raccoon Holdings, Inc.....	1,700	17,898
Raito Kogyo Co. Ltd.....	4,700	76,722
Raiznext Corp.....	4,600	46,238
Rasa Corp.....	1,400	11,746
Rasa Industries Ltd.....	800	10,895
Raysum Co. Ltd.....	1,900	11,766
Relia, Inc.....	4,800	40,570
Rengo Co. Ltd.....	21,400	159,690
* RENOVA, Inc.....	3,600	51,178
Resol Holdings Co. Ltd.....	400	14,965
Resorttrust, Inc.....	10,200	163,298
Restar Holdings Corp.....	2,800	47,641
# Retail Partners Co. Ltd.....	2,000	20,644
Rheon Automatic Machinery Co. Ltd.....	2,000	18,331
Ricoh Leasing Co. Ltd.....	1,900	61,670
Ride On Express Holdings Co. Ltd.....	1,200	15,881
* Right On Co. Ltd.....	1,500	9,052
Riken Corp.....	1,300	29,562
Riken Keiki Co. Ltd.....	2,000	95,687
Riken Technos Corp.....	5,600	23,070
Riken Vitamin Co. Ltd.....	2,200	32,538
Rion Co. Ltd.....	1,400	28,044
Riso Kyoiku Co. Ltd.....	15,100	53,735
Rock Field Co. Ltd.....	2,100	27,987
Rokko Butter Co. Ltd.....	1,700	22,353
Roland Corp.....	1,500	57,219
Roland DG Corp.....	1,800	42,638
Rorze Corp.....	1,400	132,291
Ryobi Ltd.....	3,200	30,459
Ryoden Corp.....	2,300	34,440

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,400	\$ 47,555
	2,000	61,435
	1,000	32,201
	3,250	14,701
	1,000	7,376
	2,800	53,344
	600	13,875
	1,400	25,419
	600	14,245
	1,700	65,035
	5,200	43,791
	1,600	46,996
	1,700	7,443
	7,300	39,560
	3,600	65,386
	2,200	28,747
	2,700	35,848
	2,000	70,932
#	7,700	62,753
	1,300	18,117
	5,600	77,553
	18,100	101,942
#*	2,800	4,322
	900	39,238
	5,000	61,765
	2,900	9,012
	5,500	141,613
	600	26,578
	4,000	19,812
	2,800	15,227
	3,000	21,624
	1,200	7,760
	800	5,822
	2,000	26,111
	1,600	72,909
	1,000	46,626
	3,300	57,719
*	2,500	18,026
	3,000	56,242
	2,600	22,528
	7,300	141,600
	3,900	68,780
	2,600	25,204
#	2,600	20,961
	4,700	177,903
	400	4,523
	1,400	29,114
*	1,200	11,390
	2,300	70,944
	1,600	9,223
#	4,700	33,884
	200	9,015
	1,500	6,764
	1,600	21,615
	5,200	42,567
	4,300	30,481
	3,300	61,707
	800	4,593
	3,700	36,709

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Seiren Co. Ltd.....	5,800	\$109,659
Sekisui Jushi Corp.....	3,700	65,368
Sekisui Kasei Co. Ltd.....	3,500	14,135
SEMITEC Corp.....	200	17,962
Senko Group Holdings Co. Ltd.....	12,400	99,571
Senshu Electric Co. Ltd.....	1,200	63,977
Senshu Ikeda Holdings, Inc.....	29,200	46,176
Senshukai Co. Ltd.....	3,000	9,759
Septeni Holdings Co. Ltd.....	12,300	45,047
SERAKU Co. Ltd.....	1,100	11,433
Seria Co. Ltd.....	2,800	70,463
Seven Bank Ltd.....	48,400	102,289
Shibaura Electronics Co. Ltd.....	1,200	70,034
Shibaura Machine Co. Ltd.....	2,300	66,229
Shibaura Mechatronics Corp.....	400	29,705
Shibusawa Warehouse Co. Ltd.....	1,200	22,362
Shibuya Corp.....	2,000	44,343
* Shidax Corp.....	2,800	10,346
Shiga Bank Ltd.....	4,799	93,501
Shikibo Ltd.....	900	7,184
Shikoku Bank Ltd.....	5,400	37,441
Shikoku Chemicals Corp.....	4,600	57,256
Shikoku Electric Power Co., Inc.....	17,600	122,345
Shima Seiki Manufacturing Ltd.....	3,200	48,406
Shimizu Bank Ltd.....	2,400	34,128
Shimajima Co. Ltd.....	1,200	10,725
Shin Nippon Air Technologies Co. Ltd.....	1,200	21,386
Shin Nippon Biomedical Laboratories Ltd.....	3,200	34,217
Shinagawa Refractories Co. Ltd.....	1,200	39,762
* Shindengen Electric Manufacturing Co. Ltd.....	1,400	41,254
Shin-Etsu Polymer Co. Ltd.....	5,000	47,913
Shin-Keisei Electric Railway Co. Ltd.....	900	15,743
Shinko Shoji Co. Ltd.....	5,200	40,597
Shinmaywa Industries Ltd.....	5,600	43,019
Shinnihon Corp.....	3,400	22,230
# Shinnihonsei-yaku Co. Ltd.....	500	4,727
Shinoken Group Co. Ltd.....	3,900	33,361
Shinsho Corp.....	1,000	30,930
Shinwa Co. Ltd.....	1,500	26,410
Shinwa Co. Ltd.....	1,700	12,256
Ship Healthcare Holdings, Inc.....	8,100	181,803
# Shizuki Electric Co., Inc.....	1,600	7,318
Shizuoka Gas Co. Ltd.....	7,800	68,093
SHO-BOND Holdings Co. Ltd.....	2,900	126,992
Shoei Co. Ltd.....	2,600	100,112
Shoei Foods Corp.....	1,400	48,408
Shofu, Inc.....	1,000	15,643
Showa Sangyo Co. Ltd.....	2,000	46,845
Sigma Koki Co. Ltd.....	700	9,640
SIGMAXYZ Holdings Inc.....	1,700	32,441
Siix Corp.....	3,600	41,038
* Silver Life Co. Ltd.....	700	6,365
Sinanen Holdings Co. Ltd.....	1,300	34,290
Sinfonia Technology Co. Ltd.....	3,599	37,923
Sinko Industries Ltd.....	2,400	38,180
Sintokogio Ltd.....	5,338	32,156
SK-Electronics Co. Ltd.....	1,300	10,636
SKY Perfect JSAT Holdings, Inc.....	17,800	66,994
* Smaregi, Inc.....	600	9,317

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	500	\$ 9,351
#	3,200	65,321
	3,900	7,644
	3,100	22,591
	5,800	40,452
	2,300	26,299
	900	28,601
	400	20,368
	2,200	6,014
	800	11,337
	5,000	45,987
	1,500	16,710
*	4,800	88,385
	600	4,364
	880	6,698
#	11,800	26,834
	1,000	11,310
	6,800	61,996
	1,600	20,172
	1,000	24,817
*	800	31,024
	2,100	27,597
	1,700	22,196
	1,800	21,772
	4,000	50,727
	3,200	69,672
	2,000	35,286
	2,600	17,187
	1,500	32,758
	1,500	23,694
	900	35,041
	1,100	20,628
	200	13,867
	1,500	28,368
	2,400	21,073
	900	14,628
	3,900	187,942
	2,200	40,102
	24,892	94,058
	4,400	134,928
*	600	9,612
	5,000	25,576
	900	24,133
	7,300	131,094
	3,700	33,584
	1,500	7,454
	1,500	17,167
*	500	5,617
	20,500	88,424
	1,400	10,515
	2,800	44,043
#	1,800	14,277
	600	9,166
	27,600	84,977
	1,800	16,637
	3,600	78,997
	1,100	25,706
	2,300	15,981
	2,500	33,968

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Tachikawa Corp.....	2,700	\$ 25,068
Tachi-S Co. Ltd.....	4,300	44,903
Tadano Ltd.....	10,300	90,091
Taihei Dengyo Kaisha Ltd.....	2,000	47,338
Taiheiyō Cement Corp.....	2,600	51,730
Taiho Kogyo Co. Ltd.....	1,900	13,192
Taikisha Ltd.....	3,000	75,021
Taiko Bank Ltd.....	1,100	13,343
#* Taiko Pharmaceutical Co. Ltd.....	2,300	12,082
Taisei Lamick Co. Ltd.....	800	19,002
Taiyo Holdings Co. Ltd.....	3,600	106,209
# Takachiho Koheki Co. Ltd.....	1,000	13,513
Takamatsu Construction Group Co. Ltd.....	2,100	36,388
Takamiya Co. Ltd.....	1,700	6,004
Takaoka Toko Co. Ltd.....	1,200	14,745
# Takara & Co. Ltd.....	700	11,023
Takara Holdings, Inc.....	10,300	99,906
Takara Leben Co. Ltd.....	14,600	39,784
Takara Standard Co. Ltd.....	4,200	50,003
Takasago International Corp.....	2,100	51,492
Takasago Thermal Engineering Co. Ltd.....	4,700	78,578
Takashimaya Co. Ltd.....	18,000	170,936
Takasho Co. Ltd.....	1,700	9,624
TAKEBISHI Corp.....	1,400	17,642
Takeuchi Manufacturing Co. Ltd.....	4,400	109,976
Takihyo Co. Ltd.....	200	2,444
Takisawa Machine Tool Co. Ltd.....	1,100	11,370
Takuma Co. Ltd.....	6,500	83,125
Tama Home Co. Ltd.....	1,900	38,714
Tamron Co. Ltd.....	2,000	43,597
Tamura Corp.....	11,000	62,515
# Tanseisha Co. Ltd.....	3,800	23,855
Taoka Chemical Co. Ltd.....	1,000	11,256
Tatsuta Electric Wire & Cable Co. Ltd.....	5,200	20,718
Tayca Corp.....	1,900	21,844
Tbk Co. Ltd.....	2,800	9,810
TBS Holdings, Inc.....	3,200	47,857
TDC Soft, Inc.....	1,600	14,664
TechMatrix Corp.....	5,200	74,035
# Techno Horizon Co. Ltd.....	1,400	8,458
Techno Medica Co. Ltd.....	700	9,721
Techno Ryowa Ltd.....	1,500	11,648
Techno Smart Corp.....	700	7,464
Tecnos Japan, Inc.....	2,900	12,133
Teijin Ltd.....	3,800	47,906
Teikoku Electric Manufacturing Co. Ltd.....	3,100	35,639
# Teikoku Sen-I Co. Ltd.....	2,900	50,557
Teikoku Tsushin Kogyo Co. Ltd.....	800	9,326
Tekken Corp.....	1,800	28,350
Temairazu, Inc.....	400	14,944
Tenma Corp.....	2,000	43,665
Terilogy Co. Ltd.....	1,600	5,010
T-Gaia Corp.....	2,100	30,467
TKC Corp.....	3,200	84,090
Toa Corp.....	2,600	18,115
# Toa Corp.....	2,400	50,768
Toa Oil Co. Ltd.....	1,200	33,715
TOA ROAD Corp.....	300	13,047
Toagosei Co. Ltd.....	11,500	113,410

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,420	\$ 31,163
	6,100	37,977
	6,900	83,849
	19,000	36,890
	17,800	114,991
*	200	5,936
	200	29,692
	1,400	38,807
	31,300	58,224
#*	900	8,467
	6,800	106,325
	3,900	30,345
	1,700	35,296
#	800	7,071
	1,800	9,889
	13,300	137,943
	2,500	39,280
	9,000	68,960
	6,900	89,890
	25,100	88,354
	880	71,282
	919	33,119
	7,500	119,380
*	2,400	9,485
	1,200	57,838
	4,100	33,366
	1,200	6,253
	1,800	15,872
	3,924	53,780
	500	16,737
*	600	4,572
	2,700	16,975
	4,000	169,665
	8,700	83,295
	1,500	17,178
*	600	6,391
	1,800	65,985
	12,700	77,963
	600	25,221
	6,000	11,259
	900	8,329
	400	24,003
	3,500	15,004
	1,000	18,572
	1,500	22,739
	16,800	47,640
	9,217	89,982
	800	26,026
	11,300	153,371
	4,300	44,901
	3,800	36,283
	1,100	25,772
	4,500	90,606
#	2,500	14,211
	1,600	39,787
	2,000	16,148
	4,200	38,454
	2,800	105,502
	1,200	25,463

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Totetsu Kogyo Co. Ltd.....	3,100	\$ 66,154
Tottori Bank Ltd.....	600	6,165
Toukei Computer Co. Ltd.....	500	20,536
Tow Co. Ltd.....	3,000	7,854
Towa Bank Ltd.....	7,700	35,480
Towa Corp.....	2,500	56,543
Towa Pharmaceutical Co. Ltd.....	3,000	73,583
Toyo Construction Co. Ltd.....	10,400	51,843
Toyo Corp.....	3,000	27,374
Toyo Denki Seizo KK.....	1,000	8,581
#* Toyo Engineering Corp.....	3,400	19,589
Toyo Gosei Co. Ltd.....	600	64,071
Toyo Ink SC Holdings Co. Ltd.....	4,600	76,338
Toyo Kanetsu KK.....	1,200	26,145
Toyo Machinery & Metal Co. Ltd.....	2,600	13,167
Toyo Securities Co. Ltd.....	12,000	15,851
Toyo Seikan Group Holdings Ltd.....	4,500	54,814
Toyo Tanso Co. Ltd.....	1,900	48,854
Toyo Tire Corp.....	3,800	53,729
Toyobo Co. Ltd.....	9,900	111,415
TPR Co. Ltd.....	3,300	41,814
Trancom Co. Ltd.....	800	56,805
# Trans Genic, Inc.....	2,100	7,677
Transaction Co. Ltd.....	2,400	23,461
Transcosmos, Inc.....	2,300	58,618
TRE Holdings Corp.....	3,956	49,926
Tri Chemical Laboratories, Inc.....	2,400	64,940
Trusco Nakayama Corp.....	4,600	97,897
TS Tech Co. Ltd.....	10,400	137,035
* TSI Holdings Co. Ltd.....	8,125	22,268
Tsubaki Nakashima Co. Ltd.....	4,600	57,000
Tsubakimoto Chain Co.....	3,500	98,017
Tsubakimoto Kogyo Co. Ltd.....	400	14,961
Tsugami Corp.....	5,000	58,037
* Tsukada Global Holdings, Inc.....	1,900	4,539
Tsukishima Kikai Co. Ltd.....	4,000	38,111
# Tsukuba Bank Ltd.....	5,500	9,000
Tsumura & Co.....	6,200	175,848
Tsurumi Manufacturing Co. Ltd.....	2,000	29,693
Tsutsumi Jewelry Co. Ltd.....	800	12,570
TV Asahi Holdings Corp.....	3,400	44,220
Tv Tokyo Holdings Corp.....	1,500	25,942
* UACJ Corp.....	3,503	80,647
Ube Industries Ltd.....	12,100	217,553
Ubicom Holdings, Inc.....	800	15,296
Uchida Yoko Co. Ltd.....	800	31,676
ULS Group, Inc.....	300	9,680
Uniden Holdings Corp.....	1,000	29,548
Union Tool Co.....	900	29,169
Unipres Corp.....	5,500	38,475
# United Super Markets Holdings, Inc.....	6,300	57,442
UNITED, Inc.....	1,200	20,097
* Unitika Ltd.....	10,400	27,944
* Universal Entertainment Corp.....	3,100	63,740
Usen-Next Holdings Co. Ltd.....	1,000	21,038
User Local, Inc.....	600	7,599
Ushio, Inc.....	11,800	183,377
UT Group Co. Ltd.....	3,000	85,964
* Uzabase, Inc.....	1,900	17,964

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,500	\$ 45,677
	4,800	92,266
	2,400	53,388
	700	14,726
	1,500	46,248
	1,000	6,786
#	3,300	28,031
	600	15,665
	5,900	39,898
	11,300	43,873
	5,300	97,230
	14,700	106,777
	1,700	24,819
	5,900	52,058
	2,500	42,447
	2,000	22,166
	1,100	25,916
	700	47,723
	1,700	18,022
	2,300	8,629
	2,808	84,371
	1,500	16,150
	3,100	26,540
#	600	5,203
*	2,800	28,120
	1,000	20,200
	800	11,559
	4,700	36,839
	4,200	27,966
	1,100	8,798
	1,200	24,333
	3,960	36,115
	1,900	18,121
	1,100	10,014
	3,600	29,848
	24,000	148,920
	3,100	56,061
#	4,500	35,684
	4,600	37,436
	1,000	14,120
	1,400	8,516
	4,800	147,690
	1,300	11,036
	1,000	21,517
	6,600	57,419
	1,800	104,066
	2,600	21,591
	2,000	16,740
	900	6,781
	3,600	49,914
	2,400	51,131
	3,300	61,644
	6,700	49,788
	1,700	39,052
	1,000	15,632
	840	12,136
#	2,300	35,159
	2,000	16,816
*	1,300	5,547

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Yoshinoya Holdings Co. Ltd.....	3,800	\$ 78,524
Yotai Refractories Co. Ltd.....	3,000	32,636
Yuasa Trading Co. Ltd.....	2,000	50,614
Yukiguni Maitake Co. Ltd.....	2,100	21,319
Yurtec Corp.....	6,100	36,368
Yushin Precision Equipment Co. Ltd.....	1,200	7,349
Yushiro Chemical Industry Co. Ltd.....	1,000	9,602
Zenitaka Corp.....	400	13,918
Zenrin Co. Ltd.....	3,800	31,913
ZERIA Pharmaceutical Co. Ltd.....	2,500	41,807
ZIGExN Co. Ltd.....	4,400	11,072
Zuiko Corp.....	2,800	19,232
TOTAL JAPAN.....		<u>66,432,056</u>
NETHERLANDS — (2.6%)		
Aalberts NV.....	12,472	762,415
* Accell Group NV.....	2,830	184,178
*Ω Alfen Beheer BV.....	2,139	159,509
AMG Advanced Metallurgical Group NV.....	3,379	116,289
* Amsterdam Commodities NV.....	1,140	32,684
APERAM SA.....	5,715	322,038
Arcadis NV.....	8,994	393,713
ASR Nederland NV.....	17,301	804,420
Ω B&S Group Sarl.....	3,081	24,900
*Ω Basic-Fit NV.....	4,834	230,617
BE Semiconductor Industries NV.....	8,077	677,243
#* Beter Bed Holding NV.....	1,921	10,384
Boskalis Westminster.....	9,824	278,116
Brunel International NV.....	2,547	31,297
Corbion NV.....	6,962	290,688
Ω Flow Traders.....	4,196	162,743
* ForFarmers NV.....	4,983	22,667
* Fugro NV.....	8,795	70,329
Heijmans NV.....	3,069	49,443
* Hunter Douglas NV.....	275	53,426
IMCD NV.....	3,941	677,930
*Ω Intertrust NV.....	9,538	207,341
Kendrion NV.....	2,218	51,255
* Koninklijke BAM Groep NV.....	41,412	138,273
Koninklijke Vopak NV.....	6,486	222,540
*Ω Lucas Bols BV.....	553	7,191
Nedap NV.....	608	42,371
* OCI NV.....	8,145	222,912
Ordina NV.....	11,134	55,795
# PostNL NV.....	58,539	250,765
SBM Offshore NV.....	17,963	284,288
SIF Holding NV.....	540	6,489
Ω Signify NV.....	13,843	733,249
* Sligro Food Group NV.....	3,086	78,726
# SNS NV.....	15,156	0
TKH Group NV.....	5,037	290,655
* TomTom NV.....	7,909	75,578
Van Lanschot Kempen NV.....	3,295	83,005
* Vivoryon Therapeutics NV.....	526	7,687
TOTAL NETHERLANDS.....		<u>8,113,149</u>
NEW ZEALAND — (0.5%)		
* Air New Zealand Ltd.....	36,627	34,743

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
Arvida Group Ltd.....	46,086	\$ 51,575
Briscoe Group Ltd.....	4,326	16,922
Chorus Ltd.....	39,819	182,338
Delegat Group Ltd.....	3,242	28,390
Freightways Ltd.....	12,407	98,794
#* Gentrack Group Ltd.....	4,745	5,642
Hallenstein Glasson Holdings Ltd.....	5,327	21,893
Heartland Group Holdings Ltd.....	52,237	81,341
# Investore Property Ltd.....	30,334	36,416
Kathmandu Holdings Ltd.....	57,266	52,971
* New Zealand Refining Co. Ltd.....	22,065	13,824
NZME Ltd.....	14,069	11,781
NZX Ltd.....	20,441	23,725
Oceania Healthcare Ltd.....	57,919	45,158
* Pacific Edge Ltd.....	48,944	34,968
PGG Wrightson Ltd.....	1,057	3,745
* Pushpay Holdings Ltd.....	50,577	36,290
* Rakon Ltd.....	8,194	10,015
* Restaurant Brands New Zealand Ltd.....	2,935	28,019
#* Sanford Ltd.....	8,585	25,996
* Scales Corp. Ltd.....	8,503	26,956
* Serko Ltd.....	3,777	13,174
* Skellerup Holdings Ltd.....	17,609	68,422
* SKY Network Television Ltd.....	14,456	22,985
SKYCITY Entertainment Group Ltd.....	48,823	87,733
Steel & Tube Holdings Ltd.....	31,557	31,990
Summerset Group Holdings Ltd.....	18,001	145,093
* Synlait Milk Ltd.....	6,969	14,497
* Tourism Holdings Ltd.....	12,709	22,832
TOWER Ltd.....	39,659	17,746
# Trustpower Ltd.....	4,827	22,390
* Turners Automotive Group Ltd.....	4,364	12,155
* Vista Group International Ltd.....	17,608	24,233
Warehouse Group Ltd.....	13,502	26,636
Z Energy Ltd.....	36,738	85,928
TOTAL NEW ZEALAND.....		<u>1,467,316</u>
NORWAY — (0.9%)		
ABG Sundal Collier Holding ASA.....	48,103	46,600
* Akastor ASA.....	20,811	13,744
* Aker Solutions ASA.....	33,242	86,952
American Shipping Co. ASA.....	5,693	21,087
* ArcticZymes Technologies ASA.....	3,138	31,200
* Asetek AS.....	982	3,753
Atea ASA.....	7,139	120,904
#* Atlantic Sapphire ASA.....	4,261	17,689
#* Axactor SE.....	25,001	16,568
B2Holding ASA.....	23,892	25,873
Belships ASA.....	7,600	11,513
Bonheur ASA.....	2,524	88,370
Bouvet ASA.....	5,240	40,362
* BW Energy Ltd.....	8,706	22,577
Ω BW LPG Ltd.....	11,386	61,420
BW Offshore Ltd.....	10,768	32,939
*Ω Crayon Group Holding ASA.....	3,991	77,145
DNO ASA.....	50,656	74,377
Ω Europris ASA.....	19,704	147,172
Ω Fjordkraft Holding ASA.....	4,098	17,474
FLEX LNG Ltd.....	3,636	71,843

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
#*	Frontline Ltd.....	11,339
	Golden Ocean Group Ltd.....	13,053
#*	Grieg Seafood ASA.....	5,477
*	Hafnia Ltd.....	5,750
*	Hexagon Composites ASA.....	13,175
	Hunter Group ASA.....	32,309
*	IDEX Biometrics ASA.....	73,187
Ω	Kid ASA.....	3,128
	Kitron ASA.....	12,773
	Komplett Bank ASA.....	13,215
*	Kongsberg Automotive ASA.....	96,264
	Medistim ASA.....	1,105
*	MPC Container Ships AS.....	26,724
Ω	Multiconsult ASA.....	1,536
#*	Nordic Nanovector ASA.....	12,294
*Ω	Norske Skog ASA.....	7,737
	Norway Royal Salmon ASA.....	1,467
*	Norwegian Energy Co. ASA.....	2,856
*	Odfjell Drilling Ltd.....	9,723
*	Odfjell SE, Class A.....	1,000
	Olav Thon Eiendomsselskap ASA.....	703
*	Otello Corp. ASA.....	44
	Pareto Bank ASA.....	2,935
*	PGS ASA.....	50,758
#*	PhotoCure ASA.....	2,449
*Ω	poLight ASA.....	731
	Protector Forsikring ASA.....	8,297
*	REC Silicon ASA.....	36,977
	Sandnes Sparebank.....	1,135
*	SATS ASA.....	6,868
Ω	Sbanken ASA.....	9,850
*	Self Storage Group ASA.....	5,747
	Selvaag Bolig ASA.....	5,226
	Sparebank 1 Oestlandet.....	2,663
	SpareBank 1 Sorost-Norge.....	5,489
	Sparebanken More.....	779
	Stolt-Nielsen Ltd.....	2,682
	TGS ASA.....	8,659
	Treasure ASA.....	1,741
*	Ultimovacs ASA.....	2,180
	Veidekke ASA.....	11,063
*	Vow ASA.....	3,860
*	Wallenius Wilhelmsen ASA.....	7,933
	Wilh Wilhelmsen Holding ASA, Class A.....	1,434
Ω	XXL ASA.....	10,608
TOTAL NORWAY.....		<u>2,805,195</u>
PORTUGAL — (0.3%)		
#	Altri SGPS SA.....	11,644
*	Banco Comercial Portugues SA, Class R.....	915,426
	Corticeira Amorim SGPS SA.....	5,127
	CTT-Correios de Portugal SA.....	16,912
*	Greenvolt-Energias Renovaveis SA.....	144
#*	Mota-Engil SGPS SA.....	12,914
	Navigator Co. SA.....	29,096
	NOS SGPS SA.....	28,772
*	Novabase SGPS SA.....	1,997
	REN - Redes Energeticas Nacionais SGPS SA.....	53,025
		74,473
		155,562
		58,963
		82,619
		975
		18,326
		109,764
		113,393
		10,763
		151,186

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PORTUGAL — (Continued)		
Sonae SGPS SA.....	133,282	\$153,141
TOTAL PORTUGAL.....		<u>929,165</u>
SINGAPORE — (1.1%)		
AEM Holdings Ltd.....	23,200	77,997
Ascendas India Trust.....	113,900	109,924
*†† Best World International Ltd.....	33,400	6,250
Boustead Projects Ltd.....	6,600	4,804
Boustead Singapore Ltd.....	40,300	28,952
Bukit Sembawang Estates Ltd.....	15,900	58,913
China Aviation Oil Singapore Corp. Ltd.....	27,800	19,276
China Sunsine Chemical Holdings Ltd.....	43,800	15,113
Chip Eng Seng Corp. Ltd.....	45,000	14,380
Chuan Hup Holdings Ltd.....	87,000	14,187
ComfortDelGro Corp. Ltd.....	193,400	195,282
* COSCO Shipping International Singapore Co. Ltd.....	175,500	32,641
* Creative Technology Ltd.....	2,650	4,415
CSE Global Ltd.....	40,000	14,087
Del Monte Pacific Ltd.....	39,100	11,052
Delfi Ltd.....	20,200	10,955
*†† Ezion Holdings Ltd.....	243,320	1,459
#*†† Ezra Holdings Ltd.....	229,921	351
Far East Orchard Ltd.....	11,239	9,165
First Resources Ltd.....	56,900	69,795
Food Empire Holdings Ltd.....	26,500	13,085
Fraser & Neave Ltd.....	24,800	25,711
Frencken Group Ltd.....	41,100	50,338
GK Goh Holdings Ltd.....	17,813	15,352
Golden Agri-Resources Ltd.....	834,300	152,446
GuocoLand Ltd.....	41,300	45,652
* Halcyon Agri Corp. Ltd.....	25,666	4,376
Haw Par Corp. Ltd.....	12,200	105,128
Ho Bee Land Ltd.....	29,800	61,887
Hong Fok Corp. Ltd.....	54,120	29,327
Hong Leong Asia Ltd.....	16,000	9,651
Hong Leong Finance Ltd.....	41,500	74,745
Hotel Grand Central Ltd.....	44,475	34,015
Hour Glass Ltd.....	27,500	38,628
Hutchison Port Holdings Trust.....	591,600	139,740
Hwa Hong Corp. Ltd.....	59,000	14,352
*†† Hyflux Ltd.....	27,500	851
iFAST Corp. Ltd.....	11,400	52,937
* Indofood Agri Resources Ltd.....	28,000	6,534
Japfa Ltd.....	32,120	14,679
K1 Ventures Ltd.....	24,000	0
Keppel Infrastructure Trust.....	389,481	161,600
* Mandarin Oriental International Ltd.....	29,400	63,865
Metro Holdings Ltd.....	51,300	28,613
Micro-Mechanics Holdings Ltd.....	5,200	12,776
*†† Midas Holdings Ltd.....	114,000	3,038
* mm2 Asia Ltd.....	96,000	3,719
Nanofilm Technologies International Ltd.....	16,400	34,624
NetLink NBN Trust.....	44,200	31,789
* Oceanus Group Ltd.....	837,300	17,503
OUE Ltd.....	48,400	47,397
Oxley Holdings Ltd.....	85,599	11,476
* Place Holdings Ltd.....	95,400	4,456
QAF Ltd.....	16,600	10,886
* Raffles Education Corp. Ltd.....	63,960	3,227

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
	106,287	\$ 100,918
	40,800	21,313
	8,500	18,344
	105,200	178,660
*	336,400	20,521
	66,800	73,819
*	34,000	54,129
	58,600	10,431
	108,000	20,385
	16,800	32,417
	185,900	87,723
	169,700	292,725
	21,000	5,620
	68,000	65,021
	7,100	16,496
*††	17,249	261
	346,900	21,419
	47,850	15,773
	63,562	57,069
	38,784	46,493
	29,800	11,613
	8,800	13,241
	58,870	76,982
	2,538	1,655
TOTAL SINGAPORE.....		<u>3,266,429</u>
SPAIN — (2.0%)		
	20,692	263,683
Ω	1,281	34,883
	1,872	32,156
	6,316	81,293
*	155,515	33,904
	14,239	125,473
	10,142	39,440
#	12,157	17,074
	2,184	12,670
*	622,357	484,040
	75,859	444,853
	6,522	131,953
	7,242	210,359
	2,580	102,106
	8,414	155,918
*	10,043	88,237
	4,118	46,233
#	28,863	624,077
*	19,579	52,529
*	14,096	46,424
	39,297	151,481
	8,274	263,462
	7,618	91,789
Ω	13,223	59,571
Ω	11,493	56,771
	6,317	213,047
	2,273	12,184
*	30,572	6,283
	963	19,113
*	14,501	147,754
	1,684	5,569
	2,070	151,987

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
	71,436	\$ 128,235
	88,832	192,925
*	15,385	72,040
*	16,151	122,395
Ω	3,023	22,370
	3,439	48,428
Ω	4,984	60,674
*	24,285	23,716
*	3,260	11,238
	958	60,295
	846	13,838
*	21,413	14,965
Ω	19,814	14,535
	24,644	61,394
*	40,885	36,797
	54,859	137,136
*	9,074	158,565
*Ω	9,996	53,205
*	3,329	29,849
*	17,770	31,119
Ω	176,626	181,056
	2,148	182,485
	4,633	280,936
*	10,365	10,814
	10,285	81,559
TOTAL SPAIN.....		<u>6,236,885</u>
SWEDEN — (3.2%)		
Ω	9,075	52,684
	4,034	156,232
Ω	4,650	53,212
	3,336	70,240
Ω	3,502	19,526
*	2,916	10,984
*	616	20,017
*	2,845	14,583
	24,942	249,269
	4,164	90,126
*Ω	14,141	49,839
*	780	10,629
	4,864	123,604
*	3,083	20,592
	4,110	58,746
	13,252	74,148
#*	2,964	62,370
*	7,219	69,198
	9,387	140,880
	826	44,908
	6,310	128,843
	9,951	86,120
#*Ω	3,249	61,067
	1,861	10,012
Ω	19,839	237,383
	414	15,496
	4,911	185,209
#	1,365	13,936
	8,034	63,262
*	237	5,027
*	4,016	11,844

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	6,126	\$ 27,137
	2,748	155,987
#*	4,528	26,528
*	3,590	6,952
	1,490	48,628
	4,505	54,598
	30,791	81,490
*	6,076	23,828
	4,906	138,838
Ω	8,658	73,537
	66,343	190,425
	10,259	114,205
#*	4,016	12,199
*	5,155	58,268
Ω	8,938	91,781
	3,095	44,838
	1,738	30,576
*	20,693	144,505
*Ω	2,122	3,327
*	2,398	62,837
	1,951	23,615
	1,140	14,337
	9,072	56,558
	881	19,489
	4,631	53,853
	144	1,243
	523	66,443
	734	21,098
#*	22,812	45,658
	2,655	11,319
#	858	28,651
	2,961	55,302
	3,192	8,293
	14,721	182,572
*Ω	965	8,502
*	7,117	38,961
	4,330	69,665
	2,561	103,845
	3,009	157,369
*Ω	7,538	23,153
*	3,640	25,118
*	394	4,786
	26,220	190,601
*	9,696	63,306
	2,896	37,236
	9,822	171,877
*	1,515	2,177
	7,100	268,922
*	2,195	40,376
	409	11,344
	7,505	46,902
*	1,533	9,838
*	1,207	9,057
	3,143	114,801
	24,990	282,851
Ω	5,032	18,363
	773	24,381
	12,870	373,633
	7,182	184,415

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
* Maha Energy AB.....	6,730	\$ 9,148
* Mekonomen AB.....	5,111	75,443
Midsona AB, Class B.....	2,500	10,888
MIPS AB.....	2,902	288,527
* Modern Times Group MTG AB, Class B.....	10,793	144,455
Ω Munters Group AB.....	6,100	43,083
Mycronic AB.....	7,425	151,919
NCAB Group AB.....	7,976	61,509
NCC AB, Class B.....	8,177	135,180
Nederman Holding AB.....	2,831	56,689
* Nelly Group AB.....	912	2,832
* Net Insight AB, Class B.....	41,507	24,002
New Wave Group AB, Class B.....	6,935	105,533
Nobia AB.....	14,929	81,576
Nolato AB, Class B.....	24,891	255,066
Nordic Waterproofing Holding AB.....	2,253	46,939
* Note AB.....	1,939	40,609
NP3 Fastigheter AB.....	4,739	147,487
Nyfosa AB.....	21,554	335,527
OEM International AB, Class B.....	4,440	80,457
* Orexo AB.....	1,571	4,215
* Ovzon AB.....	2,036	14,457
* Pandox AB.....	9,370	136,223
Peab AB, Class B.....	6,717	75,499
Platzer Fastigheter Holding AB, Class B.....	6,591	87,187
# Pricer AB, Class B.....	16,074	42,050
Proact IT Group AB.....	2,325	18,890
Probi AB.....	193	7,684
* Qliro AB.....	912	2,001
Ratos AB, Class B.....	27,304	143,325
* RaySearch Laboratories AB.....	2,968	14,717
Ω Resurs Holding AB.....	15,122	62,066
Rottneros AB.....	8,130	9,605
Scandi Standard AB.....	5,934	24,676
#*Ω Scandic Hotels Group AB.....	17,951	75,737
Sectra AB, Class B.....	10,528	173,415
Semcon AB.....	1,445	17,858
Sintercast AB.....	685	10,569
SkiStar AB.....	4,670	71,908
* Solid Forsakring AB.....	1,512	8,652
* Stendorren Fastigheter AB.....	1,287	34,764
Systemair AB.....	10,888	103,900
Tethys Oil AB.....	2,447	17,914
TF Bank AB.....	509	11,626
* Tobii AB.....	5,463	19,042
Troax Group AB.....	5,225	183,045
VBG Group AB, Class B.....	1,749	32,704
Vitec Software Group AB, Class B.....	1,963	88,313
Volati AB.....	662	13,152
XANO Industri AB, Class B.....	337	10,532
* XSpray Pharma AB.....	787	5,436
TOTAL SWEDEN.....		<u>10,088,411</u>
SWITZERLAND — (6.9%)		
* AEVIS VICTORIA SA.....	740	11,590
Allreal Holding AG.....	1,877	407,273
ALSO Holding AG.....	829	233,298
* ams-OSRAM AG.....	31,603	531,352
* APG SGA SA.....	152	31,150

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	6,387	\$154,428
*	125,734	144,340
*	4,571	59,860
*	308	55,949
	373	222,499
	2,547	446,174
	373	66,283
	2,620	216,631
	1,100	607,442
	303	91,979
	1,225	55,996
	606	141,737
	2,717	324,127
*	1,229	104,369
	800	250,819
	839	386,305
	305	144,256
	430	29,802
	187	245,774
	895	47,772
	62	18,928
	3,606	248,017
	259	15,305
	288	33,374
	22,472	476,296
	598	71,256
	809	258,084
*	627	38,872
	294	115,441
	4,514	361,925
	369	211,288
*	120	30,002
*	6,371	330,158
	12,650	96,890
	260	291,808
	1,617	81,623
#*	115,096	16,918
*	183	10,620
*	2,525	467,167
	133	256,766
	1,928	40,785
Ω	5,458	385,465
#*	23,150	32,930
	522	763,330
	419	12,514
	55	85,551
	4,948	622,145
	899	91,829
#*	130	5,727
	1,989	181,083
	9	41,527
*	2,143	52,280
*	497	10,090
	217	265,057
	78	330,144
	164	108,315
	526	61,364
	61	8,179
*	629	96,448

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	792	\$ 219,839
*	474	146,205
	6,965	24,098
#	2,527	166,674
	50	125,106
	1,746	105,279
	403	182,540
*Ω	651	83,422
*Ω	413	56,759
*Ω	2,297	99,389
*	348	6,618
	26	53,595
	5,469	85,466
	858	280,768
	559	28,145
	25,771	250,223
*	1,611	18,060
	755	70,723
	313	19,385
	95	40,856
	145	52,756
	5,972	724,129
*	458	92,582
	63	88,636
	70	24,975
	165	218,868
*Ω	994	121,872
	1,990	290,337
	496	401,573
	3,941	91,565
	7,577	148,870
	413	199,575
	2,297	219,858
	7,793	770,544
*	75,342	25,819
	1,186	201,758
	1,214	590,262
	118	13,509
*	438	69,140
*	913	65,104
	1,998	201,793
*	552	107,295
	834	46,034
Ω	2,476	1,009,731
	181	86,775
	1,500	87,034
	3,774	668,553
*	1,435	1,682
	3,439	285,030
	427	46,105
	1,520	142,476
*	260	32,076
	485	53,090
	28	71,883
	341	63,739
	1,375	125,856
	41	86,453
	19	145,724
TOTAL SWITZERLAND		<u>21,372,917</u>

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (12.9%)		
	2,763	\$105,159
	43,852	151,369
	20,209	80,541
	11,359	75,580
Ω	55,517	114,873
	18,145	82,747
Ω	7,161	16,115
	59,500	87,096
	21,654	40,144
	1,293	12,631
*	21,772	29,599
	13,054	4,479
	490	3,539
*	41,538	198,430
	37,560	143,975
*Ω	2,096	34,021
	4,187	63,693
*	63,196	258,864
Ω	18,363	30,260
	80,248	275,085
	5,671	112,229
*	67,496	448,119
	7,753	12,950
	10,612	408,340
Ω	37,760	173,395
	12,613	64,736
	23,492	252,639
*	9,921	14,390
	35,368	40,753
	35,325	156,846
	33,079	405,970
	19,175	174,834
	22,218	139,256
*	51,991	155,860
*	203,241	87,447
*	64,356	179,427
*	36,595	29,010
	10,086	74,262
	9,024	19,169
	4,744	22,443
*	10,596	50,225
	141,047	169,980
	20,737	62,310
*	7,944	13,631
*	466,600	458,791
	36,102	133,743
	18,041	68,751
*	32,508	17,466
*	12,752	7,209
	3,542	157,647
	11,173	137,124
	6,617	60,111
	18,935	329,036
	19,418	58,833
Ω	13,141	40,937
	153,211	135,563
	9,400	338,484
Ω	20,157	50,976
*	10,708	7,053

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
*Ω Countryside Partnerships PLC.....	55,249	\$230,418
Cranswick PLC.....	6,465	320,373
Crest Nicholson Holdings PLC.....	31,067	135,048
Currys PLC.....	142,580	205,638
CVS Group PLC.....	7,120	189,121
* De La Rue PLC.....	19,364	30,704
Devro PLC.....	26,257	78,558
DFS Furniture PLC.....	28,727	92,098
* Dialight PLC.....	1,573	6,960
* Dignity PLC.....	5,679	50,738
Diploma PLC.....	11,360	426,375
DiscoverIE Group PLC.....	11,718	135,309
Diversified Energy Co. PLC.....	91,027	130,360
Domino's Pizza Group PLC.....	53,047	278,102
dotdigital group PLC.....	28,305	56,299
Drax Group PLC.....	61,101	497,794
Dunelm Group PLC.....	12,393	223,337
Ω DWF Group PLC.....	14,090	22,061
EKF Diagnostics Holdings PLC.....	40,219	34,090
* Elementis PLC.....	75,875	146,409
EMIS Group PLC.....	5,893	104,567
* Energiean PLC.....	8,082	102,991
* EnQuest PLC.....	211,206	60,897
Epwin Group PLC.....	39	52
* Ergomed PLC.....	3,012	46,025
* Esken Ltd.....	47,880	8,072
Essentra PLC.....	35,380	164,873
Euromoney Institutional Investor PLC.....	13,792	171,047
* FD Technologies PLC.....	2,610	56,922
FDM Group Holdings PLC.....	9,533	139,430
Ferrexpo PLC.....	46,878	153,956
Fevertree Drinks PLC.....	11,727	337,152
* Firstgroup PLC.....	79,641	109,681
Ω Forterra PLC.....	22,506	80,632
Foxtons Group PLC.....	34,139	19,060
* Frasers Group PLC.....	26,418	262,421
* Frontier Developments PLC.....	1,567	29,171
Fuller Smith & Turner PLC, Class A.....	4,390	41,098
*Ω Funding Circle Holdings PLC.....	18,764	24,081
Galliford Try Holdings PLC.....	19,567	46,466
Games Workshop Group PLC.....	3,069	329,051
Gamma Communications PLC.....	5,643	118,701
GB Group PLC.....	5,261	46,974
Gem Diamonds Ltd.....	14,716	9,572
Genel Energy PLC.....	20,214	40,214
Genuit Group PLC.....	24,923	193,209
Genus PLC.....	323	16,673
* Georgia Capital PLC.....	3,318	28,822
* Go-Ahead Group PLC.....	8,934	80,142
Gooch & Housego PLC.....	1,092	14,561
Goodwin PLC.....	55	2,334
Grafton Group PLC.....	29,308	460,681
Grainger PLC.....	84,328	343,423
* Greencore Group PLC.....	70,626	117,560
Greggs PLC.....	12,425	450,621
Gulf Keystone Petroleum Ltd.....	29,820	89,234
*Ω Gym Group PLC.....	16,204	53,947
H&T Group PLC.....	2,944	11,143
Halfords Group PLC.....	23,225	102,428

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Hargreaves Services PLC.....	1,423	\$ 9,689
Harworth Group PLC.....	5,108	12,816
Hays PLC.....	191,986	374,110
Headlam Group PLC.....	13,204	79,145
Helical PLC.....	15,637	91,225
* Helios Towers PLC.....	52,687	108,915
Henry Boot PLC.....	13,323	50,736
Hill & Smith Holdings PLC.....	9,624	194,856
Hilton Food Group PLC.....	8,180	114,982
Hiscox Ltd.....	31,842	418,546
Hochschild Mining PLC.....	37,929	53,150
* Hollywood Bowl Group PLC.....	21,065	71,549
*Ω Hostelworld Group PLC.....	3,800	4,026
Hunting PLC.....	21,793	63,364
* Hyve Group PLC.....	30,769	42,226
Ω Ibstock PLC.....	53,200	142,557
IDOX PLC.....	36,392	32,910
IG Group Holdings PLC.....	41,460	456,426
IMI PLC.....	27,282	609,555
Impax Asset Management Group PLC.....	7,499	110,936
Inchcape PLC.....	49,706	566,808
* Indivior PLC.....	73,610	224,099
IntegraFin Holdings PLC.....	23,861	159,255
International Personal Finance PLC.....	29,897	50,617
Investec PLC.....	43,727	251,810
iomart Group PLC.....	10,345	22,863
IP Group PLC.....	112,572	147,954
* IQE PLC.....	32,337	13,939
* IWG PLC.....	82,435	317,499
* J D Wetherspoon PLC.....	10,655	129,369
* James Fisher & Sons PLC.....	6,723	34,800
James Halstead PLC.....	21,657	84,252
* JET2 PLC.....	14,046	250,153
* John Menzies PLC.....	11,780	45,625
* John Wood Group PLC.....	75,790	228,154
* Johnson Service Group PLC.....	38,885	79,598
* Joules Group PLC.....	3,963	6,318
Ω JTC PLC.....	13,314	140,867
Jupiter Fund Management PLC.....	65,996	204,743
* Just Group PLC.....	147,778	171,966
Kainos Group PLC.....	7,333	150,753
Keller Group PLC.....	9,571	109,822
Keywords Studios PLC.....	2,980	101,377
* Kier Group PLC.....	58,589	77,789
* Kin & Carta PLC.....	16,750	52,404
* Lamprell PLC.....	23,029	10,294
Lancashire Holdings Ltd.....	27,531	203,834
Learning Technologies Group PLC.....	55,971	127,073
Liontrust Asset Management PLC.....	6,785	148,751
* Lookers PLC.....	40,298	50,808
LSL Property Services PLC.....	11,392	60,854
Ω Luceco PLC.....	8,203	33,163
* M&C Saatchi PLC.....	3,423	8,579
Macfarlane Group PLC.....	13,139	22,352
Man Group PLC.....	179,299	468,387
* Marks & Spencer Group PLC.....	153,696	454,849
Marshalls PLC.....	26,672	253,950
* Marston's PLC.....	82,294	89,979
* McBride PLC.....	30,429	20,367

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Mears Group PLC.....	19,018	\$ 50,213
Medica Group PLC.....	6,917	15,721
* Mediclinic International PLC.....	46,009	198,465
* Meggitt PLC.....	52,696	532,243
* Metro Bank PLC.....	9,245	12,132
Micro Focus International PLC.....	23,984	147,553
Midwich Group PLC.....	3,279	26,856
* Mitchells & Butlers PLC.....	42,567	144,438
Mitie Group PLC.....	185,228	150,088
MJ Gleeson PLC.....	5,541	53,635
Moneysupermarket.com Group PLC.....	53,903	137,748
Morgan Advanced Materials PLC.....	36,877	159,569
Morgan Sindall Group PLC.....	4,937	142,646
Morses Club PLC.....	4,600	2,778
Mortgage Advice Bureau Holdings Ltd.....	3,166	55,678
* Motorpoint group PLC.....	7,418	30,076
MP Evans Group PLC.....	1,742	19,197
* N Brown Group PLC.....	29,795	15,649
* National Express Group PLC.....	70,707	239,787
NCC Group PLC.....	34,666	89,190
Next Fifteen Communications Group PLC.....	8,735	145,760
Nichols PLC.....	707	12,369
Ninety One PLC.....	40,746	143,358
Norcros PLC.....	7,961	32,928
Numis Corp. PLC.....	11,345	49,138
*Ω On the Beach Group PLC.....	13,752	53,796
OSB Group PLC.....	36,692	272,583
* Oxford Biomedica PLC.....	5,909	67,424
Oxford Instruments PLC.....	6,905	204,458
Pagegroup PLC.....	38,665	305,093
Pan African Resources PLC.....	263,769	64,809
Paragon Banking Group PLC.....	35,627	274,411
PayPoint PLC.....	7,784	69,560
* Pendragon PLC.....	178,766	54,889
Pennon Group PLC.....	27,803	407,386
* Petrofac Ltd.....	56,629	91,065
* Petropavlovsk PLC.....	404,614	82,648
Pets at Home Group PLC.....	69,968	405,142
* Pharos Energy PLC.....	20,801	7,153
* Photo-Me International PLC.....	40,883	41,262
* Playtech PLC.....	34,619	272,724
Plus500 Ltd.....	10,027	199,097
Polar Capital Holdings PLC.....	8,674	73,789
Porvair PLC.....	3,538	32,027
* PPHE Hotel Group Ltd.....	1,384	26,917
Premier Foods PLC.....	93,555	149,279
* Provident Financial PLC.....	33,877	143,665
* PureTech Health PLC.....	24,437	90,722
* Purplebricks Group PLC.....	17,328	4,831
PZ Cussons PLC.....	27,657	72,156
QinetiQ Group PLC.....	71,703	260,219
Ω Quilter PLC.....	194,148	360,517
* Rank Group PLC.....	24,101	51,300
Rathbones Group PLC.....	7,828	197,654
* Raven Property Group Ltd.....	45,894	17,366
Reach PLC.....	50,217	177,255
Record PLC.....	11,865	12,513
Redcentric PLC.....	6,137	10,222
Redde Northgate PLC.....	26,578	138,519

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Redrow PLC.....	33,289	\$280,448
Renew Holdings PLC.....	6,323	61,819
* Renewi PLC.....	9,334	84,102
Renishaw PLC.....	1,515	93,551
* Restaurant Group PLC.....	68,039	87,236
Rhi Magnesita NV.....	1,651	76,142
RHI Magnesita NV.....	2,503	115,450
Ricardo PLC.....	9,245	57,753
River & Mercantile Group PLC.....	2,875	11,159
RM PLC.....	8,839	22,173
Robert Walters PLC.....	6,706	66,496
Rotork PLC.....	112,248	515,906
Royal Mail PLC.....	15,701	93,824
RPS Group PLC.....	39,439	59,671
RWS Holdings PLC.....	8,444	57,440
S&U PLC.....	354	12,850
Ω Sabre Insurance Group PLC.....	20,051	61,589
* Saga PLC.....	10,855	42,135
Savills PLC.....	18,153	330,797
ScS Group PLC.....	313	927
* Senior PLC.....	81,040	146,697
Serco Group PLC.....	88,961	160,922
Serica Energy PLC.....	19,716	68,529
Severfield PLC.....	28,520	27,151
* SIG PLC.....	138,693	77,271
Sirius Real Estate Ltd.....	100,166	175,080
Smart Metering Systems PLC.....	11,830	117,775
Smiths News PLC.....	19,640	9,320
Softcat PLC.....	14,043	311,160
* SolGold PLC.....	38,339	13,772
Spectris PLC.....	3,249	148,264
Speedy Hire PLC.....	58,485	45,285
*Ω Spire Healthcare Group PLC.....	44,227	142,337
Spirent Communications PLC.....	77,650	259,316
* Sportech PLC.....	5,705	2,791
* SSP Group PLC.....	79,011	293,152
* Stagecoach Group PLC.....	35,849	44,278
SThree PLC.....	13,227	83,987
Strix Group PLC.....	17,224	56,554
* Studio Retail Group PLC.....	5,420	7,542
* STV Group PLC.....	2,980	14,191
* Superdry PLC.....	8,233	23,199
Synthomer PLC.....	42,209	208,385
Tate & Lyle PLC.....	50,269	480,835
TBC Bank Group PLC.....	2,373	45,189
* Ted Baker PLC.....	12,733	15,139
Telecom Plus PLC.....	7,802	158,084
Ω TI Fluid Systems PLC.....	7,253	23,353
Topps Tiles PLC.....	21,096	18,071
TP ICAP Group PLC.....	95,925	181,846
Travis Perkins PLC.....	25,098	509,232
Treatt PLC.....	4,748	67,636
Trellus Health Ltd.....	1,748	0
* Tremor International Ltd.....	6,705	47,235
* Tremor International Ltd., ADR.....	2,139	31,251
Tribal Group PLC.....	5,915	7,215
Trifast PLC.....	13,605	28,940
TT Electronics PLC.....	20,485	65,078
* Tullow Oil PLC.....	184,058	124,573

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Tyman PLC.....	17,563	\$ 88,779
Ultra Electronics Holdings PLC.....	9,461	371,185
Vertu Motors PLC.....	37,928	33,920
Vesuvius PLC.....	27,996	173,500
Victrex PLC.....	10,684	297,595
* Virgin Money UK PLC.....	119,665	309,745
Vistry Group PLC.....	24,984	346,396
Vitec Group PLC.....	5,654	97,650
Ω Vivo Energy PLC.....	41,937	75,047
Volex PLC.....	13,025	52,743
Volution Group PLC.....	23,637	160,157
Vp PLC.....	3,850	50,833
*Ω Watches of Switzerland Group PLC.....	17,724	308,778
Watkin Jones PLC.....	21,910	78,454
* WH Smith PLC.....	8,050	180,606
Wickes Group PLC.....	30,483	84,237
Wilmington PLC.....	6,879	22,221
Wincanton PLC.....	14,194	74,104
* Xaar PLC.....	10,372	30,234
XP Power Ltd.....	2,076	136,509
Young & Co's Brewery PLC.....	1	11
Young & Co's Brewery PLC, Class A.....	2,876	58,523
Zotefoams PLC.....	3,070	14,973
TOTAL UNITED KINGDOM.....		<u>40,171,583</u>
UNITED STATES — (0.0%)		
* Arko Corp.....	4,209	<u>34,257</u>
TOTAL COMMON STOCKS.....		<u>293,367,992</u>
PREFERRED STOCKS — (0.3%)		
GERMANY — (0.3%)		
Biotest AG.....	2,447	101,166
Draegerwerk AG & Co. KGaA.....	1,189	69,074
Fuchs Petrolub SE.....	7,602	328,521
Jungheinrich AG.....	6,075	259,775
Sixt SE.....	1,905	172,118
STO SE & Co. KGaA.....	368	92,357
Villeroy & Boch AG.....	1,074	28,931
TOTAL GERMANY.....		<u>1,051,942</u>
RIGHTS/WARRANTS — (0.0%)		
AUSTRIA — (0.0%)		
* CA Immobilien Anlagen AG Rights Exp 07/26/21.....	7,475	<u>0</u>
CANADA — (0.0%)		
* Cenovus Energy, Inc. Warrants 01/01/26.....	390	3,681
* Treasury Metals, Inc. Warrants 08/07/23.....	459	<u>40</u>
TOTAL CANADA.....		<u>3,721</u>
HONG KONG — (0.0%)		
* APAC Resources Ltd. Warrants 10/06/22.....	1,971	<u>19</u>
ITALY — (0.0%)		
* BF SpA Rights 02/16/22.....	2,634	0
* Webuild SpA Warrants 08/02/30.....	1,925	<u>0</u>

VA INTERNATIONAL SMALL PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (0.0%)		
* Ezion Holdings Ltd. Warrants 04/16/23.....	61,932	\$ 0
* Stamford Land Corp. Ltd. Rights 02/28/22.....	18,900	280
TOTAL SINGAPORE.....		<u>280</u>
SPAIN — (0.0%)		
* Sacyr SA Rights 02/02/22.....	54,859	3,020
TOTAL RIGHTS/WARRANTS.....		<u>7,040</u>
TOTAL INVESTMENT SECURITIES (Cost \$267,825,025).....		<u>294,426,974</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (5.2%)		
@§ The DFA Short Term Investment Fund.....	1,384,021	16,011,738
TOTAL INVESTMENTS — (100.0%) (Cost \$283,835,697)^^.....		<u>\$310,438,712</u>

As of January 31, 2022, VA International Small Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	4	03/18/22	\$877,409	\$900,850	\$23,441
Total Futures Contracts.....			<u>\$877,409</u>	<u>\$900,850</u>	<u>\$23,441</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	\$ 4,140	\$ 18,791,354	—	\$ 18,795,494
Austria.....	—	4,242,598	—	4,242,598
Belgium.....	38,114	5,058,589	—	5,096,703
Canada.....	31,858,770	5,452	—	31,864,222
China.....	13,191	254,787	—	267,978
Denmark.....	—	6,726,128	—	6,726,128
Finland.....	—	6,983,545	—	6,983,545
France.....	—	14,601,148	\$ 681	14,601,829
Germany.....	348,432	18,376,478	—	18,724,910
Hong Kong.....	—	7,118,990	13,606	7,132,596
Ireland.....	—	1,555,291	—	1,555,291
Isle of Man.....	—	10,208	—	10,208
Israel.....	182,883	6,202,674	—	6,385,557
Italy.....	34,737	10,028,833	—	10,063,570
Japan.....	—	66,432,056	—	66,432,056
Netherlands.....	—	8,113,149	—	8,113,149
New Zealand.....	—	1,467,316	—	1,467,316
Norway.....	—	2,805,195	—	2,805,195
Portugal.....	—	929,165	—	929,165
Singapore.....	—	3,254,219	12,210	3,266,429
Spain.....	—	6,236,885	—	6,236,885

VA INTERNATIONAL SMALL PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Sweden.....	\$ 88,829	\$ 9,999,582	—	\$ 10,088,411
Switzerland.....	—	21,372,917	—	21,372,917
United Kingdom.....	31,251	40,140,332	—	40,171,583
United States.....	—	34,257	—	34,257
Preferred Stocks				
Germany.....	101,166	950,776	—	1,051,942
Rights/Warrants				
Canada.....	—	3,721	—	3,721
Hong Kong.....	—	19	—	19
Singapore.....	—	280	—	280
Spain.....	—	3,020	—	3,020
Securities Lending Collateral.....	—	16,011,738	—	16,011,738
Futures Contracts**.....	23,441	—	—	23,441
TOTAL.....	\$32,724,954	\$277,710,702	\$26,497[^]	\$310,462,153

** Valued at the unrealized appreciation/(depreciation) on the investment.

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

VA SHORT-TERM FIXED PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
BONDS — (18.7%)					
Cooperatieve Rabobank UA, Floating Rate Note, SOFR + 0.300%, FRN			Skandinaviska Enskilda Banken AB Ω 0.550%, 09/01/23.	800	\$ 789,632
(r) 0.350%, 01/12/24.	2,000	\$2,003,141	Svensk Exportkredit AB, Floating Rate Note, SOFR + 1.000%, FRN		
European Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.260%, FRN			(r) 1.050%, 12/19/22.	5,750	5,794,333
(r) 0.310%, 08/19/22.	6,493	6,499,233	(r) 1.050%, 05/25/23.	2,500	2,527,932
(r) 0.310%, 03/13/23.	1,190	1,192,142	Swedbank AB Ω 0.600%, 09/25/23.	1,000	986,411
European Investment Bank, Floating Rate Note, SOFR + 0.250%, FRN			Toronto-Dominion Bank, Floating Rate Note, SOFR + 0.220%, FRN		
(r)Ω 0.300%, 01/30/23.	5,500	5,508,800	(r) 0.269%, 06/02/23.	3,500	3,503,279
European Investment Bank, Floating Rate Note, SOFR + 0.290%, FRN			Toronto-Dominion Bank, Floating Rate Note, SOFR + 0.240%, FRN		
(r)Ω 0.340%, 06/10/22.	2,750	2,751,953	(r) 0.290%, 01/06/23.	713	713,063
Inter-American Development Bank 0.250%, 11/15/23.	3,000	2,949,368			
2.625%, 01/16/24.	2,000	2,052,563	TOTAL BONDS.		<u>71,624,537</u>
Inter-American Development Bank, Floating Rate Note, SOFR + 0.260%, FRN			CERTIFICATES OF DEPOSIT — (7.6%)		
(r) 0.310%, 09/16/22.	3,446	3,449,860	Bank of Montreal, Floating Rate Note, SOFR + 0.150%, FRN		
International Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.130%, FRN			(r) 0.200%, 09/02/22.	2,000	1,999,513
(r) 0.180%, 01/13/23.	6,750	6,752,565	(r) 0.200%, 09/27/22.	3,000	2,999,005
International Finance Corp., Floating Rate Note, SOFR + 0.090%, FRN			Bank of Montreal, Floating Rate Note, SOFR + 0.200%, FRN		
(r) 0.140%, 06/30/23.	400	399,944	(r) 0.250%, 02/11/22.	1,500	1,500,082
Kommunalbanken A.S., Floating Rate Note, SOFR + 0.16%, FRN			Bank of Nova Scotia, Floating Rate Note, SOFR + 0.150%, FRN		
(r)Ω 0.210%, 10/27/23.	7,500	7,501,950	(r) 0.200%, 06/15/22.	3,000	3,000,450
Landeskreditbank Baden-Wuerttemberg Foerderbank, Floating Rate Note, SOFR + 0.350%, FRN			Canadian Imperial Bank of Commerce, Floating Rate Note, SOFR + 0.160%, FRN		
(r)Ω 0.399%, 03/15/22.	8,200	8,202,099	(r) 0.210%, 07/15/22.	3,000	3,000,893
Province of Alberta Canada 3.350%, 11/01/23.	7,763	8,046,269	Commonwealth Bank of Australia, Floating Rate Note, SOFR + 0.130%, FRN		
			(r)Ω 0.180%, 09/29/22.	1,500	1,499,308
			National Australia Bank Ltd., Floating Rate Note, SOFR + 0.100%, FRN		
			(r)Ω 0.150%, 05/06/22.	2,000	1,999,841

VA SHORT-TERM FIXED PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
National Australia Bank Ltd., Floating Rate Note, SOFR + 0.210%, FRN (r)Ω 0.260%, 06/03/22.	2,000	\$ 2,000,731	Bank of Nova Scotia 0.170%, 02/24/22.	1,000	\$ 999,953
Royal Bank of Canada, Floating Rate Note, SOFR +0.150, FRN (r)Ω 0.200%, 10/11/22.	5,000	4,998,245	Canadian Imperial Bank of Commerce 0.150%, 02/11/22.	4,500	4,499,898
Royal Bank of Canada, Floating Rate Note, SOFR +0.250, FRN (r)Ω 0.300%, 12/01/22.	3,000	3,000,503	Cooperatieve Rabobank UA 0.140%, 02/15/22.	1,000	999,971
Westpac Banking Corp., Floating Rate Note, SOFR + 0.170%, FRN (r) 0.210%, 04/19/22.	1,000	1,000,234	Erste Abwicklungsanstalt 0.150%, 02/14/22. 0.180%, 04/14/22.	2,926 4,250	2,925,920 4,248,406
Westpac Banking Corp., Floating Rate Note, SOFR +0.13000, FRN (r) 0.170%, 05/09/22.	2,000	<u>2,000,283</u>	KFW 0.180%, 04/26/22.	1,150	1,149,438
TOTAL CERTIFICATES OF DEPOSIT.....		<u>28,999,088</u>	National Australia Bank Ltd. 0.150%, 02/22/22.	1,750	1,749,913
U.S. TREASURY OBLIGATIONS — (38.6%)			Nordea Bank ABP 0.135%, 02/18/22.	3,000	2,999,888
U.S. Treasury Notes			PSP Capital, Inc. 0.130%, 02/17/22. 0.180%, 04/14/22.	4,000 750	3,999,862 749,719
# 0.125%, 08/31/23.	7,000	6,897,461	Skandinaviska Enskilda Banken AB 0.180%, 03/15/22.	1,000	999,878
# 0.125%, 09/15/23.	27,350	26,937,613	0.220%, 03/15/22.	1,000	999,878
# 0.250%, 09/30/23.	28,200	27,816,656	0.150%, 03/15/22.	1,000	999,878
0.125%, 10/15/23.	27,750	27,292,559	0.170%, 04/04/22.	1,500	1,499,622
# 0.375%, 10/31/23.	27,500	27,148,730	0.240%, 04/12/22.	750	749,732
# 1.625%, 10/31/23.	13,000	13,114,258	0.200%, 04/27/22.	1,000	999,400
0.500%, 11/30/23.	7,500	7,411,816	Swedbank AB 0.270%, 04/20/22.	2,000	1,999,153
0.125%, 12/15/23.	2,000	1,962,266	Toronto-Dominion Bank 0.162%, 02/24/22.	4,000	3,999,813
0.125%, 01/15/24.	5,000	4,898,633	United Overseas Bank Ltd. 0.280%, 04/13/22.	930	<u>929,636</u>
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.029%, FRN (r) 0.269%, 07/31/23.	1,750	1,751,849	TOTAL COMMERCIAL PAPER (Cost \$38,498,584).....		<u>38,499,910</u>
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.035%, FRN (r) 0.275%, 10/31/23.	2,500	<u>2,503,255</u>		Shares	
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>147,735,096</u>	TEMPORARY CASH INVESTMENTS — (1.1%) State Street Institutional U.S. Government Money Market Fund 0.025%.....	4,285,588	<u>4,285,588</u>
TOTAL INVESTMENT SECURITIES (Cost \$250,010,004).....		<u>248,358,721</u>	SECURITIES LENDING COLLATERAL — (24.0%) @§ The DFA Short Term Investment Fund	7,931,438	<u>91,758,804</u>
COMMERCIAL PAPER — (10.0%) Alphabet, Inc. 0.080%, 02/25/22.	1,000	999,952	TOTAL INVESTMENTS — (100.0%) (Cost \$384,548,748)^.....		<u><u>\$382,903,023</u></u>

VA SHORT-TERM FIXED PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds.....	—	\$ 71,624,537	—	\$ 71,624,537
Certificates of Deposit.....	—	28,999,088	—	28,999,088
U.S. Treasury Obligations.....	—	147,735,096	—	147,735,096
Commercial Paper.....	—	38,499,910	—	38,499,910
Temporary Cash Investments.....	\$4,285,588	—	—	4,285,588
Securities Lending Collateral.....	—	91,758,804	—	91,758,804
TOTAL.....	\$4,285,588	\$378,617,435	—	\$382,903,023

**VA GLOBAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2022

(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
AGENCY OBLIGATIONS — (0.1%)			AUSTRALIA — (Continued)		
Federal National Mortgage Association			Ω 4.125%, 06/04/26. AUD	500	\$ 380,909
2.125%, 04/24/26.	500	\$ 511,647	TOTAL AUSTRALIA.		<u>35,438,214</u>
BONDS — (79.1%)			AUSTRIA — (1.2%)		
AUSTRALIA — (8.9%)			Oesterreichische Kontrollbank AG		
Australia & New Zealand Banking Group Ltd.			0.375%, 09/17/25.	2,000	1,913,205
(r)Ω 3M Swap + 1.030%,			0.500%, 02/02/26.	2,841	2,713,955
FRN, 1.085%,			TOTAL AUSTRIA.		<u>4,627,160</u>
12/06/23. AUD	200	143,279	BELGIUM — (0.6%)		
(r) 3M Swap + 0.760%,			Dexia Credit Local SA		
FRN, 0.825%,			Ω 1.125%, 04/09/26.	2,000	1,945,385
01/16/25. AUD	6,700	4,775,726	Ω 1.125%, 04/09/26.	500	486,346
3.700%, 11/16/25.	1,000	1,068,839	TOTAL BELGIUM.		<u>2,431,731</u>
Australia Government Bond			CANADA — (19.1%)		
Ω 0.250%, 11/21/25. AUD	2,000	1,352,008	Bank of Nova Scotia		
Ω 4.250%, 04/21/26. AUD	800	629,549	2.290%, 06/28/24. CAD	2,000	1,587,791
Ω 0.500%, 09/21/26. AUD	3,000	2,022,170	Canada Government International Bond		
Commonwealth Bank of Australia			0.750%, 05/19/26.	11,740	11,280,059
Ω 1.125%, 06/15/26.	4,100	3,948,934	CPPIB Capital, Inc.		
National Australia Bank Ltd.			Ω 0.875%, 09/09/26.	9,650	9,281,170
(r) 3M Swap + 0.920%,			Ontario Teachers' Finance Trust		
FRN, 0.985%,			Ω 0.875%, 09/21/26.	6,250	5,981,223
06/19/24. AUD	500	357,708	Province of Alberta Canada		
(r) 3M Swap + 0.770%,			2.200%, 06/01/26. CAD	11,100	8,800,973
FRN, 0.845%,			Province of British Columbia Canada		
01/21/25. AUD	2,000	1,426,823	# 0.900%, 07/20/26.	5,700	5,506,331
3.375%, 01/14/26.	1,000	1,056,109	Province of Manitoba Canada		
New South Wales Treasury Corp.			2.550%, 06/02/26. CAD	2,100	1,688,607
Ω 4.000%, 05/20/26. AUD	8,800	6,807,176	Province of Ontario Canada		
Queensland Treasury Corp.			0.625%, 01/21/26.	3,750	3,591,679
Ω 3.250%, 07/21/26. AUD	4,000	3,008,075	1.050%, 04/14/26.	5,000	4,851,151
South Australian Government Financing Authority			2.400%, 06/02/26. CAD	3,500	2,799,009
Ω 3.000%, 07/20/26. AUD	500	372,187	Province of Quebec Canada		
Treasury Corp. of Victoria			3.700%, 05/20/26. AUD	2,100	1,580,450
0.500%, 11/20/25. AUD	1,300	879,540	2.500%, 09/01/26. CAD	7,000	5,629,902
Westpac Banking Corp.			PSP Capital, Inc.		
(r)Ω 3M Swap + 1.140%,			0.900%, 06/15/26. CAD	2,200	1,652,228
FRN, 1.205%,			Ω 1.000%, 06/29/26.	2,458	2,372,776
04/24/24. AUD	3,000	2,156,609	Quebec, Province of Canada		
(r)Ω 3M Swap + 0.880%,			2.750%, 09/01/25. CAD	400	324,497
FRN, 0.925%,			Toronto-Dominion Bank		
08/16/24. AUD	1,400	1,001,110	0.750%, 09/11/25.	350	335,108
2.850%, 05/13/26.	3,000	3,113,903	Ω 1.128%, 12/09/25. CAD	2,600	1,948,399
1.150%, 06/03/26.	970	937,560	0.750%, 01/06/26.	2,710	2,586,156

VA GLOBAL BOND PORTFOLIO
CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CANADA — (Continued)			NEW ZEALAND — (1.7%)		
1.200%, 06/03/26.....	3,939	\$ 3,788,165	New Zealand Government Bond		
TOTAL CANADA.....		<u>75,585,674</u>	0.500%, 05/15/24..... NZD	2,000	\$ 1,268,036
			0.500%, 05/15/26..... NZD	3,650	2,213,210
DENMARK — (0.9%)			New Zealand Local Government		
Kommunekredit			Funding Agency Bond		
Ω 0.500%, 01/28/26.....	3,764	<u>3,590,623</u>	Ω 2.250%, 04/15/24..... NZD	4,500	2,942,423
			2.750%, 04/15/25..... NZD	500	<u>328,858</u>
FINLAND — (2.9%)			TOTAL NEW ZEALAND.....		<u>6,752,527</u>
Finnvera Oyj			NORWAY — (2.2%)		
Ω 1.125%, 10/27/26.....	2,900	2,819,483	Equinor ASA		
Kuntarahoitus Oyj			1.750%, 01/22/26.....	1,000	989,646
Ω 0.625%, 03/20/26.....	5,300	5,068,549	Kommunalbanken A.S.		
Nordea Bank Abp			0.600%, 06/01/26..... AUD	500	333,424
#Ω 0.750%, 08/28/25.....	3,800	<u>3,656,196</u>	KOMMUNALBANKEN A.S.		
TOTAL FINLAND.....		<u>11,544,228</u>	SR UNSECURED REGS		
FRANCE — (4.1%)			09/25 0.375		
Agence Francaise de			0.375%, 09/11/25.....	1,648	1,577,273
Developpement EPIC			Kommunalbanken AS		
Ω 0.625%, 01/22/26.....	5,200	4,983,913	Ω 0.500%, 01/13/26.....	1,000	955,912
Caisse d'Amortissement de la			Ω 1.125%, 10/26/26.....	4,800	<u>4,668,268</u>
Dette Sociale			TOTAL NORWAY.....		<u>8,524,523</u>
Ω 0.625%, 02/18/26.....	7,887	7,558,772	SINGAPORE — (0.3%)		
Ω 0.625%, 02/18/26.....	400	383,453	Singapore Government Bond		
SFIL SA			2.125%, 06/01/26..... SGD	1,500	<u>1,139,747</u>
Ω 0.625%, 02/09/26.....	3,400	<u>3,251,018</u>	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (15.7%)		
TOTAL FRANCE.....		<u>16,177,156</u>	African Development Bank		
GERMANY — (5.1%)			0.875%, 03/23/26.....	7,050	6,824,922
Kreditanstalt fuer Wiederaufbau			4.500%, 06/02/26..... AUD	1,000	783,322
0.625%, 01/22/26.....	2,440	2,343,955	# 0.875%, 07/22/26.....	2,700	2,609,231
3.200%, 09/11/26..... AUD	500	373,619	Asian Development Bank		
Landwirtschaftliche Rentenbank			1.000%, 04/14/26.....	10,500	10,220,616
Ω 4.250%, 01/09/25..... AUD	1,000	762,123	0.500%, 05/05/26..... AUD	1,000	667,259
0.875%, 03/30/26.....	8,400	8,124,516	Asian Infrastructure Investment		
Ω 4.750%, 05/06/26..... AUD	400	316,037	Bank		
NRW Bank			# 0.500%, 01/27/26.....	6,887	6,577,130
Ω 0.875%, 03/09/26.....	2,400	2,319,600	Ω 1.000%, 05/06/26..... AUD	500	340,606
State of North			European Bank for		
Rhine-Westphalia Germany			Reconstruction &		
Ω 1.000%, 04/21/26.....	6,200	<u>6,015,275</u>	Development		
TOTAL GERMANY.....		<u>20,255,125</u>	0.500%, 01/28/26.....	11,000	10,520,655
NETHERLANDS — (3.0%)			European Investment Bank		
BNG Bank NV			0.750%, 09/09/24..... NOK	19,000	2,078,443
Ω 2.375%, 03/16/26.....	1,000	1,026,326	0.375%, 03/26/26.....	5,576	5,307,997
Ω 0.875%, 05/18/26.....	8,300	8,006,410	Inter-American Development Bank		
Ω 0.875%, 05/18/26.....	668	644,194	Ω 2.750%, 10/30/25..... AUD	300	219,896
Shell International Finance BV			4.400%, 01/26/26..... CAD	277	238,880
3.250%, 05/11/25.....	1,000	1,045,134	0.875%, 04/20/26.....	8,100	7,832,211
2.875%, 05/10/26.....	1,089	<u>1,131,595</u>	4.250%, 06/11/26..... AUD	1,500	1,165,047
TOTAL NETHERLANDS.....		<u>11,853,659</u>	1.000%, 06/29/26..... CAD	1,000	755,985
			Inter-American Investment		
			Corp.		
			Ω 0.625%, 02/10/26.....	300	287,052

VA GLOBAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			UNITED STATES — (Continued)		
International Bank for Reconstruction & Development			Chevron USA, Inc. 0.687%, 08/12/25.....	2,000	\$ 1,928,490
0.625%, 01/14/26..... CAD	3,200	\$ 2,399,171	Johnson & Johnson # 0.550%, 09/01/25.....	1,000	958,260
0.500%, 05/18/26..... AUD	1,500	999,829	Merck & Co., Inc. # 0.750%, 02/24/26.....	1,533	1,472,819
International Finance Corp.			National Securities Clearing Corp. #Ω 0.750%, 12/07/25.....	6,400	6,130,566
Ω 3.200%, 07/22/26..... AUD	2,000	1,492,966	Ω 0.750%, 12/07/25.....	1,250	1,197,376
Nordic Investment Bank			Procter & Gamble Co. 1.000%, 04/23/26.....	1,827	1,772,966
# 0.500%, 01/21/26.....	500	478,717	Visa, Inc. 3.150%, 12/14/25.....	2,582	2,707,897
Ω 3.400%, 02/06/26..... AUD	600	448,950	Walmart, Inc. 1.050%, 09/17/26.....	3,300	3,194,474
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>62,248,885</u>	TOTAL UNITED STATES.....		<u>32,624,606</u>
SWEDEN — (2.8%)			TOTAL BONDS.....		<u>313,113,216</u>
Skandinaviska Enskilda Banken AB			U.S. TREASURY OBLIGATIONS — (17.4%)		
Ω 0.850%, 09/02/25.....	200	192,754	U.S. Treasury Notes		
Ω 1.400%, 11/19/25.....	4,000	3,947,080	0.750%, 03/31/26.....	17,500	16,927,832
Ω 1.200%, 09/09/26.....	7,100	6,836,192	2.250%, 03/31/26.....	1,000	1,027,695
TOTAL SWEDEN.....		<u>10,976,026</u>	0.750%, 04/30/26.....	14,000	13,529,141
SWITZERLAND — (2.4%)			2.375%, 04/30/26.....	4,000	4,131,719
Nestle Holdings, Inc.			1.625%, 05/15/26.....	15,000	15,032,813
Ω 3.500%, 09/24/25.....	2,000	2,115,646	0.750%, 05/31/26.....	19,000	18,340,937
Ω 0.625%, 01/15/26.....	3,300	3,154,626	TOTAL U.S. TREASURY OBLIGATIONS.....		<u>68,990,137</u>
Roche Holdings, Inc.			TOTAL INVESTMENT SECURITIES		
Ω 0.991%, 03/05/26.....	800	772,225	(Cost \$396,272,994).....		<u>382,615,000</u>
Ω 2.625%, 05/15/26.....	3,200	3,300,835			
TOTAL SWITZERLAND.....		<u>9,343,332</u>	Shares		
UNITED STATES — (8.2%)			SECURITIES LENDING COLLATERAL — (3.4%)		
Amazon.com, Inc.			@§ The DFA Short Term		
1.000%, 05/12/26.....	4,500	4,366,270	Investment Fund.....	1,147,863	13,279,629
Apple, Inc.			TOTAL INVESTMENTS — (100.0%)		
1.125%, 05/11/25.....	386	378,710	(Cost \$409,551,879)^.....		<u>\$395,894,629</u>
0.700%, 02/08/26.....	2,975	2,856,551			
# 3.250%, 02/23/26.....	1,912	2,004,038			
Ω 3.600%, 06/10/26..... AUD	500	375,385			
Berkshire Hathaway, Inc.					
3.125%, 03/15/26.....	2,144	2,241,966			
Chevron Corp.					
2.954%, 05/16/26.....	1,000	1,038,838			

As of January 31, 2022, VA Global Bond Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
CAD 7,112,654	USD 5,572,251	HSBC Bank	02/02/22	\$23,193

VA GLOBAL BOND PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
NOK	5,088,614	USD	564,397	Citibank, N.A.	02/03/22	\$ 7,734
USD	7,066,895	NZD	10,293,778	UBS AG	02/03/22	293,669
USD	22,822,777	CAD	28,508,243	Bank of America Corp.	02/24/22	395,880
SGD	15,473	USD	11,406	Citibank, N.A.	03/11/22	46
AUD	1,114,672	USD	779,907	Citibank, N.A.	04/19/22	8,560
USD	37,605,758	AUD	52,039,113	HSBC Bank	04/19/22	795,742
Total Appreciation						\$1,524,824
USD	7,417,227	CAD	9,586,559	Bank of America Corp.	02/02/22	\$ (124,410)
CAD	2,473,905	USD	1,966,756	Citibank, N.A.	02/02/22	(20,563)
USD	3,538,617	NOK	31,757,849	Bank of America Corp.	02/03/22	(32,033)
NOK	4,240,419	USD	488,579	Citibank, N.A.	02/03/22	(11,814)
NOK	3,824,542	USD	430,426	Royal Bank of Scotland	02/03/22	(419)
USD	5,563,099	CAD	7,101,457	HSBC Bank	03/09/22	(23,335)
USD	1,140,385	SGD	1,560,510	Royal Bank of Scotland	03/11/22	(14,564)
AUD	1,006,730	USD	721,365	Citibank, N.A.	04/19/22	(9,252)
Total (Depreciation)						\$ (236,390)
Total Appreciation (Depreciation)						\$1,288,434

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$ 511,647	—	\$ 511,647
Bonds				
Australia.....	—	35,438,214	—	35,438,214
Austria.....	—	4,627,160	—	4,627,160
Belgium.....	—	2,431,731	—	2,431,731
Canada.....	—	75,585,674	—	75,585,674
Denmark.....	—	3,590,623	—	3,590,623
Finland.....	—	11,544,228	—	11,544,228
France.....	—	16,177,156	—	16,177,156
Germany.....	—	20,255,125	—	20,255,125
Netherlands.....	—	11,853,659	—	11,853,659
New Zealand.....	—	6,752,527	—	6,752,527
Norway.....	—	8,524,523	—	8,524,523
Singapore.....	—	1,139,747	—	1,139,747
Supranational Organization Obligations.....	—	62,248,885	—	62,248,885
Sweden.....	—	10,976,026	—	10,976,026
Switzerland.....	—	9,343,332	—	9,343,332
United States.....	—	32,624,606	—	32,624,606
U.S. Treasury Obligations.....	—	68,990,137	—	68,990,137
Securities Lending Collateral.....	—	13,279,629	—	13,279,629
Forward Currency Contracts**.....	—	1,288,434	—	1,288,434
TOTAL.....	—	\$397,183,063	—	\$397,183,063

** Valued at the unrealized appreciation/(depreciation) on the investment.

VIT INFLATION-PROTECTED SECURITIES PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount± (000)</u>	<u>Value†</u>
U.S. TREASURY OBLIGATIONS — (99.6%)		
Treasury Inflation Protected Security		
0.125%, 07/15/26.....	4,985	\$ 5,314,931
0.375%, 01/15/27.....	18,120	19,553,399
2.375%, 01/15/27.....	13,126	15,542,173
0.375%, 07/15/27.....	11,929	12,956,889
0.500%, 01/15/28.....	22,584	24,674,678
1.750%, 01/15/28.....	14,565	17,060,745
3.625%, 04/15/28.....	13,560	17,598,852
0.750%, 07/15/28.....	9,577	10,699,870
0.875%, 01/15/29.....	7,594	8,574,358
2.500%, 01/15/29.....	18,574	23,167,088
3.875%, 04/15/29.....	15,874	21,543,875
0.250%, 07/15/29.....	3,531	3,854,139
0.125%, 01/15/30.....	21,441	23,155,977
0.125%, 07/15/30.....	2,330	2,531,343
0.125%, 01/15/31.....	5,032	5,460,238
3.375%, 04/15/32.....	11,461	16,537,109
2.125%, 02/15/40.....	10,865	15,777,682
2.125%, 02/15/41.....	10,406	15,218,993
TOTAL U.S. TREASURY OBLIGATIONS		
Cost (\$249,783,148).....		<u>259,222,339</u>
	<u>Shares</u>	
TEMPORARY CASH INVESTMENTS — (0.4%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	953,747	<u>953,747</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$250,736,895)^.....		<u>\$260,176,086</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
U.S. Treasury Obligations.....	—	\$259,222,339	—	\$259,222,339
Temporary Cash Investments.....	\$953,747	—	—	953,747
TOTAL.....	<u>\$953,747</u>	<u>\$259,222,339</u>	<u>—</u>	<u>\$260,176,086</u>

VA GLOBAL MODERATE ALLOCATION PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Core Equity 2 Portfolio of DFA Investment Dimensions Group, Inc.....	1,757,292	\$ 54,985,675
Investment in VA Global Bond Portfolio of DFA Investment Dimensions Group, Inc.....	2,193,986	22,576,113
Investment in DFA Selectively Hedged Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	2,395,743	22,567,902
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	1,385,107	21,649,225
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	567,441	19,616,422
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	410,145	10,224,913
Investment in VA Short-Term Fixed Portfolio of DFA Investment Dimensions Group, Inc.....	906,340	9,199,353
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....	935,817	9,199,086
Investment in VA U.S. Large Value Portfolio of DFA Investment Dimensions Group, Inc.....	119,408	3,897,462
Investment in VA International Value Portfolio of DFA Investment Dimensions Group, Inc.....	174,803	2,415,781
Investment in DFA Real Estate Securities Portfolio of DFA Investment Dimensions Group, Inc.....	46,618	2,222,281
Investment in DFA International Real Estate Securities Portfolio of DFA Investment Dimensions Group, Inc.....	175,173	<u>784,773</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$131,127,578).....		<u>\$179,338,986</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 0.025% (Cost \$15,137).....	15,137	<u>15,137</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$131,142,715)^.....		<u>\$179,354,123</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies.....	\$179,338,986	—	—	\$179,338,986
Temporary Cash Investments.....	15,137	—	—	15,137
TOTAL.....	\$179,354,123	—	—	\$179,354,123

U.S. LARGE CAP GROWTH PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (99.2%)		
COMMUNICATION SERVICES — (0.9%)		
* Altice USA, Inc., Class A.....	39,600	\$ 571,032
* Charter Communications, Inc., Class A.....	16,997	10,085,000
* Live Nation Entertainment, Inc.....	453	49,608
* Netflix, Inc.....	30,063	12,841,110
TOTAL COMMUNICATION SERVICES.....		<u>23,546,750</u>
CONSUMER DISCRETIONARY — (18.6%)		
* Amazon.com, Inc.....	41,612	124,481,050
* Bright Horizons Family Solutions, Inc.....	187	24,013
* Burlington Stores, Inc.....	28,440	6,738,289
Dollar General Corp.....	28,329	5,906,030
* Etsy, Inc.....	34,469	5,414,390
* Hilton Worldwide Holdings, Inc.....	46,233	6,708,871
Home Depot, Inc.....	322,959	118,519,494
Leggett & Platt, Inc.....	643	25,623
Lowe's Cos., Inc.....	212,743	50,494,551
* Lululemon Athletica, Inc.....	16,356	5,458,979
* Marriott International, Inc., Class A.....	76,267	12,288,139
McDonald's Corp.....	15,927	4,132,260
NIKE, Inc., Class B.....	186,488	27,613,278
* NVR, Inc.....	100	532,722
* O'Reilly Automotive, Inc.....	29,564	19,268,337
Pool Corp.....	16,700	7,953,375
Ross Stores, Inc.....	137,356	13,426,549
Service Corp. International.....	24,312	1,500,537
Starbucks Corp.....	343,683	33,790,913
Target Corp.....	106,396	23,452,870
TJX Cos., Inc.....	193,089	13,896,615
Tractor Supply Co.....	61,121	13,343,325
Travel & Leisure Co.....	2,115	120,132
* Ulta Beauty, Inc.....	12,151	4,419,805
VF Corp.....	25,060	1,634,163
Williams-Sonoma, Inc.....	1,604	257,506
Yum! Brands, Inc.....	12,200	1,527,074
TOTAL CONSUMER DISCRETIONARY.....		<u>502,928,890</u>
CONSUMER STAPLES — (11.7%)		
Altria Group, Inc.....	791,782	40,285,868
Brown-Forman Corp., Class A.....	14,262	893,372
Brown-Forman Corp., Class B.....	82,623	5,571,269
Clorox Co.....	71,957	12,078,702
Coca-Cola Co.....	979,791	59,777,049
Colgate-Palmolive Co.....	82,217	6,778,792
Costco Wholesale Corp.....	91,101	46,017,848
Estee Lauder Cos., Inc., Class A.....	29,099	9,072,777
* Herbalife Nutrition Ltd.....	68,088	2,894,421
Hershey Co.....	58,235	11,476,371
Kimberly-Clark Corp.....	117,940	16,234,441
Lamb Weston Holdings, Inc.....	67,768	4,351,383
PepsiCo, Inc.....	385,165	66,833,831
Procter & Gamble Co.....	141,704	22,736,407

U.S. LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
Sysco Corp.....	131,152	\$ 10,249,529
TOTAL CONSUMER STAPLES.....		<u>315,252,060</u>
ENERGY — (0.2%)		
Cheniere Energy, Inc.....	60,161	<u>6,732,016</u>
FINANCIALS — (3.7%)		
Aon PLC, Class A.....	60,490	16,721,855
* Credit Acceptance Corp.....	1,916	1,033,797
Erie Indemnity Co., Class A.....	100	18,410
FactSet Research Systems, Inc.....	14,855	6,267,176
LPL Financial Holdings, Inc.....	18,799	3,239,444
MarketAxess Holdings, Inc.....	7,981	2,749,295
Marsh & McLennan Cos., Inc.....	44,832	6,887,988
Moody's Corp.....	40,194	13,786,542
MSCI, Inc.....	40,997	21,979,312
S&P Global, Inc.....	68,808	<u>28,570,458</u>
TOTAL FINANCIALS.....		<u>101,254,277</u>
HEALTH CARE — (10.8%)		
AbbVie, Inc.....	666,618	91,253,338
* Align Technology, Inc.....	2,701	1,336,887
Amgen, Inc.....	214,682	48,762,869
* Avantor, Inc.....	43,421	1,620,906
Cardinal Health, Inc.....	122,721	6,328,722
* DaVita, Inc.....	24,000	2,600,880
* Edwards Lifesciences Corp.....	3	328
Eli Lilly & Co.....	206,654	50,710,825
Encompass Health Corp.....	1,257	77,984
HCA Healthcare, Inc.....	32,550	7,813,628
* IDEXX Laboratories, Inc.....	43,798	22,218,725
* IQVIA Holdings, Inc.....	3,700	906,130
* Mettler-Toledo International, Inc.....	14,091	20,751,534
* Moderna, Inc.....	58,484	9,903,096
* Molina Healthcare, Inc.....	3,110	903,393
Organon & Co.....	40,395	1,289,004
* Waters Corp.....	15,386	4,925,366
West Pharmaceutical Services, Inc.....	367	144,312
Zoetis, Inc.....	98,882	<u>19,755,635</u>
TOTAL HEALTH CARE.....		<u>291,303,562</u>
INDUSTRIALS — (11.8%)		
Allegion PLC.....	37,179	4,562,979
* Avis Budget Group, Inc.....	2,600	458,068
* Boeing Co.....	82,836	16,587,081
Booz Allen Hamilton Holding Corp., Class A.....	52,858	4,055,794
Cintas Corp.....	23,873	9,346,996
* Copart, Inc.....	346	44,720
* Delta Air Lines, Inc.....	153,240	6,082,096
Equifax, Inc.....	3,364	806,553
Fastenal Co.....	238,536	13,520,220
* Generac Holdings, Inc.....	1,507	425,547
General Dynamics Corp.....	282	59,812
Graco, Inc.....	17,182	1,246,726
# HEICO Corp.....	583	79,515
HEICO Corp., Class A.....	338	37,079
Honeywell International, Inc.....	110,833	22,663,132
Illinois Tool Works, Inc.....	86,871	20,320,864

U.S. LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
JB Hunt Transport Services, Inc.....	14,477	\$ 2,787,402
Lennox International, Inc.....	15,817	4,486,017
Lockheed Martin Corp.....	78,508	30,549,818
Masco Corp.....	101,751	6,443,891
Nordson Corp.....	2,522	586,466
Old Dominion Freight Line, Inc.....	17,229	5,201,952
Robert Half International, Inc.....	34,393	3,895,351
Rockwell Automation, Inc.....	44,566	12,889,378
Rollins, Inc.....	87,155	2,688,732
Toro Co.....	31,222	3,015,421
Union Pacific Corp.....	221,561	54,182,742
United Parcel Service, Inc., Class B.....	256,742	51,915,800
Verisk Analytics, Inc.....	32,309	6,336,764
Waste Management, Inc.....	122,177	18,380,308
WW Grainger, Inc.....	29,186	14,450,280
TOTAL INDUSTRIALS.....		<u>318,107,504</u>
INFORMATION TECHNOLOGY — (40.2%)		
* Accenture PLC, Class A.....	157,184	55,577,119
* Adobe, Inc.....	31,516	16,838,999
* Advanced Micro Devices, Inc.....	67,265	7,685,026
Amphenol Corp., Class A.....	99,555	7,923,582
Apple, Inc.....	811,134	141,770,001
Applied Materials, Inc.....	220,549	30,475,461
* Autodesk, Inc.....	14,602	3,647,434
Automatic Data Processing, Inc.....	103,500	21,338,595
Broadcom, Inc.....	118,132	69,211,176
Broadridge Financial Solutions, Inc.....	47,631	7,583,808
* Cadence Design Systems, Inc.....	29,643	4,509,886
CDK Global, Inc.....	823	35,364
CDW Corp.....	96,150	18,177,158
Citrix Systems, Inc.....	64,678	6,593,275
* Fair Isaac Corp.....	9,468	4,686,565
* Fortinet, Inc.....	20,493	6,091,339
* Gartner, Inc.....	25,782	7,577,072
Intuit, Inc.....	20,853	11,578,211
Jack Henry & Associates, Inc.....	4,020	674,596
KLA Corp.....	66,681	25,956,913
Lam Research Corp.....	35,132	20,725,069
Mastercard, Inc., Class A.....	294,191	113,669,519
Microchip Technology, Inc.....	86,580	6,708,218
Microsoft Corp.....	426,080	132,502,358
NetApp, Inc.....	116,979	10,119,853
NVIDIA Corp.....	212,115	51,938,479
Oracle Corp.....	745,382	60,495,203
Paychex, Inc.....	161,921	19,067,817
* Paycom Software, Inc.....	10,885	3,649,741
QUALCOMM, Inc.....	341,207	59,970,542
Seagate Technology Holdings PLC.....	121,222	12,988,937
Teradyne, Inc.....	7,999	939,323
Texas Instruments, Inc.....	233,651	41,938,018
# Ubiquiti, Inc.....	12,800	3,712,512
# Visa, Inc., Class A.....	390,424	88,302,196
Xilinx, Inc.....	1,962	379,745
* Zebra Technologies Corp., Class A.....	22,471	11,440,436
TOTAL INFORMATION TECHNOLOGY.....		<u>1,086,479,546</u>

U.S. LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
MATERIALS — (1.3%)		
Avery Dennison Corp.....	56,729	\$ 11,653,271
Ball Corp.....	78,809	7,652,354
* Berry Global Group, Inc.....	1,406	94,793
Packaging Corp. of America.....	573	86,311
Sealed Air Corp.....	18,321	1,244,362
Sherwin-Williams Co.....	48,647	13,937,852
TOTAL MATERIALS.....		<u>34,668,943</u>
TOTAL COMMON STOCKS		
Cost (\$1,279,436,724).....		<u>2,680,273,548</u>
TEMPORARY CASH INVESTMENTS — (0.8%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	20,871,442	<u>20,871,442</u>
SECURITIES LENDING COLLATERAL — (0.0%)		
@§ The DFA Short Term Investment Fund.....	6,944	<u>80,333</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$1,300,388,499)^.....		<u>\$2,701,225,323</u>

As of January 31, 2022, U.S. Large Cap Growth Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	90	03/18/22	\$21,036,964	\$20,269,125	\$(767,839)
Total Futures Contracts.....			<u>\$21,036,964</u>	<u>\$20,269,125</u>	<u>\$(767,839)</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services.....	\$ 23,546,750	—	—	\$ 23,546,750
Consumer Discretionary.....	502,928,890	—	—	502,928,890
Consumer Staples.....	315,252,060	—	—	315,252,060
Energy.....	6,732,016	—	—	6,732,016
Financials.....	101,254,277	—	—	101,254,277
Health Care.....	291,303,562	—	—	291,303,562
Industrials.....	318,107,504	—	—	318,107,504
Information Technology.....	1,086,479,546	—	—	1,086,479,546
Materials.....	34,668,943	—	—	34,668,943
Temporary Cash Investments.....	20,871,442	—	—	20,871,442
Securities Lending Collateral.....	—	\$80,333	—	80,333
Futures Contracts**.....	(767,839)	—	—	(767,839)
TOTAL.....	<u>\$2,700,377,151</u>	<u>\$80,333</u>	<u>—</u>	<u>\$2,700,457,484</u>

** Valued at the unrealized appreciation/(depreciation) on the investment.

U.S. SMALL CAP GROWTH PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (94.9%)		
COMMUNICATION SERVICES — (2.4%)		
* Angi, Inc.....	20,997	\$ 180,154
#* Bandwidth, Inc., Class A.....	952	59,605
* Cargurus, Inc.....	99,592	3,176,985
* Cars.com, Inc.....	4,394	68,459
Cogent Communications Holdings, Inc.....	4,822	306,727
* Dolphin Entertainment, Inc.....	1,100	5,874
* IDT Corp., Class B.....	26,129	980,621
* iHeartMedia, Inc., Class A.....	55,573	1,119,796
* IMAX Corp.....	25,989	448,310
* Iridium Communications, Inc.....	89,605	3,215,027
John Wiley & Sons, Inc., Class A.....	500	25,375
* QuinStreet, Inc.....	42,083	677,115
* Sciplay Corp., Class A.....	23,391	292,387
* TechTarget, Inc.....	23,373	1,938,557
* Telesat Corp.....	9,003	203,918
#* Thryv Holdings, Inc.....	6,095	197,661
* Townsquare Media, Inc., Class A.....	14,685	193,548
#* Travelzoo.....	16,635	155,870
#* WideOpenWest, Inc.....	4,501	83,764
# World Wrestling Entertainment, Inc., Class A.....	42,314	2,113,161
* Yelp, Inc.....	55,401	1,913,551
* Zedge, Inc., Class B.....	9,800	74,088
* Ziff Davis, Inc.....	42,059	4,418,719
TOTAL COMMUNICATION SERVICES.....		<u>21,849,272</u>
CONSUMER DISCRETIONARY — (16.8%)		
* 1-800-Flowers.com, Inc., Class A.....	35,935	611,973
* Acushnet Holdings Corp.....	66,123	3,087,944
# American Eagle Outfitters, Inc.....	48,231	1,101,114
* Arko Corp.....	18,738	154,026
* Asbury Automotive Group, Inc.....	20,182	3,248,697
* AutoNation, Inc.....	4,262	464,558
#* Bloomin' Brands, Inc.....	102,986	2,093,705
* Boot Barn Holdings, Inc.....	26,632	2,449,345
Brunswick Corp.....	6,843	621,276
Buckle, Inc.....	36,086	1,358,277
Build-A-Bear Workshop, Inc.....	11,204	199,879
Caleres, Inc.....	22,583	541,540
# Camping World Holdings, Inc., Class A.....	33,349	1,107,187
Carriage Services, Inc.....	9,921	499,225
Carter's, Inc.....	40,436	3,765,400
* Cavco Industries, Inc.....	9,150	2,465,376
* Cheesecake Factory, Inc.....	16,195	577,838
* Chico's FAS, Inc.....	5,600	26,376
#* Children's Place, Inc.....	11,367	804,215
Choice Hotels International, Inc.....	9,160	1,313,544
#* Citi Trends, Inc.....	7,700	375,144
Clarus Corp.....	3,590	80,883
Columbia Sportswear Co.....	16,026	1,488,335
Cracker Barrel Old Country Store, Inc.....	20,601	2,454,403
* Crocs, Inc.....	46,693	4,791,636
* Dave & Buster's Entertainment, Inc.....	12,326	441,148
#* Denny's Corp.....	885	13,718

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
* Designer Brands, Inc., Class A.....	1,933	\$ 25,458
# Dick's Sporting Goods, Inc.....	1,900	219,260
Dillard's, Inc., Class A.....	1,131	286,957
Dine Brands Global, Inc.....	5,462	370,597
* Dorman Products, Inc.....	28,098	2,630,816
* Everi Holdings, Inc.....	27,277	539,266
* Fox Factory Holding Corp.....	32,354	4,305,347
* frontdoor, Inc.....	36,564	1,327,273
* Gentherm, Inc.....	31,750	2,774,632
#* GoPro, Inc., Class A.....	42,206	373,945
#* Groupon, Inc.....	472	14,415
H&R Block, Inc.....	150,136	3,432,109
Hanesbrands, Inc.....	299,999	4,829,984
Harley-Davidson, Inc.....	25,628	885,960
* Helen of Troy Ltd.....	20,611	4,314,501
* Hilton Grand Vacations, Inc.....	2,112	103,192
* Houghton Mifflin Harcourt Co.....	57,115	1,028,641
Installed Building Products, Inc.....	34,225	3,791,788
# International Game Technology PLC.....	2,090	55,949
* iRobot Corp.....	17,338	1,135,986
Jack in the Box, Inc.....	4,336	394,793
# Kontoor Brands, Inc.....	46,974	2,315,348
# LCI Industries.....	22,518	2,773,542
# Leggett & Platt, Inc.....	78,149	3,114,238
#* LGI Homes, Inc.....	16,199	2,016,937
#* Lindblad Expeditions Holdings, Inc.....	9,309	157,043
* Liquidity Services, Inc.....	32,100	610,863
#* Lovesac Co.....	7,379	397,359
* Malibu Boats, Inc., Class A.....	23,497	1,542,813
# Marine Products Corp.....	24,429	299,500
* MasterCraft Boat Holdings, Inc.....	16,276	413,899
* Mattel, Inc.....	106,918	2,236,725
Murphy USA, Inc.....	31,431	6,181,220
Nathan's Famous, Inc.....	430	23,168
#* National Vision Holdings, Inc.....	58,139	2,376,722
* Noodles & Co.....	43,470	365,583
#* Nordstrom, Inc.....	73,906	1,662,885
* ONE Group Hospitality, Inc.....	700	8,820
Oxford Industries, Inc.....	7,225	595,268
Papa John's International, Inc.....	6,657	821,807
Patrick Industries, Inc.....	23,373	1,505,221
# PetMed Express, Inc.....	8,975	231,824
* PlayAGS, Inc.....	7,800	60,762
Polaris, Inc.....	1,636	184,197
#* Purple Innovation, Inc.....	23,669	196,926
RCI Hospitality Holdings, Inc.....	1,500	104,805
Red Rock Resorts, Inc., Class A.....	58,438	2,601,660
Rent-A-Center, Inc.....	56,111	2,365,079
* Revolve Group, Inc.....	29,261	1,443,153
#* Ruth's Hospitality Group, Inc.....	25,555	511,867
* Sally Beauty Holdings, Inc.....	105,673	1,814,405
* SeaWorld Entertainment, Inc.....	83,830	4,994,591
#* Shake Shack, Inc., Class A.....	8,096	534,903
Shutterstock, Inc.....	36,425	3,532,132
Signet Jewelers Ltd.....	8,458	728,488
* Skyline Champion Corp.....	48,947	3,296,091
#* Sleep Number Corp.....	9,587	685,470
Smith & Wesson Brands, Inc.....	44,818	765,491
#* Sonos, Inc.....	64,634	1,630,069

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER DISCRETIONARY — (Continued)		
Steven Madden Ltd.....	69,191	\$ 2,846,518
Tempur Sealy International, Inc.....	66,741	2,656,959
* Tenneco, Inc., Class A.....	13,600	142,800
Texas Roadhouse, Inc.....	42,483	3,627,623
* TopBuild Corp.....	20,791	4,837,026
* Vista Outdoor, Inc.....	50,609	1,952,495
* Visteon Corp.....	28,214	2,864,003
Wendy's Co.....	200,091	4,608,096
Winmark Corp.....	1,241	267,336
Wolverine World Wide, Inc.....	29,990	794,435
#* XPEL, Inc.....	9,027	562,924
* YETI Holdings, Inc.....	25,400	1,665,732
TOTAL CONSUMER DISCRETIONARY.....		<u>150,904,452</u>
CONSUMER STAPLES — (5.5%)		
* BJ's Wholesale Club Holdings, Inc.....	109,420	6,726,047
Calavo Growers, Inc.....	10,121	419,111
Casey's General Stores, Inc.....	1,386	260,305
Coca-Cola Consolidated, Inc.....	7,412	4,247,076
* elf Beauty, Inc.....	61,168	1,808,126
# Energizer Holdings, Inc.....	58,608	2,204,247
Flowers Foods, Inc.....	159,450	4,485,328
#* Hain Celestial Group, Inc.....	5,326	194,559
Inter Parfums, Inc.....	33,118	3,277,688
J&J Snack Foods Corp.....	20,671	3,135,584
John B. Sanfilippo & Son, Inc.....	10,893	861,636
Lancaster Colony Corp.....	25,923	4,115,795
Medifast, Inc.....	13,890	2,760,082
# National Beverage Corp.....	60,943	2,722,324
Nu Skin Enterprises, Inc., Class A.....	2,597	125,149
PriceSmart, Inc.....	21,345	1,524,246
# Reynolds Consumer Products, Inc.....	2,255	68,259
* Simply Good Foods Co.....	14,185	499,738
* Sprouts Farmers Market, Inc.....	117,824	3,197,743
# Tootsie Roll Industries, Inc.....	24,060	816,837
# Turning Point Brands, Inc.....	17,739	624,945
United-Guardian, Inc.....	2,424	45,814
* USANA Health Sciences, Inc.....	24,179	2,311,029
Vector Group Ltd.....	16,626	184,715
* Vital Farms, Inc.....	1,807	29,870
# WD-40 Co.....	12,889	2,864,709
TOTAL CONSUMER STAPLES.....		<u>49,510,962</u>
ENERGY — (1.4%)		
# Arch Resources, Inc.....	4,507	426,542
Cactus, Inc., Class A.....	30,001	1,453,848
California Resources Corp.....	30,230	1,288,402
#* Comstock Resources, Inc.....	56,038	435,976
Core Laboratories NV.....	27,508	733,638
#* Crescent Energy, Inc., Class A.....	6,367	84,490
CVR Energy, Inc.....	2,826	55,192
* Denbury, Inc.....	15,962	1,199,385
EnLink Midstream LLC.....	20,434	162,655
Falcon Minerals Corp.....	2,500	12,925
#* Laredo Petroleum, Inc.....	2,974	199,734
# Magnolia Oil & Gas Corp., Class A.....	122,709	2,654,196
Matador Resources Co.....	17,993	805,546
* SilverBow Resources, Inc.....	15,100	351,679

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
ENERGY — (Continued)		
* Southwestern Energy Co.....	482,217	\$ 2,121,755
* TETRA Technologies, Inc.....	115,734	339,101
* Weatherford International PLC.....	2,892	86,760
TOTAL ENERGY.....		<u>12,411,824</u>
FINANCIALS — (6.8%)		
A-Mark Precious Metals, Inc.....	9,069	561,371
Artisan Partners Asset Management, Inc., Class A.....	59,245	2,559,976
* Atlanticus Holdings Corp.....	14,033	902,462
# B. Riley Financial, Inc.....	7,287	448,661
BGC Partners, Inc., Class A.....	343,652	1,450,211
BrightSphere Investment Group, Inc.....	48,260	1,041,451
* Coastal Financial Corp.....	812	39,317
Cohen & Steers, Inc.....	46,963	3,922,819
# Curo Group Holdings Corp.....	27,848	399,062
Diamond Hill Investment Group, Inc.....	1,983	370,325
* Donnelley Financial Solutions, Inc.....	31,815	1,184,154
Evercore, Inc., Class A.....	38,815	4,844,888
Federated Hermes, Inc.....	7,181	237,763
First Financial Bankshares, Inc.....	72,420	3,403,016
GAMCO Investors, Inc., Class A.....	5,440	122,454
Greenhill & Co., Inc.....	19,741	329,280
Hamilton Lane, Inc., Class A.....	27,376	2,476,433
HCI Group, Inc.....	9,139	620,264
Houlihan Lokey, Inc.....	36,651	3,895,268
Kinsale Capital Group, Inc.....	15,683	3,141,619
Lakeland Financial Corp.....	1,027	82,088
Lazard Ltd., Class A.....	98,759	4,309,843
* LendingTree, Inc.....	1,566	190,801
Live Oak Bancshares, Inc.....	30,371	1,787,637
* Moelis & Co., Class A.....	58,618	3,310,159
* Open Lending Corp., Class A.....	14,410	273,646
#* Palomar Holdings, Inc.....	16,949	894,060
Piper Sandler Cos.....	3,044	469,446
PJT Partners, Inc., Class A.....	23,836	1,652,312
Primerica, Inc.....	25,154	3,882,268
* PROG Holdings, Inc.....	2,910	115,847
Pzena Investment Management, Inc., Class A.....	21,669	219,724
RLI Corp.....	37,498	3,929,040
ServisFirst Bancshares, Inc.....	41,110	3,489,006
Silvercrest Asset Management Group, Inc., Class A.....	5,400	90,720
SLM Corp.....	3,025	55,479
Stock Yards Bancorp, Inc.....	1,647	98,128
TFS Financial Corp.....	22,356	388,547
* Triumph Bancorp, Inc.....	12,774	1,117,470
# Victory Capital Holdings, Inc., Class A.....	1,793	58,577
Virtu Financial, Inc., Class A.....	79,958	2,473,101
Virtus Investment Partners, Inc.....	252	65,943
Walker & Dunlop, Inc.....	243	32,176
#* World Acceptance Corp.....	3,787	715,667
TOTAL FINANCIALS.....		<u>61,652,479</u>
HEALTH CARE — (12.8%)		
#* Accuray, Inc.....	113,882	415,669
* Alkermes PLC.....	125,503	3,200,327
* Amedisys, Inc.....	16,679	2,253,333
* AMN Healthcare Services, Inc.....	47,108	4,773,925
* Amneal Pharmaceuticals, Inc.....	135,943	602,228

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	
HEALTH CARE — (Continued)			
#*	ANI Pharmaceuticals, Inc.....	2,680	\$ 108,326
*	Antares Pharma, Inc.....	177,481	598,111
#*	Apollo Medical Holdings, Inc.....	43,424	2,235,468
	Atrion Corp.....	1,722	1,042,516
*	Avid Bioservices, Inc.....	36,482	688,415
*	Blueprint Medicines Corp.....	42,143	3,249,225
*	Cara Therapeutics, Inc.....	3,734	43,240
*	Cardiovascular Systems, Inc.....	15,113	265,535
*	Catalyst Pharmaceuticals, Inc.....	66,787	384,693
	Chemed Corp.....	1,451	680,388
#*	Collegium Pharmaceutical, Inc.....	32,619	582,249
#	CONMED Corp.....	15,225	2,094,656
#»††	Contra Pfenex, Inc.....	5,408	4,056
*	Corcept Therapeutics, Inc.....	73,557	1,380,665
*	CorVel Corp.....	20,184	3,554,806
*	Cross Country Healthcare, Inc.....	31,126	669,520
#*	Denali Therapeutics, Inc.....	59,628	2,040,470
*	Eagle Pharmaceuticals, Inc.....	8,139	373,906
	Encompass Health Corp.....	15,723	975,455
	Ensign Group, Inc.....	47,396	3,575,080
#*	Evolent Health, Inc., Class A.....	65,240	1,546,840
*	Exelixis, Inc.....	35,078	634,912
*	Glaukos Corp.....	417	22,201
*	Globus Medical, Inc., Class A.....	7,793	520,027
*	Haemonetics Corp.....	34,660	1,675,811
*	Halozyme Therapeutics, Inc.....	87,904	3,042,357
*	Hanger, Inc.....	36,809	667,347
#*	Harmony Biosciences Holdings, Inc.....	29,190	1,046,753
*	Harvard Bioscience, Inc.....	33,977	197,746
#*	Heska Corp.....	6,210	854,372
*	ICU Medical, Inc.....	8,020	1,711,147
*	InfuSystem Holdings, Inc.....	16,333	246,628
*	Innoviva, Inc.....	64,844	1,039,449
*	Integra LifeSciences Holdings Corp.....	58,014	3,755,826
*	iRadimed Corp.....	1,300	51,766
*	Ironwood Pharmaceuticals, Inc.....	127,440	1,420,956
*	Joint Corp.....	16,468	889,931
*	Lantheus Holdings, Inc.....	52,771	1,340,911
*	LeMaitre Vascular, Inc.....	21,356	903,572
*	Lexicon Pharmaceuticals, Inc.....	14,078	44,627
*	LHC Group, Inc.....	7,529	934,349
*	Ligand Pharmaceuticals, Inc.....	1,437	179,093
*	MEDNAX, Inc.....	75,629	1,849,129
*	Medpace Holdings, Inc.....	35,599	6,317,399
*	Merit Medical Systems, Inc.....	51,387	2,849,409
#	Mesa Laboratories, Inc.....	2,467	701,442
*	ModivCare, Inc.....	13,661	1,583,720
	National Research Corp.....	23,393	973,149
*	Neogen Corp.....	76,615	2,794,149
*	NuVasive, Inc.....	49,305	2,564,353
*	Omnicell, Inc.....	14,794	2,221,171
*	Opiant Pharmaceuticals, Inc.....	1,905	47,606
*	Option Care Health, Inc.....	111,272	2,600,427
#*	Organogenesis Holdings, Inc.....	28,742	221,026
#*	OrthoPediatrics Corp.....	9,952	470,630
	Owens & Minor, Inc.....	76,867	3,235,332
*	Pacira BioSciences, Inc.....	38,115	2,392,479
	Patterson Cos., Inc.....	95,709	2,745,891
*	Pennant Group, Inc.....	22,373	371,839

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
HEALTH CARE — (Continued)		
	18,532	\$ 357,668
*	3,020	102,922
*	18,166	1,877,638
*	213,310	5,072,512
*	59,070	1,521,053
	123,351	2,865,444
#*	1,124	85,053
#*	53,496	348,259
#*	51,885	2,213,933
*	14,300	653,224
*	39,915	2,958,500
*	48,626	1,237,045
#	13,774	1,332,910
	3,464	325,858
*	1,305	103,108
#*	39,313	1,351,188
TOTAL HEALTH CARE		114,864,349
INDUSTRIALS — (22.1%)		
	51,840	3,330,720
	440	84,273
#	17,397	1,967,427
#	76,717	2,960,509
*	21,565	1,227,480
	9,814	1,382,302
	29,048	2,431,608
*	9,326	1,666,183
	14,443	517,782
	89,446	3,398,054
*	3,076	41,926
*	18,426	932,540
	29,231	2,864,053
	1,110	98,168
	45,300	4,485,606
*	31,505	3,618,979
*	57,427	6,189,482
*	1,934	63,880
	5,141	329,024
*	1,180	84,535
	35,840	1,860,813
	48,938	3,414,894
	51,654	2,299,120
*	49,128	3,732,745
*	3,200	123,616
*	213	25,958
*	15,959	1,072,764
*	8,200	227,714
*	47,902	4,433,330
	35,901	3,223,192
*	36,054	946,057
	2,042	173,693
	21,894	2,266,248
	13,944	1,547,784
	310	41,165
#*	46,319	517,846
	32,924	991,012
*	1,421	26,658
	982	54,658
	20,022	731,404

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* Dycom Industries, Inc.....	7,333	\$ 618,099
EMCOR Group, Inc.....	1,865	222,327
* Energy Recovery, Inc.....	23,853	467,042
Enerpac Tool Group Corp.....	49,539	884,271
* Evoqua Water Technologies Corp.....	116,876	4,733,478
Exponent, Inc.....	49,829	4,732,758
Federal Signal Corp.....	61,934	2,416,665
#* Fluor Corp.....	42,726	898,955
* Forrester Research, Inc.....	19,419	1,068,433
Forward Air Corp.....	25,727	2,734,780
* Franklin Covey Co.....	13,754	643,825
Franklin Electric Co., Inc.....	36,379	3,157,697
#* FTI Consulting, Inc.....	22,599	3,295,160
* Gibraltar Industries, Inc.....	23,202	1,271,470
Global Industrial Co.....	39,361	1,376,061
Gorman-Rupp Co.....	24,596	986,546
H&E Equipment Services, Inc.....	36,573	1,522,534
# Healthcare Services Group, Inc.....	44,764	814,257
Helios Technologies, Inc.....	26,551	2,034,603
Herc Holdings, Inc.....	26,530	4,256,738
* Hexcel Corp.....	948	49,457
Hillenbrand, Inc.....	10,402	483,485
HNI Corp.....	5,491	230,293
* Huttig Building Products, Inc.....	21,600	196,992
* IAA, Inc.....	1,659	76,198
* IES Holdings, Inc.....	17,612	868,272
Insperty, Inc.....	31,496	3,386,765
ITT, Inc.....	20,474	1,881,970
John Bean Technologies Corp.....	28,533	3,851,955
Kadant, Inc.....	10,542	2,203,067
KBR, Inc.....	1,473	63,928
Kforce, Inc.....	26,583	1,825,455
Landstar System, Inc.....	33,066	5,290,560
* Lawson Products, Inc.....	7,997	389,134
Lincoln Electric Holdings, Inc.....	8,275	1,057,876
Lindsay Corp.....	10,174	1,284,467
Luxfer Holdings PLC.....	2,117	36,158
* Masonite International Corp.....	23,518	2,333,926
* MasTec, Inc.....	592	50,989
* Mastech Digital, Inc.....	600	10,620
Matson, Inc.....	21,885	2,137,289
* Meritor, Inc.....	23,219	535,198
MSA Safety, Inc.....	27,356	3,758,714
MSC Industrial Direct Co., Inc., Class A.....	37,066	3,026,068
Mueller Industries, Inc.....	15,649	808,427
Mueller Water Products, Inc., Class A.....	162,317	2,085,773
* MYR Group, Inc.....	14,350	1,349,330
* NV5 Global, Inc.....	4,528	473,584
# Omega Flex, Inc.....	9,245	1,312,420
* PAM Transportation Services, Inc.....	3,961	276,597
Pitney Bowes, Inc.....	175,700	1,082,312
* RBC Bearings, Inc.....	4,779	862,466
* RCM Technologies, Inc.....	3,400	23,324
Regal Rexnord Corp.....	20,010	3,171,185
* Saia, Inc.....	23,318	6,628,841
Science Applications International Corp.....	32,543	2,669,502
Shyft Group, Inc.....	35,536	1,490,380
Simpson Manufacturing Co., Inc.....	38,477	4,339,821
* SiteOne Landscape Supply, Inc.....	18,793	3,384,995

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (Continued)		
* SP Plus Corp.....	5,683	\$ 160,147
* SPX Corp.....	48,787	2,545,706
SPX FLOW, Inc.....	500	43,100
# Tecnoglass, Inc.....	32,155	662,393
Tennant Co.....	19,046	1,469,780
Terex Corp.....	15,032	627,135
Tetra Tech, Inc.....	34,596	4,815,417
* Titan International, Inc.....	7,514	73,261
#* TPI Composites, Inc.....	33,792	407,869
* Transcat, Inc.....	7,644	725,492
* TriNet Group, Inc.....	58,213	4,959,748
UFP Industries, Inc.....	774	61,812
Valmont Industries, Inc.....	15,121	3,284,735
* Vicor Corp.....	18,479	1,743,124
Watts Water Technologies, Inc., Class A.....	19,595	3,002,150
* Welbilt, Inc.....	67,066	1,592,817
Woodward, Inc.....	15,132	1,668,606
Zurn Water Solutions Corp.....	96,553	2,948,729
TOTAL INDUSTRIALS.....		<u>199,300,715</u>
INFORMATION TECHNOLOGY — (19.6%)		
A10 Networks, Inc.....	77,498	1,146,970
* ACI Worldwide, Inc.....	98,320	3,379,258
#* ACM Research, Inc., Class A.....	4,275	340,504
Advanced Energy Industries, Inc.....	36,397	3,136,693
* Alarm.com Holdings, Inc.....	25,930	1,933,600
* Alpha & Omega Semiconductor Ltd.....	700	31,521
* Ambarella, Inc.....	13,069	1,831,620
American Software, Inc., Class A.....	28,472	654,571
#* Appfolio, Inc., Class A.....	7,497	864,104
#* Avaya Holdings Corp.....	79,051	1,440,309
* Axcelis Technologies, Inc.....	17,594	1,101,560
Badger Meter, Inc.....	35,327	3,574,033
Belden, Inc.....	6,930	387,733
* Blackbaud, Inc.....	47,974	3,268,948
* Bottomline Technologies De, Inc.....	12,332	695,401
* Box, Inc., Class A.....	72,141	1,885,044
* Calix, Inc.....	45,413	2,283,366
* Cambium Networks Corp.....	10,267	248,256
* Cantaloupe, Inc.....	3,937	33,071
* Casa Systems, Inc.....	95,279	422,086
CDK Global, Inc.....	40,150	1,725,245
#* Cerence, Inc.....	16,231	1,030,506
* CEVA, Inc.....	20,089	756,753
* ChannelAdvisor Corp.....	12,161	257,084
* Cirrus Logic, Inc.....	45,006	4,025,337
* Clearfield, Inc.....	12,807	825,667
CMC Materials, Inc.....	17,936	3,244,264
* Cognyte Software Ltd.....	37,147	403,045
* Coherent, Inc.....	17,077	4,414,063
* CommScope Holding Co., Inc.....	186,858	1,754,597
* CommVault Systems, Inc.....	30,310	2,044,713
* Consensus Cloud Solutions, Inc.....	14,019	794,877
CSG Systems International, Inc.....	35,046	1,989,561
* CyberOptics Corp.....	6,798	255,333
* Diodes, Inc.....	40,828	3,788,430
* Duck Creek Technologies, Inc.....	13,553	346,279
* eGain Corp.....	30,963	319,848
#* Envestnet, Inc.....	23,414	1,731,231

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Euronet Worldwide, Inc.....	50	\$ 6,694
EVERTEC, Inc.....	75,014	3,273,611
* ExlService Holdings, Inc.....	32,295	3,892,193
* Extreme Networks, Inc.....	79,613	1,010,289
* Fabrinet.....	38,187	4,321,241
* FARO Technologies, Inc.....	16,907	918,219
* FormFactor, Inc.....	76,625	3,274,952
Hackett Group, Inc.....	32,838	628,519
* Harmonic, Inc.....	98,571	1,060,624
* I3 Verticals, Inc., Class A.....	9,040	209,186
* Ichor Holdings Ltd.....	4,241	179,903
* Identiv, Inc.....	953	18,412
Information Services Group, Inc.....	2,862	18,489
* Innodata, Inc.....	22,190	125,817
* International Money Express, Inc.....	6,512	104,257
* Itron, Inc.....	32,309	2,003,158
Jabil, Inc.....	43,246	2,659,197
Kulicke & Soffa Industries, Inc.....	49,298	2,696,108
* Lattice Semiconductor Corp.....	77,940	4,303,847
Littelfuse, Inc.....	11,347	3,063,350
#* Lumentum Holdings, Inc.....	10,918	1,107,959
#* Luna Innovations, Inc.....	29,586	215,682
* MACOM Technology Solutions Holdings, Inc.....	50,545	3,093,859
Maximus, Inc.....	39,086	3,022,129
* MaxLinear, Inc.....	49,236	2,955,145
* Mimecast Ltd.....	51,066	4,070,471
#* Mitek Systems, Inc.....	40,669	665,752
* N-Able, Inc.....	2,063	23,023
#* Napco Security Technologies, Inc.....	44,416	923,409
National Instruments Corp.....	50,890	2,097,686
* NCR Corp.....	123,381	4,695,881
* nLight, Inc.....	21,832	451,704
* Novanta, Inc.....	32,661	4,510,484
NVE Corp.....	4,345	268,825
* OSI Systems, Inc.....	18,589	1,541,772
* PDF Solutions, Inc.....	26,420	785,467
* Perficient, Inc.....	32,190	3,374,156
* PFSweb, Inc.....	28,690	335,386
Power Integrations, Inc.....	30,703	2,478,039
Progress Software Corp.....	48,759	2,219,022
* Qualys, Inc.....	38,512	4,934,928
#* Rambus, Inc.....	8,848	223,412
* Rogers Corp.....	7,209	1,967,697
#* Sabre Corp.....	9,919	90,759
# Sapiens International Corp. NV.....	35,059	1,116,279
* Semtech Corp.....	17,579	1,249,867
#* ShotSpotter, Inc.....	8,328	219,609
* Silicon Laboratories, Inc.....	18,511	3,057,832
#* SMART Global Holdings, Inc.....	22,580	1,295,189
* SPS Commerce, Inc.....	13,135	1,626,770
Switch, Inc., Class A.....	110,252	2,825,759
* Synaptics, Inc.....	27,127	5,706,164
* Teradata Corp.....	103,961	4,193,787
TTEC Holdings, Inc.....	45,852	3,672,287
#* Tucows, Inc., Class A.....	852	67,308
#* Turtle Beach Corp.....	13,167	267,553
* Verint Systems, Inc.....	19,865	1,019,670
#* Verra Mobility Corp.....	161,926	2,564,908
* Viavi Solutions, Inc.....	211,010	3,473,225

U.S. SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* Vonage Holdings Corp.....	194,881	\$ 4,061,320
Vontier Corp.....	55,038	1,547,118
* WEX, Inc.....	309	49,743
TOTAL INFORMATION TECHNOLOGY.....		<u>176,200,582</u>
MATERIALS — (6.6%)		
#* Allegheny Technologies, Inc.....	58,647	1,072,654
* Alpha Metallurgical Resources, Inc.....	7,204	455,509
* Axalta Coating Systems Ltd.....	82,284	2,436,429
Balchem Corp.....	19,287	2,834,032
#* Bioceres Crop Solutions Corp.....	1,438	18,205
Cabot Corp.....	59,523	3,273,170
* Century Aluminum Co.....	42,401	650,431
Chase Corp.....	8,970	851,074
Chemours Co.....	142,303	4,654,731
# Compass Minerals International, Inc.....	32,650	1,743,510
Eagle Materials, Inc.....	34,414	5,019,282
* Ferro Corp.....	88,004	1,918,487
* Forterra, Inc.....	4,285	100,569
Graphic Packaging Holding Co.....	249,088	4,710,254
Hawkins, Inc.....	282	10,524
* Ingevity Corp.....	41,948	2,764,793
#* Livent Corp.....	140,543	3,233,894
Louisiana-Pacific Corp.....	89,528	5,948,240
* LSB Industries, Inc.....	17,535	170,440
Myers Industries, Inc.....	38,193	690,148
NewMarket Corp.....	4,954	1,674,799
* O-I Glass, Inc.....	169,851	2,260,717
Olin Corp.....	5,482	277,773
Orion Engineered Carbons SA.....	23,843	407,715
# Quaker Chemical Corp.....	891	186,371
#* Ranpak Holdings Corp.....	35,862	963,253
Ryerson Holding Corp.....	37,471	768,156
Sensient Technologies Corp.....	31,054	2,631,516
Silgan Holdings, Inc.....	90,412	4,048,649
Sonoco Products Co.....	16,721	947,077
Tredegar Corp.....	24,300	285,525
Trinseo PLC.....	24,116	1,291,171
Valvoline, Inc.....	21,700	714,798
TOTAL MATERIALS.....		<u>59,013,896</u>
REAL ESTATE — (0.9%)		
#* Cushman & Wakefield PLC.....	115,583	2,426,087
Douglas Elliman, Inc.....	8,313	64,509
# eXp World Holdings, Inc.....	6,248	169,571
* Marcus & Millichap, Inc.....	8,765	410,290
Newmark Group, Inc., Class A.....	148,155	2,268,253
RMR Group, Inc., Class A.....	11,457	366,738
St. Joe Co.....	47,149	2,287,198
TOTAL REAL ESTATE.....		<u>7,992,646</u>
TOTAL COMMON STOCKS.....		<u>853,701,177</u>

U.S. SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>
PREFERRED STOCKS — (0.0%)		
COMMUNICATION SERVICES — (0.0%)		
Liberty Broadband Corp., 7.000%.....	2,460	\$ 71,217
TOTAL INVESTMENT SECURITIES		
(Cost \$580,070,989).....		<u>853,772,394</u>
TEMPORARY CASH INVESTMENTS — (0.2%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	1,962,740	<u>1,962,740</u>
SECURITIES LENDING COLLATERAL — (4.9%)		
@§ The DFA Short Term Investment Fund	3,824,922	<u>44,250,526</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$626,279,320)^.....		<u>\$899,985,660</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			<u>Total</u>
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	
Common Stocks				
Communication Services.....	\$ 21,849,272	—	—	\$ 21,849,272
Consumer Discretionary.....	150,904,452	—	—	150,904,452
Consumer Staples.....	49,510,962	—	—	49,510,962
Energy.....	12,411,824	—	—	12,411,824
Financials.....	61,652,479	—	—	61,652,479
Health Care.....	114,860,293	—	\$ 4,056	114,864,349
Industrials.....	199,300,715	—	—	199,300,715
Information Technology.....	176,200,582	—	—	176,200,582
Materials.....	59,013,896	—	—	59,013,896
Real Estate.....	7,992,646	—	—	7,992,646
Preferred Stocks				
Communication Services.....	71,217	—	—	71,217
Temporary Cash Investments.....	1,962,740	—	—	1,962,740
Securities Lending Collateral.....	—	\$44,250,526	—	44,250,526
TOTAL.....	<u>\$855,731,078</u>	<u>\$44,250,526</u>	<u>\$4,056^</u>	<u>\$899,985,660</u>

^ A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (95.9%)		
AUSTRALIA — (6.0%)		
ALS Ltd.....	36,559	\$ 306,908
ARB Corp. Ltd.....	2,178	71,763
Aristocrat Leisure Ltd.....	13,172	381,827
# BHP Group Ltd.....	237,336	7,575,246
# BHP Group Ltd., Sponsored ADR.....	42,605	2,709,678
Brambles Ltd.....	256,318	1,760,917
Breville Group Ltd.....	3,569	72,687
Carsales.com Ltd.....	44,676	706,652
Cochlear Ltd.....	944	129,453
Coles Group Ltd.....	143,315	1,646,503
Computershare Ltd.....	55,754	772,840
CSL Ltd.....	31,266	5,791,795
Domino's Pizza Enterprises Ltd.....	11,260	830,574
Eagers Automotive Ltd.....	12,856	117,102
Endeavour Group Ltd.....	92,303	412,282
Evolution Mining Ltd.....	89,125	223,920
Fortescue Metals Group Ltd.....	60,187	845,152
IDP Education Ltd.....	4,273	89,316
Iluka Resources Ltd.....	8,195	60,937
James Hardie Industries PLC.....	57,493	1,934,940
JB Hi-Fi Ltd.....	26,500	867,063
Macquarie Group Ltd.....	201	26,273
# Magellan Financial Group Ltd.....	17,669	235,102
Medibank Pvt Ltd.....	262,281	574,729
Metcash Ltd.....	101,869	285,895
Mineral Resources Ltd.....	27,873	1,107,699
Nine Entertainment Co. Holdings Ltd.....	109,493	204,340
OZ Minerals Ltd.....	3,032	52,596
Premier Investments Ltd.....	2,875	58,989
# Pro Medicus Ltd.....	6,642	214,496
Ramsay Health Care Ltd.....	32,804	1,463,584
REA Group Ltd.....	4,380	453,754
Sonic Healthcare Ltd.....	4,530	121,994
Steadfast Group Ltd.....	51,461	169,345
Telstra Corp. Ltd.....	430,771	1,197,509
Wesfarmers Ltd.....	66,689	2,488,334
Woolworths Group Ltd.....	92,303	2,251,682
TOTAL AUSTRALIA.....		<u>38,213,876</u>
AUSTRIA — (0.2%)		
OMV AG.....	14,084	862,003
# Verbund AG.....	1,742	184,495
TOTAL AUSTRIA.....		<u>1,046,498</u>
BELGIUM — (0.8%)		
Anheuser-Busch InBev SA.....	27,797	1,752,353
# Anheuser-Busch InBev SA/NV, Sponsored ADR.....	1,795	113,211
# Etablissements Franz Colruyt NV.....	6,221	252,695
Solvay SA.....	5,725	689,801
UCB SA.....	9,588	954,056
Umicore SA.....	35,303	1,336,418
TOTAL BELGIUM.....		<u>5,098,534</u>

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (9.8%)		
# Agnico Eagle Mines Ltd.....	32,349	\$ 1,545,635
Alimentation Couche-Tard, Inc.....	78,133	3,151,382
* Bausch Health Cos., Inc.....	18,560	456,019
# BCE, Inc.....	11,285	589,609
# Brookfield Asset Management, Inc., Class A.....	25,365	1,397,612
* CAE, Inc.....	22,140	559,035
Canadian National Railway Co.....	41,022	4,993,198
# Canadian Natural Resources Ltd.....	4,979	253,531
Canadian Pacific Railway Ltd.....	44,040	3,144,951
# Canadian Tire Corp. Ltd., Class A.....	8,326	1,202,117
CCL Industries, Inc., Class B.....	18,613	973,150
* CGI, Inc.....	27,129	2,316,132
Constellation Software, Inc.....	3,145	5,416,753
* Descartes Systems Group, Inc.....	2,513	182,871
Dollarama, Inc.....	31,434	1,621,961
Empire Co. Ltd., Class A.....	31,487	971,498
Finning International, Inc.....	10,500	292,743
FirstService Corp.....	5,714	911,120
# Franco-Nevada Corp.....	4,144	548,081
George Weston Ltd.....	11,782	1,284,837
Gildan Activewear, Inc.....	16,834	670,498
Intact Financial Corp.....	10,378	1,406,131
# Keyera Corp.....	12,300	289,417
Kirkland Lake Gold Ltd.....	31,374	1,181,817
Loblaw Cos. Ltd.....	25,231	1,946,587
Magna International, Inc.....	30,200	2,434,264
Metro, Inc.....	22,140	1,184,195
National Bank of Canada.....	18,040	1,443,314
Northland Power, Inc.....	22,068	639,046
# Open Text Corp.....	40,498	1,938,247
Pan American Silver Corp.....	8,900	192,612
# Parkland Corp.....	3,085	82,030
Quebecor, Inc., Class B.....	26,710	631,635
# Restaurant Brands International, Inc.....	21,013	1,175,545
Ritchie Bros Auctioneers, Inc.....	8,111	494,391
Rogers Communications, Inc., Class B.....	51,585	2,616,324
Royal Bank of Canada.....	13,699	1,562,163
Shaw Communications, Inc., Class B.....	52,573	1,567,201
Stantec, Inc.....	9,227	489,460
# TC Energy Corp.....	43,377	2,240,360
TFI International, Inc.....	8,581	825,995
# Thomson Reuters Corp.....	10,296	1,105,379
TMX Group Ltd.....	2,000	203,454
Toromont Industries Ltd.....	12,204	1,030,065
Waste Connections, Inc.....	9,347	1,165,585
# Wheaton Precious Metals Corp.....	15,819	637,822
WSP Global, Inc.....	13,738	1,831,877
TOTAL CANADA.....		62,797,649
DENMARK — (2.4%)		
Coloplast AS, Class B.....	7,523	1,094,011
Novo Nordisk AS, Class B.....	146,610	14,583,040
TOTAL DENMARK.....		15,677,051
FINLAND — (1.1%)		
Elisa Oyj.....	23,831	1,399,876
Kesko Oyj, Class A.....	19,425	558,581
Kesko Oyj, Class B.....	41,843	1,321,535

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (Continued)		
Kone Oyj, Class B.....	26,054	\$ 1,687,365
Metso Outotec Oyj.....	44,583	478,135
Neste Oyj.....	29,406	1,326,197
TOTAL FINLAND.....		<u>6,771,689</u>
FRANCE — (10.5%)		
Air Liquide SA.....	31,945	5,464,487
* Airbus SE.....	60,661	7,745,998
BioMerieux.....	751	88,064
Bureau Veritas SA.....	59,188	1,693,507
Capgemini SE.....	12,866	2,892,487
Danone SA.....	3,073	191,605
Dassault Systemes SE.....	4,908	237,343
Eurofins Scientific SE.....	27,879	2,799,131
Ω Euronext NV.....	3,124	301,192
Hermes International.....	2,935	4,406,665
Ipsen SA.....	7,521	731,799
Kering SA.....	6,880	5,137,742
Ω La Francaise des Jeux SAEM.....	4,232	175,220
Legrand SA.....	35,691	3,632,381
L'Oreal SA.....	2,284	975,603
LVMH Moet Hennessy Louis Vuitton SE.....	22,088	18,142,580
Sartorius Stedim Biotech.....	3,652	1,601,443
SEB SA.....	4,309	653,977
Sodexo SA.....	1,655	153,921
STMicroelectronics NV.....	82,378	3,873,474
STMicroelectronics NV.....	4,346	204,001
Teleperformance.....	9,381	3,532,783
Thales SA.....	18,476	1,704,364
#* Ubisoft Entertainment SA.....	17,810	1,022,018
TOTAL FRANCE.....		<u>67,361,785</u>
GERMANY — (7.6%)		
Adidas AG.....	13,494	3,702,986
Bechtle AG.....	10,275	616,936
Brenntag SE.....	26,013	2,228,696
Carl Zeiss Meditec AG.....	1,603	257,795
Deutsche Boerse AG.....	21,981	3,907,175
Deutsche Post AG.....	103,523	6,230,075
Deutsche Telekom AG.....	347,287	6,556,423
E.ON SE.....	375,949	5,185,265
Fielmann AG.....	650	41,455
#Ω Hapag-Lloyd AG.....	4,736	1,413,802
* HelloFresh SE.....	19,519	1,299,589
Infineon Technologies AG.....	81,170	3,370,807
KION Group AG.....	12,151	1,123,400
Knorr-Bremse AG.....	9,003	912,811
Merck KGaA.....	6,392	1,401,755
Nemetschek SE.....	9,226	852,779
Puma SE.....	9,223	986,423
* QIAGEN NV.....	1,755	86,837
Rational AG.....	599	502,151
SAP SE, Sponsored ADR.....	5,177	648,212
SAP SE.....	31,288	3,925,430
Ω Siemens Healthineers AG.....	10,945	703,350
Symrise AG.....	13,281	1,587,071
Wacker Chemie AG.....	1,034	150,902

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
*Ω Zalando SE.....	15,241	\$ 1,209,646
TOTAL GERMANY.....		<u>48,901,771</u>
HONG KONG — (2.1%)		
AIA Group Ltd.....	341,800	3,568,327
Chow Tai Fook Jewellery Group Ltd.....	240,800	423,079
Hong Kong Exchanges & Clearing Ltd.....	89,890	5,130,534
Ω JS Global Lifestyle Co. Ltd.....	114,500	182,977
Man Wah Holdings Ltd.....	120,400	186,137
Prada SpA.....	68,400	418,255
SITC International Holdings Co. Ltd.....	108,000	411,650
Techtronic Industries Co. Ltd.....	171,500	2,829,766
Xinyi Glass Holdings Ltd.....	96,000	254,493
TOTAL HONG KONG.....		<u>13,405,218</u>
IRELAND — (0.6%)		
Kerry Group PLC, Class A.....	5,616	707,602
Kingspan Group PLC.....	11,512	1,108,111
Smurfit Kappa Group PLC.....	34,029	1,793,520
TOTAL IRELAND.....		<u>3,609,233</u>
ISRAEL — (0.4%)		
* Bezeq The Israeli Telecommunication Corp. Ltd.....	98,235	169,105
# Elbit Systems Ltd.....	1,932	320,510
ICL Group Ltd.....	32,913	297,649
Maytronics Ltd.....	4,062	87,050
Mizrahi Tefahot Bank Ltd.....	4,216	162,980
#* Nice Ltd., Sponsored ADR.....	1,919	491,379
* Nova Ltd.....	1,973	230,905
Shapir Engineering & Industry Ltd.....	10,838	104,568
* Shikun & Binui Ltd.....	23,045	148,933
Strauss Group Ltd.....	4,186	138,870
* Tower Semiconductor Ltd.....	14,320	493,190
TOTAL ISRAEL.....		<u>2,645,139</u>
ITALY — (1.8%)		
Amplifon SpA.....	15,064	640,312
CNH Industrial NV.....	61,000	929,768
DiaSorin SpA.....	1,542	237,717
Enel SpA.....	312,320	2,403,801
Ferrari NV.....	13,404	3,093,013
FinecoBank Banca Fineco SpA.....	12,945	217,635
* Iveco Group NV.....	27,288	290,321
Moncler SpA.....	29,895	1,918,648
Recordati Industria Chimica e Farmaceutica SpA.....	11,853	664,011
Snam SpA.....	132,029	739,848
Stellantis NV.....	9,300	179,397
TOTAL ITALY.....		<u>11,314,471</u>
JAPAN — (19.8%)		
Advantest Corp.....	30,600	2,604,444
Aeon Co. Ltd.....	55,400	1,262,408
Ajinomoto Co., Inc.....	31,300	873,317
Anritsu Corp.....	13,500	186,420
As One Corp.....	400	19,819
Asahi Intecc Co. Ltd.....	21,900	373,635

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Asics Corp.....	7,900	\$ 153,383
Bandai Namco Holdings, Inc.....	14,200	998,092
BayCurrent Consulting, Inc.....	1,600	607,230
Benefit One, Inc.....	11,300	343,671
Calbee, Inc.....	8,400	193,349
Capcom Co. Ltd.....	24,400	589,034
Chugai Pharmaceutical Co. Ltd.....	40,100	1,302,439
Cosmos Pharmaceutical Corp.....	2,400	299,723
Create SD Holdings Co. Ltd.....	2,400	64,774
CyberAgent, Inc.....	77,600	904,832
Daifuku Co. Ltd.....	7,751	538,111
Daikin Industries Ltd.....	14,000	2,939,217
Daito Trust Construction Co. Ltd.....	16,300	1,869,065
Disco Corp.....	1,400	384,935
DMG Mori Co. Ltd.....	800	12,694
Fancl Corp.....	6,800	173,186
Fast Retailing Co. Ltd.....	5,000	2,942,324
Food & Life Cos. Ltd.....	18,400	551,302
FP Corp.....	7,800	250,536
Fuji Electric Co. Ltd.....	3,700	197,751
Fuji Kyuko Co. Ltd.....	1,799	64,568
Fujitsu General Ltd.....	6,000	121,758
Fujitsu Ltd.....	20,500	2,710,066
GMO internet, Inc.....	13,800	295,259
GMO Payment Gateway, Inc.....	7,700	675,689
Goldwin, Inc.....	3,500	181,671
Hakuhodo DY Holdings, Inc.....	28,200	431,960
Hamamatsu Photonics KK.....	5,000	255,806
Hikari Tsushin, Inc.....	1,629	195,586
Hitachi Ltd.....	11,800	613,317
Hitachi Transport System Ltd.....	4,700	215,486
Hoya Corp.....	21,900	2,839,737
Infomart Corp.....	6,800	39,521
Information Services International-Dentsu Ltd.....	1,800	56,117
Internet Initiative Japan, Inc.....	8,900	294,751
Ito En Ltd.....	8,100	436,299
Itochu Techno-Solutions Corp.....	7,400	201,873
Japan Exchange Group, Inc.....	56,900	1,170,481
Japan Tobacco, Inc.....	64,600	1,289,731
Justsystems Corp.....	4,500	194,770
Kakaku.com, Inc.....	23,100	478,437
Kao Corp.....	44,000	2,198,748
Katitas Co. Ltd.....	7,700	234,858
KDDI Corp.....	199,200	6,364,182
Keyence Corp.....	800	410,338
Kikkoman Corp.....	10,600	801,232
Kirin Holdings Co. Ltd.....	6,100	97,772
Kobayashi Pharmaceutical Co. Ltd.....	300	23,362
Kobe Bussan Co. Ltd.....	21,000	653,717
Koito Manufacturing Co. Ltd.....	3,400	170,716
Konami Holdings Corp.....	9,800	528,316
Kubota Corp.....	10,600	227,323
Kurita Water Industries Ltd.....	4,500	182,986
Kusuri no Aoki Holdings Co. Ltd.....	3,000	178,959
Lasertec Corp.....	13,600	3,050,988
Lawson, Inc.....	12,800	561,012
M3, Inc.....	25,000	961,165
MatsukiyoCocokara & Co.....	2,500	85,570
McDonald's Holdings Co. Japan Ltd.....	7,600	331,895

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	16,300	\$ 1,016,820
	2,800	62,134
	66,900	1,637,082
	18,300	593,686
#	1,200	88,812
#	46,200	759,103
	33,400	2,511,121
	10,800	256,357
	18,700	430,313
	5,600	496,327
	6,500	189,222
	53,000	834,390
	16,800	441,971
	8,600	4,214,356
	32,400	643,424
	7,700	603,629
	18,200	987,501
	2,900	205,705
	4,400	630,355
	2,200	100,738
	22,130	774,680
	2,000	56,877
	67,000	1,284,439
	1,300	214,788
	102,000	2,282,459
	3,100	75,180
	14,200	735,179
	4,400	329,078
	12,800	519,383
	48,900	658,137
*	23,500	355,490
#*	2,700	48,472
	41,500	1,071,355
	18,600	362,545
	4,700	94,679
	86,000	4,250,858
	18,500	333,861
*	130,700	1,500,019
	7,500	207,122
	43,700	627,504
	1,500	150,534
	27,000	456,879
	4,500	113,244
	19,000	403,337
	56,233	625,092
*	500	83,076
	22,800	822,663
	2,800	627,878
	18,400	3,078,491
	6,300	289,915
	13,200	296,272
	14,100	711,260
	1,900	83,202
	50,300	657,220
	13,000	357,404
	167,600	2,101,010
	7,500	272,007
	110,200	12,327,905
	8,000	392,303

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Sugi Holdings Co. Ltd.....	3,600	\$ 211,193
SUMCO Corp.....	53,900	993,705
Sundrug Co. Ltd.....	9,500	239,228
Suntory Beverage & Food Ltd.....	1,300	49,918
Systemex Corp.....	13,500	1,285,077
Taiyo Yuden Co. Ltd.....	31,700	1,539,707
TechnoPro Holdings, Inc.....	20,100	514,201
Terumo Corp.....	20,900	762,930
TIS, Inc.....	23,700	623,326
Toei Animation Co. Ltd.....	600	45,469
Tokyo Electron Ltd.....	13,700	6,701,122
Toshiba Corp.....	3,800	157,358
Toshiba TEC Corp.....	7,100	267,522
TOTO Ltd.....	11,899	512,138
* Trend Micro, Inc.....	22,600	1,198,989
Tsuruha Holdings, Inc.....	5,500	442,994
Unicharm Corp.....	11,500	444,400
USS Co. Ltd.....	32,200	525,526
Welcia Holdings Co. Ltd.....	18,000	486,141
West Holdings Corp.....	2,900	87,135
# Workman Co. Ltd.....	2,000	88,324
Yamato Holdings Co. Ltd.....	13,500	287,472
Yaoko Co. Ltd.....	3,100	179,226
Yaskawa Electric Corp.....	16,600	695,048
Zenkoku Hosho Co. Ltd.....	9,400	420,726
Zensho Holdings Co. Ltd.....	16,600	399,668
ZOZO, Inc.....	24,900	663,521
TOTAL JAPAN.....		<u>126,618,620</u>
NETHERLANDS — (3.5%)		
*Ω Adyen NV.....	92	187,211
ASML Holding NV.....	3,091	2,093,517
ASML Holding NV.....	19,906	13,480,343
Stellantis NV.....	31,556	608,944
Wolters Kluwer NV.....	59,069	6,011,959
TOTAL NETHERLANDS.....		<u>22,381,974</u>
NEW ZEALAND — (0.2%)		
Fisher & Paykel Healthcare Corp. Ltd.....	25,917	476,835
Mainfreight Ltd.....	304	16,775
Spark New Zealand Ltd.....	249,144	712,086
TOTAL NEW ZEALAND.....		<u>1,205,696</u>
NORWAY — (0.8%)		
AF Gruppen ASA.....	3,894	83,633
Aker BP ASA.....	20,482	709,685
Atea ASA.....	13,621	230,681
Bakkafrost P/F.....	2,735	188,547
Borregaard ASA.....	11,395	268,012
Equinor ASA.....	5,212	143,683
Gjensidige Forsikring ASA.....	7,234	176,701
Kongsberg Gruppen ASA.....	5,608	169,957
# Mowi ASA.....	31,193	765,598
* Nordic Semiconductor ASA.....	9,037	267,766
Salmar ASA.....	3,163	215,664
Ω Scatec ASA.....	5,020	74,145
Telenor ASA.....	59,542	984,023
Tomra Systems ASA.....	13,193	659,585

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NORWAY — (Continued)		
Veidekke ASA.....	6,402	\$ 95,692
TOTAL NORWAY.....		<u>5,033,372</u>
PORTUGAL — (0.1%)		
Galp Energia SGPS SA.....	1,779	19,616
Jeronimo Martins SGPS SA.....	14,536	349,315
TOTAL PORTUGAL.....		<u>368,931</u>
SINGAPORE — (0.6%)		
Dairy Farm International Holdings Ltd.....	48,900	130,822
DBS Group Holdings Ltd.....	71,812	1,886,276
Singapore Exchange Ltd.....	121,500	840,995
Singapore Technologies Engineering Ltd.....	196,300	545,608
Singapore Telecommunications Ltd.....	41,400	75,218
United Overseas Bank Ltd.....	3,723	83,204
Venture Corp. Ltd.....	34,900	457,251
TOTAL SINGAPORE.....		<u>4,019,374</u>
SPAIN — (1.6%)		
# ACS Actividades de Construccion y Servicios SA.....	36,054	910,241
*Ω Aena SME SA.....	4,387	708,863
* Amadeus IT Group SA.....	2,236	153,748
Ω Cellnex Telecom SA.....	15,908	721,358
Endesa SA.....	39,134	876,154
Ferrovial SA.....	20,155	560,069
Grifols SA.....	30,104	530,864
# Iberdrola SA.....	203,164	2,329,287
Iberdrola SA.....	3,386	38,649
Industria de Diseno Textil SA.....	61,458	1,863,984
Telefonica SA.....	388,061	1,808,973
TOTAL SPAIN.....		<u>10,502,190</u>
SWEDEN — (2.8%)		
AAK AB.....	9,348	175,101
AddLife AB, Class B.....	6,944	199,785
AddTech AB, Class B.....	33,781	624,910
Alfa Laval AB.....	10,049	339,467
Arjo AB, Class B.....	12,295	122,875
Assa Abloy AB, Class B.....	46,634	1,276,936
Atlas Copco AB, Class A.....	63,342	3,748,962
Atlas Copco AB, Class B.....	37,577	1,921,792
Avanza Bank Holding AB.....	18,298	578,922
Axfood AB.....	16,520	420,821
Beijer Ref AB, Class B.....	25,206	439,945
# Elekta AB, Class B.....	45,561	466,281
Epiroc AB, Class A.....	38,561	822,858
Epiroc AB, Class B.....	24,352	440,743
Ω Evolution AB.....	1,357	168,834
Getinge AB, Class B.....	14,730	575,878
H & M Hennes & Mauritz AB, Class B.....	62,759	1,249,585
Indutrade AB.....	25,983	646,399
Kindred Group PLC.....	38,599	448,422
Lifco AB, Class B.....	20,920	490,370
Medicover AB, Class B.....	3,768	111,664
Nibe Industrier AB, Class B.....	14,060	133,634
Nolato AB, Class B.....	20,885	214,015
Sandvik AB.....	13,380	352,356

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
Sectra AB, Class B.	3,210	\$ 52,874
Sweco AB, Class B.	19,191	269,780
Telefonaktiebolaget LM Ericsson, Class B.	86,376	1,078,499
Ω Thule Group AB.	13,879	669,890
TOTAL SWEDEN.		<u>18,041,598</u>
SWITZERLAND — (9.6%)		
EMS-Chemie Holding AG.	124	125,424
Geberit AG.	5,082	3,452,864
Givaudan SA.	51	211,289
Kuehne + Nagel International AG.	13,649	3,854,299
# Logitech International SA.	19,929	1,661,879
Nestle SA.	80,928	10,450,903
Partners Group Holding AG.	2,289	3,191,318
Roche Holding AG.	2,118	872,185
Roche Holding AG.	54,937	21,260,572
SGS SA.	1,431	4,080,599
Sika AG.	30,158	10,551,503
Sonova Holding AG.	262	93,335
Straumann Holding AG.	89	147,480
Temenos AG.	14,830	1,777,595
TOTAL SWITZERLAND.		<u>61,731,245</u>
UNITED KINGDOM — (13.6%)		
Admiral Group PLC.	34,875	1,482,910
Antofagasta PLC.	5,605	101,962
Ashtead Group PLC.	91,718	6,560,403
AstraZeneca PLC, Sponsored ADR.	34,370	2,000,678
AstraZeneca PLC.	648	75,380
Ω Auto Trader Group PLC.	107,249	971,851
B&M European Value Retail SA.	103,256	790,695
BAE Systems PLC.	348,498	2,727,259
Bunzl PLC.	26,066	976,353
Burberry Group PLC.	61,566	1,561,864
CNH Industrial NV.	75,441	1,137,696
Compass Group PLC.	1,665	37,834
Croda International PLC.	2,490	268,942
Diageo PLC, Sponsored ADR.	25,948	5,292,095
Diageo PLC.	14,605	736,988
Electrocomponents PLC.	26,170	396,235
Evraz PLC.	83,618	568,069
Experian PLC.	123,602	5,162,594
Ferguson PLC.	24,257	3,815,327
* Frasers Group PLC.	12,699	126,144
Games Workshop Group PLC.	5,149	552,064
# GlaxoSmithKline PLC, Sponsored ADR.	172,845	7,746,913
Hargreaves Lansdown PLC.	46,044	835,962
Hikma Pharmaceuticals PLC.	5,157	144,876
HomeServe PLC.	29,783	306,984
Howden Joinery Group PLC.	88,429	975,587
IMI PLC.	14,858	331,969
Imperial Brands PLC.	190,420	4,514,830
#* InterContinental Hotels Group PLC, ADR.	6,985	465,504
Intertek Group PLC.	27,700	2,010,201
* ITV PLC.	223,671	342,138
JD Sports Fashion PLC.	386,490	991,025
Next PLC.	24,843	2,531,146
Reckitt Benckiser Group PLC.	18,556	1,503,446

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
# RELX PLC, Sponsored ADR.....	13,140	\$ 402,478
RELX PLC.....	129,373	3,972,912
Rentokil Initial PLC.....	174,114	1,219,274
Rightmove PLC.....	159,472	1,405,505
Rio Tinto PLC.....	31,966	2,253,134
# Rio Tinto PLC, Sponsored ADR.....	43,071	3,075,269
Sage Group PLC.....	1,765	17,248
Softcat PLC.....	12,384	274,401
Spirax-Sarco Engineering PLC.....	7,219	1,301,266
SSE PLC.....	189,291	4,072,789
St. James's Place PLC.....	62,477	1,289,677
Unilever PLC, Sponsored ADR.....	182,457	9,376,465
Unilever PLC.....	712	36,513
TOTAL UNITED KINGDOM.....		<u>86,740,855</u>
TOTAL COMMON STOCKS.....		<u>613,486,769</u>
PREFERRED STOCKS — (0.3%)		
GERMANY — (0.3%)		
Fuchs Petrolub SE.....	1,006	43,474
Sartorius AG.....	3,953	2,134,135
TOTAL GERMANY.....		<u>2,177,609</u>
RIGHTS/WARRANTS — (0.0%)		
SPAIN — (0.0%)		
#* ACS Actividades de Construccion y Servicios SA Rights 02/02/22.....	36,054	18,057
TOTAL INVESTMENT SECURITIES (Cost \$431,177,243).....		<u>615,682,435</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (3.8%)		
@§ The DFA Short Term Investment Fund.....	2,076,912	24,027,795
TOTAL INVESTMENTS — (100.0%) (Cost \$455,202,080)^.....		<u>\$639,710,230</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	\$ 4,972,116	\$ 33,241,760	—	\$ 38,213,876
Austria.....	—	1,046,498	—	1,046,498
Belgium.....	113,211	4,985,323	—	5,098,534
Canada.....	62,797,649	—	—	62,797,649
Denmark.....	—	15,677,051	—	15,677,051
Finland.....	—	6,771,689	—	6,771,689
France.....	204,001	67,157,784	—	67,361,785
Germany.....	719,527	48,182,244	—	48,901,771
Hong Kong.....	—	13,405,218	—	13,405,218
Ireland.....	—	3,609,233	—	3,609,233
Israel.....	924,758	1,720,381	—	2,645,139
Italy.....	2,228,940	9,085,531	—	11,314,471
Japan.....	—	126,618,620	—	126,618,620

INTERNATIONAL LARGE CAP GROWTH PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Netherlands.....	\$ 13,871,004	\$ 8,510,970	—	\$ 22,381,974
New Zealand.....	—	1,205,696	—	1,205,696
Norway.....	—	5,033,372	—	5,033,372
Portugal.....	—	368,931	—	368,931
Singapore.....	—	4,019,374	—	4,019,374
Spain.....	—	10,502,190	—	10,502,190
Sweden.....	—	18,041,598	—	18,041,598
Switzerland.....	1,661,879	60,069,366	—	61,731,245
United Kingdom.....	28,359,402	58,381,453	—	86,740,855
Preferred Stocks				
Germany.....	—	2,177,609	—	2,177,609
Rights/Warrants				
Spain.....	—	18,057	—	18,057
Securities Lending Collateral.....	—	24,027,795	—	24,027,795
TOTAL.....	\$115,852,487	\$523,857,743	—	\$639,710,230

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (94.7%)		
AUSTRALIA — (6.4%)		
#* 88 Energy Ltd.....	664,823	\$ 20,121
* A-Cap Energy Ltd.....	295,354	32,977
Accent Group Ltd.....	131,280	188,877
# Adairs Ltd.....	46,572	102,107
* Alcidion Group Ltd.....	211,373	36,094
* Alkane Resources Ltd.....	28,942	16,918
* Alligator Energy Ltd.....	1,171,868	50,925
* Allkem Ltd.....	43,781	285,087
Altium Ltd.....	1,516	38,755
#* American Pacific Borates Ltd.....	49,063	83,964
* Antipa Minerals Ltd.....	578,945	17,768
# Appen Ltd.....	14,348	99,053
ARB Corp. Ltd.....	19,348	637,497
#* Archer Materials Ltd.....	63,416	48,979
* Ardent Leisure Group Ltd.....	130,687	125,701
#* Argosy Minerals Ltd.....	360,077	86,953
* Atomos Ltd.....	46,258	28,149
AUB Group Ltd.....	19,547	322,801
#* Audinate Group Ltd.....	13,842	78,661
* Aussie Broadband Ltd.....	6,706	20,158
Australian Ethical Investment Ltd.....	25,309	166,921
Australian Finance Group Ltd.....	93,782	146,896
* Australian Strategic Materials Ltd.....	30,617	182,720
Baby Bunting Group Ltd.....	29,950	108,135
* Bannerman Energy Ltd.....	399,159	65,431
Beacon Lighting Group Ltd.....	26,106	50,113
* Bellevue Gold Ltd.....	244,927	135,318
Blackmores Ltd.....	4,784	277,835
Breville Group Ltd.....	25,606	521,500
BSA Ltd.....	40,239	6,288
* Calix Ltd.....	18,956	68,593
* Capricorn Metals Ltd.....	105,142	236,057
Carsales.com Ltd.....	9,987	157,967
#* Catapult Group International Ltd.....	34,156	33,693
* Champion Iron Ltd.....	10,063	46,491
#* City Chic Collective Ltd.....	52,454	184,450
Class Ltd.....	11,009	19,909
Clinuvel Pharmaceuticals Ltd.....	11,891	194,369
# Clover Corp. Ltd.....	46,760	50,347
* Cobalt Blue Holdings Ltd.....	58,643	24,185
Codan Ltd.....	29,274	188,526
#* Cogstate Ltd.....	6,282	7,623
Collins Foods Ltd.....	35,861	299,130
#* Core Lithium Ltd.....	504,124	273,975
* Corporate Travel Management Ltd.....	37,045	552,403
# Credit Corp. Group Ltd.....	19,077	460,297
Data#3 Ltd.....	47,477	186,090
#* De Grey Mining Ltd.....	269,497	218,346
#* Deep Yellow Ltd.....	77,008	41,473
Deterra Royalties Ltd.....	93,166	284,221
# Dicker Data Ltd.....	15,454	139,992
Domain Holdings Australia Ltd.....	76,526	257,179
#* Dreadnought Resources Ltd.....	461,580	11,858
Eagers Automotive Ltd.....	50,832	463,017
#* Ecograf Ltd.....	40,823	18,021

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
* Emerald Resources NL.....	14,488	\$ 10,973
#* EML Payments Ltd.....	11,907	25,354
* Energy Resources of Australia Ltd.....	44,404	10,047
* European Lithium Ltd.....	314,444	25,959
* Experience Co. Ltd.....	86,372	19,801
* Freelancer Ltd.....	12,946	5,879
* Frontier Digital Ventures Ltd.....	27,890	27,922
#* Galan Lithium Ltd.....	71,154	78,200
* Genetic Signatures Ltd.....	10,079	9,810
Gold Road Resources Ltd.....	233,982	222,765
GR Engineering Services Ltd.....	8,809	13,003
GUD Holdings Ltd.....	31,105	272,120
Hansen Technologies Ltd.....	41,024	142,340
Healthia Ltd.....	6,773	9,600
HUB24 Ltd.....	18,617	362,774
Imdex Ltd.....	144,958	303,259
Infomedia Ltd.....	146,416	155,836
# Inghams Group Ltd.....	134,414	312,925
Integral Diagnostics Ltd.....	74,978	219,683
InvoCare Ltd.....	33,241	263,957
*ioneer Ltd.....	425,132	200,411
IPH Ltd.....	62,554	362,970
IRESS Ltd.....	47,503	384,291
* Janison Education Group Ltd.....	25,371	22,549
Johns Lyng Group Ltd.....	52,159	285,408
Jumbo Interactive Ltd.....	9,248	117,624
Kelsian Group Ltd.....	2,467	12,314
# Kogan.com Ltd.....	30,944	136,648
#* Legend Mining Ltd.....	253,045	12,721
#* Lepidico Ltd.....	1,828,071	48,871
# Lifestyle Communities Ltd.....	25,272	302,914
* Lithium Power International Ltd.....	92,807	45,121
Lovisa Holdings Ltd.....	15,666	197,580
MA Financial Group Ltd.....	20,277	122,192
#* Mach7 Technologies Ltd.....	30,726	17,770
* Macquarie Telecom Group Ltd.....	2,231	98,181
McMillan Shakespeare Ltd.....	20,277	161,692
#* Medical Developments International Ltd.....	7,764	25,977
* Megaport Ltd.....	48,172	463,404
* Metals X Ltd.....	36,340	12,970
Metcash Ltd.....	200,302	562,146
* Mincor Resources NL.....	38,370	44,323
#* Musgrave Minerals Ltd.....	144,300	30,294
#* Nanosonics Ltd.....	86,878	315,784
#* Nearmap Ltd.....	204,335	195,972
#* Neometals Ltd.....	110,978	104,991
Netwealth Group Ltd.....	29,706	321,732
nib holdings Ltd.....	121,085	534,238
Nick Scali Ltd.....	25,865	249,596
NICO Resources Ltd.....	1,001	336
#* Novonix Ltd.....	11,147	60,115
Objective Corp. Ltd.....	4,781	54,415
* OFX Group Ltd.....	67,593	110,565
#* Omni Bridgeway Ltd.....	31,708	73,332
Orora Ltd.....	244,094	600,997
Over the Wire Holdings Ltd.....	4,954	18,779
* Paladin Energy Ltd.....	555,581	289,709
PeopleIN Ltd.....	19,192	55,253
Pinnacle Investment Management Group Ltd.....	19,711	159,101

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
AUSTRALIA — (Continued)		
	71,391	\$ 125,507
*	174,310	12,203
*	7,132	36,302
#*	142,921	128,342
	17,037	349,562
	9,955	321,486
	17,007	55,755
	19,490	109,863
*	18,559	43,574
#*	72,556	92,377
#	24,087	30,046
#*	268,937	40,648
*	60,700	82,031
#*	53,555	16,400
*	285,596	126,785
	47,938	243,654
*	290,776	44,454
	10,267	42,228
	75,404	564,098
#*	28,945	175,803
#*	65,264	104,733
*	123,029	367,485
*	253,101	200,674
*	21,667	34,887
TOTAL AUSTRALIA		<u>21,055,304</u>
AUSTRIA — (1.5%)		
	32,842	1,747,311
	13,042	607,447
*	650	67,002
	478	92,996
#	9,886	414,953
	4,328	147,902
	293	14,671
	51,084	441,870
	35,583	1,288,355
TOTAL AUSTRIA		<u>4,822,507</u>
BELGIUM — (1.3%)		
	1,146	23,667
*	19,051	140,634
	4,255	16,132
	251	43,733
	34,718	138,839
	13,096	531,956
	15,369	264,191
	6,950	118,742
	109	699,103
	5,881	616,640
	1,755	38,111
	42,245	862,667
	10,529	200,570
	219	56,287
	1,744	64,648
	2,106	596,767
TOTAL BELGIUM		<u>4,412,687</u>

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (10.9%)		
* AcuityAds Holdings, Inc.....	6,998	\$ 20,039
# AG Growth International, Inc.....	5,214	139,256
# AirBoss of America Corp.....	6,500	204,539
# Altius Minerals Corp.....	7,200	99,916
Altus Group Ltd.....	15,831	759,823
Andlauer Healthcare Group, Inc.....	4,080	153,552
* Aritzia, Inc.....	32,122	1,490,174
* ATS Automation Tooling Systems, Inc.....	27,628	1,128,028
Aura Minerals, Inc.....	6,700	59,349
* AutoCanada, Inc.....	6,179	183,598
B2Gold Corp.....	22,636	81,942
# Badger Infrastructure Solutions Ltd.....	9,938	240,720
# Bird Construction, Inc.....	16,000	121,087
# Boralex, Inc., Class A.....	28,951	752,728
Boyd Group Services, Inc.....	2,577	389,647
Calian Group Ltd.....	3,606	162,123
# Canacol Energy Ltd.....	44,249	116,614
#*,* Canada Goose Holdings, Inc.....	13,100	402,083
* Capstone Mining Corp.....	14,200	60,435
# CI Financial Corp.....	66,672	1,237,299
# Cogeco Communications, Inc.....	3,414	280,232
Cogeco, Inc.....	1,300	83,800
Colliers International Group, Inc.....	8,919	1,301,136
Computer Modelling Group Ltd.....	30,056	113,022
* Copper Mountain Mining Corp.....	73,800	204,363
Corby Spirit & Wine Ltd.....	3,500	46,808
* Denison Mines Corp.....	122,570	148,494
# ECN Capital Corp.....	41,700	175,178
Element Fleet Management Corp.....	10,500	106,970
#* Endeavour Silver Corp.....	63,015	229,375
Enerplus Corp.....	54,301	628,263
Enghouse Systems Ltd.....	13,996	493,050
* ERO Copper Corp.....	17,559	218,667
Evertz Technologies Ltd.....	7,700	78,384
Exchange Income Corp.....	6,505	216,978
# Extencare, Inc.....	29,768	170,016
# Fiera Capital Corp.....	22,781	179,933
Finning International, Inc.....	51,621	1,439,207
# First Majestic Silver Corp.....	78,048	792,862
First National Financial Corp.....	4,137	142,581
#* GDI Integrated Facility Services, Inc.....	3,415	149,103
Gibson Energy, Inc.....	51,172	984,673
goeasy Ltd.....	4,748	550,494
#* GoGold Resources, Inc.....	19,328	41,054
* Golden Star Resources Ltd.....	18,296	71,391
# Hardwoods Distribution, Inc.....	500	17,201
* Headwater Exploration, Inc.....	3,279	18,315
# HLS Therapeutics, Inc.....	6,000	69,716
* IBI Group, Inc.....	7,002	72,876
Information Services Corp.....	3,203	60,878
# Innergex Renewable Energy, Inc.....	44,740	656,414
Intertape Polymer Group, Inc.....	18,446	372,214
Ω Jamieson Wellness, Inc.....	13,990	390,265
* Karora Resources, Inc.....	35,444	110,976
K-Bro Linen, Inc.....	3,004	80,373
# Keyera Corp.....	1,300	30,589
* Kinaxis, Inc.....	6,150	797,712
# Labrador Iron Ore Royalty Corp.....	22,500	692,975
#*,* Largo, Inc.....	4,902	41,043

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (Continued)		
Leon's Furniture Ltd.....	4,960	\$ 97,940
LifeWorks, Inc.....	21,191	458,945
* Lundin Gold, Inc.....	10,500	75,994
* Major Drilling Group International, Inc.....	29,345	192,301
Maverix Metals, Inc.....	10,800	46,261
Methanex Corp.....	21,324	970,242
MTY Food Group, Inc.....	2,500	111,789
North American Construction Group Ltd.....	3,567	51,186
North West Co., Inc.....	17,470	481,708
Park Lawn Corp.....	8,529	259,799
# Parkland Corp.....	50,753	1,349,527
Pason Systems, Inc.....	25,831	256,247
Pollard Banknote Ltd.....	4,800	138,697
# Premium Brands Holdings Corp.....	11,409	1,076,861
* Pretium Resources, Inc.....	39,533	536,789
Primo Water Corp.....	55,980	934,866
Pulse Seismic, Inc.....	14,400	22,543
* Real Matters, Inc.....	18,438	85,289
* Recipe Unlimited Corp.....	7,400	99,839
Richelieu Hardware Ltd.....	17,672	694,841
# Rogers Sugar, Inc.....	21,462	101,135
Russel Metals, Inc.....	22,200	553,974
# Sandstorm Gold Ltd.....	37,500	225,253
# Savaria Corp.....	6,700	97,721
* Seabridge Gold, Inc.....	6,135	98,467
# Sienna Senior Living, Inc.....	22,092	256,870
#Ω Sleep Country Canada Holdings, Inc.....	17,149	483,650
*Ω Spin Master Corp.....	10,040	345,158
Sprott, Inc.....	5,382	189,158
Stantec, Inc.....	24,160	1,281,602
# Stelco Holdings, Inc.....	10,257	296,861
Stella-Jones, Inc.....	11,778	369,235
* SunOpta, Inc.....	14,200	74,407
# Superior Plus Corp.....	68,556	696,805
* Taseko Mines Ltd.....	38,347	73,277
TECSYS, Inc.....	4,000	134,524
* TeraGo, Inc.....	1,900	9,237
TerraVest Industries, Inc.....	2,300	44,185
TFI International, Inc.....	442	42,543
#* Touchstone Exploration, Inc.....	18,320	22,915
TransAlta Corp.....	20,752	225,367
TransAlta Corp.....	36,300	393,799
* Trisura Group Ltd.....	11,251	380,152
* Vermilion Energy, Inc.....	23,888	371,936
* Victoria Gold Corp.....	11,923	131,503
* Viemed Healthcare, Inc.....	4,100	18,983
* Wall Financial Corp.....	2,300	25,965
Waterloo Brewing Ltd.....	2,800	12,379
* Wesdome Gold Mines Ltd.....	49,200	423,047
# Westshore Terminals Investment Corp.....	10,314	218,995
Whitecap Resources, Inc.....	55,884	394,351
Winpak Ltd.....	7,847	232,728
TOTAL CANADA.....		<u>36,228,379</u>
CHINA — (0.1%)		
CGN Mining Co. Ltd.....	125,000	13,213
Ω Hygeia Healthcare Holdings Co. Ltd.....	87,800	398,052
TOTAL CHINA.....		<u>411,265</u>

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
DENMARK — (2.3%)		
* ALK-Abello AS.....	154	\$ 65,030
* Brodrene Hartmann AS.....	391	20,006
cBrain AS.....	3,927	122,968
Chemometec AS.....	7,231	749,707
Gabriel Holding AS.....	71	6,968
Ω Netcompany Group AS.....	13,317	978,323
* Nilfisk Holding AS.....	8,133	286,502
* NTG Nordic Transport Group AS, Class A.....	5,816	387,199
Ringkjoebing Landbobank AS.....	3,289	432,963
Royal Unibrew AS.....	19,321	2,221,246
* RTX AS.....	1,053	26,433
SimCorp AS.....	14,171	1,321,306
Solar AS, Class B.....	1,204	129,098
SP Group AS.....	2,483	137,489
TCM Group AS.....	1,847	38,530
Topdanmark AS.....	15,055	861,045
TOTAL DENMARK.....		<u>7,784,813</u>
FINLAND — (2.4%)		
Alma Media Oyj.....	5,579	63,859
Aspo Oyj.....	1,018	12,648
Caverion Oyj.....	32,225	222,910
Digia Oyj.....	2,369	19,269
Evli Bank P.L.C.....	1,007	25,838
F-Secure Oyj.....	18,027	88,728
Harvia Oyj.....	8,263	436,738
# Kamux Corp.....	6,613	84,650
Marimekko Oyj.....	1,647	135,651
Neles Oyj.....	16,266	228,614
Orion Oyj, Class A.....	7,832	315,907
Orion Oyj, Class B.....	41,068	1,669,936
Ponsse Oyj.....	657	29,649
* QT Group Oyj.....	3,234	375,420
Revenio Group Oyj.....	4,672	243,919
Sanoma Oyj.....	28,236	426,477
Siiili Solutions Oyj.....	628	9,817
Talenom Oyj.....	8,051	91,468
#* Tecnotree Oyj.....	22,072	33,426
Tokmanni Group Corp.....	14,877	311,291
Uponor Oyj.....	22,265	494,039
Vaisala Oyj, Class A.....	5,135	274,001
Valmet Oyj.....	61,502	2,349,027
# Verkkokauppa.com Oyj.....	7,353	57,038
TOTAL FINLAND.....		<u>8,000,320</u>
FRANCE — (4.8%)		
ABC arbitrage.....	6,324	50,534
Albioma SA.....	9,168	358,187
Alten SA.....	5,251	856,471
* ATEME SA.....	1,532	20,877
Aubay.....	2,419	143,844
# Bastide le Confort Medical.....	726	35,535
* Beneteau SA.....	8,990	149,894
* Catana Group.....	8,468	76,380
* Cegedim SA.....	1,355	33,855
Chargeurs SA.....	1,211	30,502
Cie Plastic Omnium SA.....	10,082	234,500
#* Claranova SE.....	2,289	13,881

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
FRANCE — (Continued)		
	301	\$ 28,978
*	29,576	371,942
*	3,483	361,011
*	840	71,847
	39,328	1,706,791
	7,208	661,275
	881	15,911
*	1,054	382,700
	775	46,163
	3,591	272,853
	5,550	540,019
	1,498	68,448
*	18,514	506,805
	3,850	152,816
*	11,534	313,997
	5,622	241,372
	871	39,190
	1,560	72,187
Ω	2,879	65,735
	731	27,235
	6,920	135,005
	5,553	32,998
	5,947	537,396
	1,255	113,392
	72	70,605
	870	62,298
	2,947	138,042
*	298	54,405
	2,100	386,645
	5,081	893,306
	33,957	787,617
	198	23,103
	1,888	86,999
	901	34,224
*	36,478	114,387
*	27,242	416,843
	1,265	137,872
	2,230	422,502
#*	19,922	1,143,214
	39,732	1,112,043
Ω	16,603	520,751
	673	98,828
	1,119	450,166
	2,899	158,758
*	224	9,871
TOTAL FRANCE		<u>15,893,005</u>
GERMANY — (5.7%)		
	508	104,890
	628	48,951
	2,087	109,977
	49	1,261
	1,636	304,954
	1,545	309,772
	1,260	169,273
	18,405	1,105,080
Ω	10,518	742,541
#	1,082	19,299
	2,561	39,773

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
Cewe Stiftung & Co. KGAA.....	1,649	\$ 202,640
CompuGroup Medical SE & Co. KgaA.....	9,209	610,395
* CTS Eventim AG & Co. KGaA.....	6,120	435,054
#* Delticom AG.....	1,954	13,576
Dermapharm Holding SE.....	5,914	478,256
Duerr AG.....	5,777	255,663
Eckert & Ziegler Strahlen- und Medizintechnik AG.....	4,652	405,528
Elmos Semiconductor SE.....	1,585	98,571
Encavis AG.....	29,535	465,278
Energiekontor AG.....	2,482	175,567
* Evotec SE.....	1,627	65,836
Fabasoft AG.....	987	35,869
Fielmann AG.....	8,956	571,186
First Sensor AG.....	624	32,662
#* flatexDEGIRO AG.....	13,188	255,198
Fuchs Petrolub SE.....	8,275	277,710
GEA Group AG.....	18,828	889,531
# Gerresheimer AG.....	7,285	653,760
GFT Technologies SE.....	6,693	331,724
Hawesko Holding AG.....	669	40,183
* Heidelberger Druckmaschinen AG.....	74,000	232,180
Hensoldt AG.....	8,759	119,343
Hugo Boss AG.....	16,495	1,044,934
* Hypoport SE.....	986	435,723
IVU Traffic Technologies AG.....	3,749	84,916
KPS AG.....	1,655	8,615
Leifheit AG.....	1,368	46,116
* Nagarro SE.....	2,666	463,499
Nemetschek SE.....	5,427	501,629
New Work SE.....	795	175,349
Nexus AG.....	4,574	324,250
OHB SE.....	1,950	80,151
Pfeiffer Vacuum Technology AG.....	1,044	205,588
ProSiebenSat.1 Media SE.....	39,832	623,010
PSI Software AG.....	2,438	107,386
* PVA TePla AG.....	5,656	197,934
# S&T AG.....	15,647	287,368
Secunet Security Networks AG.....	276	98,274
# Siltronic AG.....	4,725	617,011
* Sixt SE.....	3,687	599,385
SMA Solar Technology AG.....	1,038	36,971
Stabilus SA.....	6,287	423,376
STRATEC SE.....	2,416	327,032
Stroeer SE & Co. KGaA.....	9,373	701,814
Traffic Systems SE.....	1,231	45,503
USU Software AG.....	848	23,052
#* va-Q-tec AG.....	1,882	45,402
# Varta AG.....	6,454	703,228
VERBIO Vereinigte BioEnergie AG.....	6,441	410,555
Wacker Chemie AG.....	2,690	392,579
Washtec AG.....	3,729	209,753
* Westwing Group AG.....	1,847	44,345
TOTAL GERMANY.....		<u>18,866,229</u>
GREECE — (0.0%)		
GK Software SE.....	206	33,463
Stemmer Imaging AG.....	250	10,346
TOTAL GREECE.....		<u>43,809</u>

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
HONG KONG — (2.3%)		
* Aidigong Maternal & Child Health Ltd.....	1,342,000	\$ 103,412
ASM Pacific Technology Ltd.....	98,300	983,487
Best Mart 360 Holdings Ltd.....	42,000	8,740
BOE Varitronix Ltd.....	145,000	165,263
†† Brightoil Petroleum Holdings Ltd.....	408,000	14,720
Cafe de Coral Holdings Ltd.....	104,000	176,584
CMBC Capital Holdings Ltd.....	54,250	20,151
# C-Mer Eye Care Holdings Ltd.....	182,000	125,101
Convenience Retail Asia Ltd.....	132,000	12,729
* Cowell e Holdings, Inc.....	98,000	111,649
* DTXS Silk Road Investment Holdings Co. Ltd.....	42,000	15,837
EC Healthcare.....	96,000	110,396
EuroEyes International Eye Clinic Ltd., Class C.....	18,000	18,275
Fairwood Holdings Ltd.....	25,500	50,996
*Ω Frontage Holdings Corp.....	186,000	89,828
FSE Lifestyle Services Ltd.....	41,000	30,681
* HK Asia Holdings Ltd.....	34,000	18,111
HKBN Ltd.....	178,000	223,545
* Hong Kong ChaoShang Group Ltd.....	208,000	23,434
Hong Kong Technology Venture Co. Ltd.....	166,000	153,829
* Hypebeast Ltd.....	147,500	19,074
IGG, Inc.....	269,000	168,314
International Housewares Retail Co. Ltd.....	145,000	49,554
Ω JS Global Lifestyle Co. Ltd.....	35,500	56,731
Karrie International Holdings Ltd.....	126,000	24,989
* Lifestyle International Holdings Ltd.....	99,500	54,274
L'Occitane International SA.....	96,250	379,580
Man Wah Holdings Ltd.....	310,400	479,874
# MECOM Power & Construction Ltd.....	295,999	133,602
Modern Dental Group Ltd.....	87,000	52,242
NagaCorp Ltd.....	454,000	361,505
Nissin Foods Co. Ltd.....	87,000	63,868
Pacific Basin Shipping Ltd.....	1,159,000	494,726
Pacific Textiles Holdings Ltd.....	256,000	130,078
Palace Banquet Holdings Ltd.....	100,000	10,904
PC Partner Group Ltd.....	72,000	108,889
PCCW Ltd.....	694,687	365,834
Pentamaster International Ltd.....	114,000	16,182
# Perfect Medical Health Management Ltd.....	132,000	82,746
Plover Bay Technologies Ltd.....	128,000	60,886
*Ω Razer, Inc.....	1,649,000	485,732
Ω Regina Miracle International Holdings Ltd.....	68,000	54,015
* Sa Sa International Holdings Ltd.....	384,000	73,699
Solomon Systech International Ltd.....	206,000	20,498
* Space Group Holdings Ltd.....	52,500	36,156
SUNeVision Holdings Ltd.....	211,000	185,440
* Theme International Holdings Ltd.....	110,000	11,078
Tradelink Electronic Commerce Ltd.....	178,000	26,716
* Trendzon Holdings Group Ltd.....	288,000	37,409
#* Untrade Gold Fin Holdings.....	214,000	0
†† Untrade Mh Development NPV.....	80,000	2,232
Value Partners Group Ltd.....	196,000	96,664
Vitasoy International Holdings Ltd.....	238,000	464,724
* Vobile Group Ltd.....	234,000	160,337
VSTECs Holdings Ltd.....	100,000	99,062
VTech Holdings Ltd.....	48,100	380,415
Zensun Enterprises Ltd.....	36,999	20,942
* Zhaobangji Properties Holdings Ltd.....	560,000	32,532
TOTAL HONG KONG.....		<u>7,758,271</u>

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
IRELAND — (0.5%)		
* Bank of Ireland Group PLC.....	51,063	\$ 344,158
Cairn Homes PLC.....	193,721	271,177
* Datalex PLC.....	14,290	14,407
Glanbia PLC.....	47,771	656,141
*Ω Glenveagh Properties PLC.....	17,581	24,133
* Irish Continental Group PLC.....	40,436	201,180
TOTAL IRELAND.....		<u>1,511,196</u>
ISRAEL — (1.9%)		
Arad Ltd.....	1,934	30,583
AudioCodes Ltd.....	21,231	628,862
Aura Investments Ltd.....	30,519	78,134
Automatic Bank Services Ltd.....	5,059	42,622
* Camtek Ltd.....	4,244	152,380
Danel Adir Yeoshua Ltd.....	1,487	354,710
Delek Automotive Systems Ltd.....	12,987	199,122
* Delek Group Ltd.....	2,335	263,696
Duniec Brothers Ltd.....	1,321	96,702
# E&M Computing Ltd.....	2,782	20,260
Electra Consumer Products 1970 Ltd.....	2,581	162,509
Electra Ltd.....	521	379,844
Energix-Renewable Energies Ltd.....	61,511	245,456
* Fattal Holdings 1998 Ltd.....	307	36,968
Formula Systems 1985 Ltd.....	1,834	206,384
Formula Systems 1985 Ltd., Sponsored ADR.....	300	34,059
Fox Wizel Ltd.....	2,273	441,640
Globrands Ltd.....	90	13,235
Hamat Group Ltd.....	2,692	25,173
Hilan Ltd.....	4,512	290,811
Ilex Medical Ltd.....	1,133	60,725
Inrom Construction Industries Ltd.....	19,650	97,154
# Israel Canada T.R Ltd.....	28,469	177,088
Kerur Holdings Ltd.....	870	24,623
Kiil Industries Ltd.....	130	12,478
M Yochananof & Sons Ltd.....	376	28,449
Magic Software Enterprises Ltd.....	12,075	232,323
Malam - Team Ltd.....	2,020	68,054
Matrix IT Ltd.....	11,596	324,163
Maytronics Ltd.....	10,407	223,024
Neto ME Holdings Ltd.....	373	22,021
* Nova Ltd.....	266	31,131
Novolog Ltd.....	80,470	80,022
One Software Technologies Ltd.....	9,774	170,925
* Paz Oil Co. Ltd.....	116	16,481
* Perion Network Ltd.....	10,519	208,138
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd.....	2,647	212,433
Scope Metals Group Ltd.....	1,937	81,248
Tadiran Group Ltd.....	920	137,444
# Tel Aviv Stock Exchange Ltd.....	9,009	58,245
Telsys Ltd.....	917	47,293
Tiv Taam Holdings 1 Ltd.....	18,868	64,803
Victory Supermarket Chain Ltd.....	841	18,287
# YH Dimri Construction & Development Ltd.....	1,791	187,013
TOTAL ISRAEL.....		<u>6,286,715</u>
ITALY — (3.5%)		
ACEA SpA.....	12,129	245,133
# Alerion Cleanpower SpA.....	1,327	40,627

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
ITALY — (Continued)		
* Aquafil SpA.....	12,808	\$ 107,274
* Arnoldo Mondadori Editore SpA.....	61,177	140,889
Azimut Holding SpA.....	43,807	1,178,366
Banca Generali SpA.....	23,822	959,444
Banca Mediolanum SpA.....	81,199	789,328
BasicNet SpA.....	3,219	19,492
Be Shaping The Future SpA.....	27,990	79,435
Ω BFF Bank SpA.....	27,311	208,818
#* Biesse SpA.....	1,703	44,184
Brembo SpA.....	40,128	533,505
* Brunello Cucinelli SpA.....	11,735	681,488
Ω Carel Industries SpA.....	6,563	158,010
De' Longhi SpA.....	11,398	392,793
Digital Bros SpA.....	2,337	74,291
Ω doValue SpA.....	11,461	99,378
* Elica SpA.....	9,341	35,830
ERG SpA.....	7,411	216,105
Gefran SpA.....	807	9,729
GPI SpA.....	2,429	39,120
Gruppo MutuiOnline SpA.....	8,347	397,300
Hera SpA.....	79,777	331,663
Interpump Group SpA.....	7,540	465,622
* Juventus Football Club SpA.....	288,426	123,292
LU-VE SpA.....	2,501	62,888
Maire Tecnimont SpA.....	52,339	249,963
* Newlat Food SpA.....	1,516	12,530
Pharmanutra SpA.....	1,151	85,420
Piaggio & C SpA.....	40,596	129,953
Ω Piovan SpA.....	1,843	23,246
Ω RAI Way SpA.....	34,041	193,425
Reply SpA.....	7,137	1,199,378
Sabaf SpA.....	3,635	101,024
Salcef SpA.....	815	22,079
* Salvatore Ferragamo SpA.....	20,439	437,983
Sesa SpA.....	2,243	405,684
SOL SpA.....	12,905	276,044
Ω Technogym SpA.....	28,284	241,389
Tinexta SpA.....	7,866	279,428
#Ω Unieuro SpA.....	13,503	289,132
Wiiit SpA.....	2,249	79,445
YD More Investments Ltd.....	6,711	30,947
Zignago Vetro SpA.....	7,560	130,919
TOTAL ITALY.....		<u>11,621,993</u>
JAPAN — (21.3%)		
&Do Holdings Co. Ltd.....	3,700	27,098
A&D Co. Ltd.....	4,700	40,216
Abist Co. Ltd.....	400	10,081
Accrete, Inc.....	700	6,209
# Adastria Co. Ltd.....	6,700	100,386
ADEKA Corp.....	6,700	145,370
Ad-sol Nissin Corp.....	1,300	17,885
Adtec Plasma Technology Co. Ltd.....	2,500	51,455
Advance Create Co. Ltd.....	3,800	34,480
Advantage Risk Management Co. Ltd.....	1,800	12,226
# Adventure, Inc.....	800	44,542
Adways, Inc.....	8,400	54,080
# Aeon Delight Co. Ltd.....	6,100	165,098
Aeon Fantasy Co. Ltd.....	2,900	48,652

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#	Aeon Hokkaido Corp.....	7,200	\$ 67,099
	Aeon Kyushu Co. Ltd.....	1,200	22,868
	Ai Holdings Corp.....	10,100	156,530
*	AI inside, Inc.....	300	11,664
	Aica Kogyo Co. Ltd.....	13,400	369,182
	Ain Holdings, Inc.....	9,500	488,308
	AIT Corp.....	1,200	15,293
	Ajis Co. Ltd.....	1,000	22,782
	Akatsuki, Inc.....	3,300	76,942
#*	Akebono Brake Industry Co. Ltd.....	46,000	68,545
#	Alleanza Holdings Co. Ltd.....	4,600	43,025
*	Allied Architects, Inc.....	4,800	30,753
*	Allied Telesis Holdings KK.....	9,400	7,236
*	AlphaPolis Co. Ltd.....	100	3,193
	Altech Corp.....	4,470	70,237
	Amano Corp.....	13,700	274,814
	Amvis Holdings, Inc.....	1,600	62,016
	Anicom Holdings, Inc.....	18,800	119,377
#	Anritsu Corp.....	35,200	486,073
	Aoyama Zaisan Networks Co. Ltd.....	6,400	71,341
	Apaman Co. Ltd.....	3,000	12,212
#	Arcland Service Holdings Co. Ltd.....	5,300	100,594
	Argo Graphics, Inc.....	4,200	114,681
	ARTERIA Networks Corp.....	7,500	88,864
	Artiza Networks, Inc.....	3,700	35,125
#	ArtSpark Holdings, Inc.....	13,300	82,959
#*	Aruhi Corp.....	14,400	144,446
	As One Corp.....	8,500	421,151
#	Asahi Co. Ltd.....	3,700	45,210
	Asahi Holdings, Inc.....	21,600	418,506
	Asahi Net, Inc.....	7,000	36,710
	Asante, Inc.....	1,900	27,068
#	Ascentech KK.....	2,800	17,277
	ASKUL Corp.....	13,500	164,763
	Asteria Corp.....	1,700	13,132
	Atled Corp.....	600	10,804
*	Atrae, Inc.....	4,100	70,490
	Aucnet, Inc.....	4,600	60,840
#	Avant Corp.....	7,100	62,969
	Axial Retailing, Inc.....	3,900	110,997
	Baroque Japan Ltd.....	3,100	24,232
	Base Co. Ltd.....	800	28,585
	Beauty Garage, Inc.....	1,300	32,400
	Beenos, Inc.....	4,700	74,563
	Belc Co. Ltd.....	3,000	140,864
	Bell System24 Holdings, Inc.....	12,200	150,668
	Benesse Holdings, Inc.....	19,400	378,343
	BeNext-Yumeshin Group Co.....	3,218	43,898
#*	Bengo4.com, Inc.....	2,600	109,333
#	Bic Camera, Inc.....	29,000	253,308
	BML, Inc.....	8,600	261,384
	Bookoff Group Holdings Ltd.....	1,200	10,705
	Bourbon Corp.....	2,000	39,488
	BP Castrol KK.....	2,300	26,140
#	Br Holdings Corp.....	17,300	54,565
*	BrainPad, Inc.....	7,500	73,220
	Broadleaf Co. Ltd.....	38,200	116,598
#*	Broadmedia Corp.....	2,530	19,151
	Business Brain Showa-Ota, Inc.....	2,200	37,682

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	300	\$ 9,073
	1,800	88,915
#	270	4,631
*	2,900	19,021
#	3,600	51,132
	10,300	71,382
	1,500	25,017
#	2,300	16,607
#*	2,300	77,401
	2,800	61,117
	2,800	56,114
	1,700	36,045
	3,000	49,371
	5,300	53,055
*	3,600	21,692
	20,200	372,901
	1,800	18,274
	3,100	40,119
#	15,800	228,294
	500	11,907
	6,700	62,636
	7,600	185,435
	4,800	57,939
	2,800	37,202
#	4,606	63,021
#	4,100	60,414
	38,100	244,210
	5,500	148,440
	3,700	57,831
	900	7,729
	4,500	69,869
*	2,300	16,492
	8,600	58,152
	1,300	10,525
	14,600	89,108
	1,300	12,289
#	1,600	12,110
	7,900	44,102
	9,500	117,847
	35,900	264,812
	6,700	239,440
	2,000	24,259
	400	11,334
	3,200	14,632
#	11,300	155,041
	2,500	14,768
#	1,400	54,980
	14,360	575,269
	2,300	23,683
	10,200	112,487
	2,700	65,491
	600	10,406
	32,900	470,390
	900	11,102
	700	10,040
	5,900	27,000
#	2,400	54,359
	14,500	398,716
	1,100	10,091

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Digital Arts, Inc.....	3,900	\$229,779
Digital Garage, Inc.....	9,400	332,551
Digital Hearts Holdings Co. Ltd.....	4,700	70,810
* Digital Holdings, Inc.....	2,500	28,217
Digital Information Technologies Corp.....	4,200	43,378
Dip Corp.....	8,000	253,275
Direct Marketing MiX, Inc.....	3,800	46,819
DKS Co. Ltd.....	1,800	46,332
DMG Mori Co. Ltd.....	42,200	669,621
Double Standard, Inc.....	1,200	25,370
* Drecom Co. Ltd.....	6,600	23,986
DTS Corp.....	13,600	290,212
Dvx, Inc.....	1,700	15,108
Earth Corp.....	4,900	249,728
EAT & Holdings Co. Ltd.....	1,200	24,068
Ebara Jitsugyo Co. Ltd.....	3,600	67,821
Ebase Co. Ltd.....	8,200	36,447
Eco's Co. Ltd.....	2,700	47,967
eGuarantee, Inc.....	10,500	172,763
E-Guardian, Inc.....	4,100	100,770
Eiken Chemical Co. Ltd.....	9,600	143,904
Elan Corp.....	10,000	87,959
Elecom Co. Ltd.....	16,700	202,125
Enigmo, Inc.....	10,300	55,752
en-japan, Inc.....	11,900	286,815
Entrust, Inc.....	4,400	25,243
Envipro Holdings, Inc.....	3,000	41,905
ES-Con Japan Ltd.....	4,700	31,333
F&M Co. Ltd.....	1,900	29,254
* FAN Communications, Inc.....	8,800	29,035
* FDK Corp.....	5,900	43,256
Ferrotec Holdings Corp.....	14,100	351,861
* FFRI Security, Inc.....	1,700	14,945
Fibergate, Inc.....	4,000	37,421
Financial Products Group Co. Ltd.....	12,700	73,108
FINDEX, Inc.....	6,200	50,956
First-corp, Inc.....	1,200	7,328
Fixstars Corp.....	4,000	25,653
# Forum Engineering, Inc.....	2,900	21,493
Forval Corp.....	1,800	13,957
France Bed Holdings Co. Ltd.....	4,900	38,017
* FreakOut Holdings, Inc.....	800	9,245
Freebit Co. Ltd.....	4,100	31,285
#* Fronteo, Inc.....	10,200	225,713
* Frontier Management, Inc.....	1,000	5,957
FTGroup Co. Ltd.....	2,600	26,527
Fuji Corp.....	25,400	586,309
Fuji Corp.....	3,600	36,136
Fuji Kyuko Co. Ltd.....	4,800	172,276
Fuji Oil Holdings, Inc.....	14,100	285,295
Fuji Seal International, Inc.....	12,400	233,182
Fuji Soft, Inc.....	6,700	280,696
Fujiibo Holdings, Inc.....	3,400	113,655
Fujimi, Inc.....	3,300	199,799
Fujimori Kogyo Co. Ltd.....	2,600	92,419
Fujitec Co. Ltd.....	3,500	83,246
Fujiya Co. Ltd.....	500	9,899
Fukuda Denshi Co. Ltd.....	2,600	187,859
Fukui Computer Holdings, Inc.....	3,200	83,443

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,200	\$117,510
	7,500	141,118
	10,630	220,303
	4,900	54,618
	1,700	150,349
	4,600	51,270
	5,600	219,094
	17,200	220,672
	6,500	78,510
*	1,500	11,559
	3,900	35,664
	1,800	23,818
	1,800	15,311
	1,600	19,034
	2,300	49,144
	2,200	69,037
	1,200	24,506
*	500	5,312
	1,600	5,579
	4,400	150,170
	1,600	38,685
	6,500	156,452
	500	65,666
#	10,300	77,113
	1,400	40,939
	500	9,541
#*	9,000	82,151
	4,300	39,516
	4,500	42,189
	3,600	60,482
*	19,000	398,987
	19,800	502,878
	1,800	42,447
	3,400	81,699
	2,700	24,152
	1,800	19,996
	51,200	391,787
*	5,800	64,504
	720	7,344
	1,400	24,730
	3,300	191,719
	400	7,565
	42,700	284,288
	3,100	55,917
	1,800	18,792
	1,500	71,466
	7,600	128,844
	3,400	183,009
	3,000	76,242
#	3,900	41,955
*	2,000	12,668
*	1,300	23,035
	7,600	49,485
#	3,564	142,901
	10,500	46,214
	1,900	12,877
#	3,150	23,018
	7,900	168,291
	25,300	145,893

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	1,700	\$ 33,369
	3,200	35,045
	2,800	27,744
*	1,500	35,326
	2,200	42,650
#	3,900	47,578
*	900	20,998
	3,440	38,688
	7,700	122,703
	57,700	335,351
	8,200	255,643
	8,000	127,912
	11,300	172,653
	3,700	16,738
	4,400	74,681
	300	9,935
	4,300	87,155
#	2,400	38,191
	2,900	129,147
	5,400	219,261
#	2,300	29,785
	3,900	31,100
	1,400	14,654
*	2,800	8,870
	9,100	59,601
	4,100	56,692
	5,800	100,841
	8,100	129,455
	6,600	50,032
*	29,300	42,256
	4,000	88,144
	16,600	239,142
*	1,700	25,176
	18,600	162,830
	22,000	321,550
	5,100	66,650
	3,500	29,831
	400	13,298
#	1,100	20,560
	5,400	75,693
	7,000	303,880
	800	14,568
*	1,700	75,121
*	500	10,613
	4,000	247,281
	2,700	40,202
#	2,700	44,160
#	3,700	52,367
	20,500	41,789
	3,400	18,563
*	300	13,746
	600	21,219
	5,300	189,519
	2,100	47,172
#*	10,700	47,696
	4,200	152,569
	7,700	30,430
	4,000	131,959
	11,100	106,291

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	2,000	\$ 61,002
	6,200	102,293
	2,000	94,687
	4,400	110,202
	12,400	318,080
#	3,100	19,852
*	2,000	46,236
	13,000	323,421
	2,900	177,455
#	16,800	32,570
	5,400	80,682
	2,000	10,460
	1,940	9,260
	13,300	246,187
	900	11,116
	2,200	36,388
	500	21,802
	1,500	31,840
	1,000	30,084
	5,700	340,023
	6,600	35,598
	8,900	227,640
	3,800	24,312
*	150,100	13,169
	5,800	45,962
	5,400	145,104
	1,800	28,501
	4,800	26,686
	13,500	53,438
	5,000	124,782
#	3,000	29,692
*	400	8,288
*	5,300	228,237
*	600	26,294
	6,200	59,790
	6,400	191,115
*	4,400	120,082
	22,800	329,448
	4,100	90,200
	3,200	69,539
	3,300	434,187
#	12,100	138,105
	12,200	79,056
	4,800	98,460
	41,900	293,028
	2,209	75,610
	500	11,949
	23,300	200,034
	6,600	185,801
#	2,200	48,881
	10,100	89,409
	8,300	39,883
	2,700	20,958
*	5,600	141,571
	4,400	160,400
	5,600	118,686
	3,100	21,326
#	3,000	18,512
	8,100	279,714

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	8,000	\$468,677
	1,500	47,585
	3,200	58,088
	17,100	379,462
*	2,700	17,023
#	1,300	11,505
	5,600	99,326
	10,900	150,373
	2,400	56,301
	10,160	479,697
	1,300	9,013
	4,200	90,250
	4,800	60,922
#	3,900	76,062
*	4,300	32,067
	6,000	62,790
	7,600	128,392
#	2,300	129,479
	8,200	71,228
	2,000	65,047
	1,000	19,097
#*	1,000	7,868
	60,300	305,713
	3,300	179,336
	9,800	312,334
	6,100	295,741
	12,700	65,323
	2,200	20,851
	7,500	36,600
	12,800	89,162
	12,500	188,297
	2,300	19,205
	3,900	71,250
#	2,700	45,797
#	1,900	160,670
	1,200	33,046
	2,600	42,174
	400	5,983
	19,900	352,857
	2,300	40,099
	3,500	50,506
#	1,000	8,998
	17,900	424,889
	3,290	34,721
	8,300	208,431
*	1,900	47,910
	15,900	360,944
	5,800	143,385
*	4,200	48,023
	800	27,729
	4,800	43,986
	8,800	233,402
	500	9,340
	6,700	45,119
	3,900	22,197
	1,900	10,724
	1,800	20,434
	41,600	582,158
	1,300	31,938

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
#	Nippon Kodoshi Corp.....	3,000 \$ 63,793
#	Nippon Parking Development Co. Ltd.....	74,700 88,111
	Nippon Pillar Packing Co. Ltd.....	7,600 221,241
	Nippon Systemware Co. Ltd.....	2,200 38,483
	Nipro Corp.....	33,400 309,841
#	Nishimatsuya Chain Co. Ltd.....	12,300 156,868
	Nissei ASB Machine Co. Ltd.....	2,700 72,827
	Nissin Electric Co. Ltd.....	5,200 65,597
#	Nisso Corp.....	8,200 56,376
	Nittoc Construction Co. Ltd.....	4,800 27,438
	Noevir Holdings Co. Ltd.....	4,800 217,404
	Nohmi Bosai Ltd.....	3,100 57,032
	Nojima Corp.....	7,100 143,182
	Nomura Co. Ltd.....	14,500 116,113
#	Nomura Micro Science Co. Ltd.....	2,500 92,096
	NPC, Inc.....	6,700 25,670
	NS Tool Co. Ltd.....	4,400 54,383
	NSD Co. Ltd.....	19,600 334,765
	Oat Agrio Co. Ltd.....	600 10,206
#	Obara Group, Inc.....	3,200 92,743
	Oenon Holdings, Inc.....	11,500 33,216
	Ohba Co. Ltd.....	2,300 14,752
	Ohsho Food Service Corp.....	4,000 206,445
*	Oisix ra daichi, Inc.....	7,800 162,562
	Okamoto Industries, Inc.....	1,900 67,105
	Okamoto Machine Tool Works Ltd.....	1,600 58,267
	Okinawa Cellular Telephone Co.....	4,600 200,408
	Optex Group Co. Ltd.....	10,620 141,574
*	Optim Corp.....	4,900 41,542
	Optorun Co. Ltd.....	9,400 192,256
	Organo Corp.....	900 65,816
	Oricon, Inc.....	2,200 18,532
#	Oriental Consultants Holdings Co. Ltd.....	700 18,842
	Oro Co. Ltd.....	2,900 60,188
	Osaka Organic Chemical Industry Ltd.....	3,900 107,365
	OSG Corp.....	21,200 373,232
	Outsourcing, Inc.....	28,200 326,672
	PAL GROUP Holdings Co. Ltd.....	5,400 78,711
	PAPYLESS Co. Ltd.....	1,400 15,107
	Paramount Bed Holdings Co. Ltd.....	10,000 166,407
*	Park24 Co. Ltd.....	25,900 391,795
	Pasona Group, Inc.....	7,000 154,795
#	PCA Corp.....	2,900 40,117
	PCI Holdings, Inc.....	2,900 25,139
	Penta-Ocean Construction Co. Ltd.....	99,100 550,325
	Phil Co., Inc.....	1,100 9,981
	Pickles Corp.....	3,000 41,499
	Pigeon Corp.....	23,200 452,207
	Pilot Corp.....	7,400 263,568
	Pipedo HD, Inc.....	500 10,656
	Plenus Co. Ltd.....	5,300 90,535
	Poletowin Pitcrew Holdings, Inc.....	9,500 77,922
*	PR Times, Inc.....	1,700 39,973
#	Precision System Science Co. Ltd.....	6,300 32,313
*	Premier Anti-Aging Co. Ltd.....	800 50,248
	Premium Group Co. Ltd.....	3,400 107,835
*	Premium Water Holdings, Inc.....	800 17,292
	Prestige International, Inc.....	32,400 205,938
	Prima Meat Packers Ltd.....	8,200 180,096

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	3,800	\$ 36,273
*	2,800	20,026
	2,600	30,706
	7,500	87,069
*	3,900	56,082
	6,300	73,390
	3,900	44,237
	5,900	62,117
	13,600	222,006
	11,200	94,664
*	1,600	6,139
#*	11,600	164,908
	300	11,224
	25,100	401,842
	2,800	37,056
#	2,600	124,393
	28,800	102,488
#	1,700	15,256
	2,400	31,557
	3,700	141,139
	2,500	59,220
	4,300	406,322
	2,000	101,465
	3,000	92,152
	800	25,760
	2,000	14,752
	1,200	20,527
	3,400	130,069
	8,700	38,089
	3,600	65,386
#*	9,100	14,045
	5,800	252,865
	1,500	66,445
	4,100	29,553
*	1,800	19,954
	800	11,055
	800	37,301
	600	25,175
	8,300	146,378
	3,600	74,865
	5,900	181,987
#	2,100	15,140
	3,000	13,527
	1,500	7,713
	1,700	14,979
	12,200	230,662
	600	53,886
	21,600	173,447
#	30,100	110,238
#	2,500	25,984
	18,300	460,524
#	2,200	128,395
	1,500	111,395
	3,400	75,383
*	10,000	36,950
*	1,300	12,015
	2,600	23,121
	9,100	97,304
	3,000	10,904

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
JAPAN — (Continued)			
#	Shinnihonseiyaku Co. Ltd.....	4,000	\$ 37,819
	Ship Healthcare Holdings, Inc.....	16,600	372,584
	SHL-Japan Ltd.....	200	4,642
	SHO-BOND Holdings Co. Ltd.....	7,900	345,943
	Shoei Co. Ltd.....	7,700	296,485
	Shoei Foods Corp.....	3,300	114,104
	SIGMAXYZ Holdings Inc.....	4,900	93,508
	Siix Corp.....	5,200	59,278
#*	Silver Life Co. Ltd.....	1,300	11,820
*	Smaregi, Inc.....	2,300	35,716
	SMS Co. Ltd.....	700	19,245
	Snow Peak, Inc.....	10,800	220,458
	Softcreate Holdings Corp.....	2,500	79,448
	Software Service, Inc.....	800	40,736
	Soiken Holdings, Inc.....	3,900	10,662
	Solasto Corp.....	14,600	134,283
	Soliton Systems KK.....	3,900	43,447
	Solxyz Co. Ltd.....	5,600	20,080
	Sparx Group Co. Ltd.....	35,100	79,820
*	Speee, Inc.....	400	15,332
	S-Pool, Inc.....	15,400	140,402
	Sprix Ltd.....	1,600	20,172
	SRA Holdings.....	3,100	76,932
	Star Mica Holdings Co. Ltd.....	3,100	37,496
	Starts Corp., Inc.....	7,800	169,826
	St-Care Holding Corp.....	4,300	28,424
	Step Co. Ltd.....	700	11,057
	STI Foods Holdings, Inc.....	800	15,884
	Strike Co. Ltd.....	3,100	120,696
	Studio Alice Co. Ltd.....	3,200	60,010
	Sumitomo Bakelite Co. Ltd.....	9,200	443,350
#*	Sun*, Inc.....	1,700	23,462
#*	SuRaLa Net Co. Ltd.....	2,400	26,961
#	SWCC Showa Holdings Co. Ltd.....	4,500	70,783
	System D, Inc.....	800	8,090
	System Information Co. Ltd.....	5,300	42,039
	System Research Co. Ltd.....	1,000	15,276
	System Support, Inc.....	1,700	14,185
	Systems Engineering Consultants Co. Ltd.....	600	11,334
	Systema Corp.....	78,000	240,154
	Syuppin Co. Ltd.....	8,200	75,790
#*	Taiko Pharmaceutical Co. Ltd.....	10,600	55,680
	Taiyo Holdings Co. Ltd.....	10,500	309,777
	Takamiya Co. Ltd.....	5,700	20,132
	Takara Holdings, Inc.....	22,300	216,301
	Takeuchi Manufacturing Co. Ltd.....	11,300	282,439
	Tama Home Co. Ltd.....	6,500	132,442
	Tamron Co. Ltd.....	5,400	117,712
	Taoka Chemical Co. Ltd.....	2,000	22,512
#	Tazmo Co. Ltd.....	4,100	47,983
	TDC Soft, Inc.....	5,100	46,742
*	TeamSpirit, Inc.....	3,500	13,520
	TechMatrix Corp.....	9,900	140,951
#	Techno Horizon Co. Ltd.....	5,200	31,415
	Techno Quartz, Inc.....	100	36,499
	Tecnos Japan, Inc.....	3,800	15,898
	Temairazu, Inc.....	700	26,152
	Tenpos Holdings Co. Ltd.....	1,600	31,140
	Terilogy Co. Ltd.....	2,200	6,889

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	6,600	\$ 95,754
	8,200	215,480
	1,100	8,202
	23,500	285,574
*	600	17,808
	10,500	81,697
	22,900	237,511
	29,500	226,037
	1,600	129,603
*	5,200	20,550
	2,800	134,956
#	9,500	49,500
	14,300	606,554
	6,000	219,950
#	1,200	72,010
	25,400	247,971
	24,900	337,959
#	17,500	352,358
	5,500	207,236
	1,400	29,707
	300	12,321
#	8,700	196,771
	6,100	149,618
	2,000	213,570
	3,120	10,936
	1,600	113,610
	7,500	27,419
	4,000	39,101
	7,300	186,050
#	10,400	281,408
	8,400	178,768
	8,600	106,565
#	16,200	188,039
	2,100	30,388
	2,100	40,151
	700	22,587
*	6,400	17,196
	1,300	27,000
	4,800	100,981
	2,500	31,663
	8,900	255,027
#*	3,900	29,036
*	7,300	69,020
	2,400	73,083
	6,500	144,593
	2,400	50,490
	5,000	154,161
	1,200	13,470
#	8,500	57,683
#	12,500	106,176
	2,000	52,218
	19,500	75,710
	59,700	433,646
	3,700	33,822
	3,300	36,573
	2,100	49,477
	1,500	102,264
	4,500	47,706
#	5,700	21,385

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
	7,315	\$ 219,791
	5,900	63,525
#	3,200	18,376
	3,900	33,389
	2,400	48,480
	600	7,332
*	800	16,273
	4,300	87,195
	4,700	44,826
	9,200	166,375
#	12,700	100,708
	4,300	248,603
	1,900	14,315
	2,000	7,426
	5,600	128,641
	5,500	34,318
*	3,900	16,641
	19,100	394,686
	3,800	41,338
	6,000	60,911
	10,250	86,080
	4,000	66,891
	10,500	26,422
TOTAL JAPAN.....		<u>70,568,146</u>
NETHERLANDS — (2.4%)		
	8,777	536,539
*Ω	10,399	775,472
	27,432	1,200,838
	19,227	1,612,152
#*	5,725	30,948
	12,235	510,853
Ω	7,824	303,456
	1,373	95,684
*	23,545	644,377
#	130,161	557,573
	885	10,635
Ω	16,191	857,620
	13,417	774,214
TOTAL NETHERLANDS.....		<u>7,910,361</u>
NEW ZEALAND — (0.5%)		
*	3,631	10,177
	6,337	24,788
	74,062	339,143
	10,102	88,464
#*	4,979	15,058
	36,994	294,575
	11,317	46,512
	32,178	50,106
	56,713	65,824
	5,698	20,189
*	89,987	64,567
*	19,137	23,390
*	7,481	71,417
	19,698	62,446
	33,703	130,958
	22,261	179,430

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
NEW ZEALAND — (Continued)		
* Vista Group International Ltd.....	12,156	\$ 16,730
Warehouse Group Ltd.....	17,853	<u>35,219</u>
TOTAL NEW ZEALAND.....		<u>1,538,993</u>
NORWAY — (0.9%)		
ABG Sundal Collier Holding ASA.....	142,823	138,362
AKVA Group ASA.....	2,179	21,889
* ArcticZymes Technologies ASA.....	19,366	192,546
#* Asetek AS.....	3,236	12,367
Atea ASA.....	22,449	380,189
Belships ASA.....	10,796	16,355
Bonheur ASA.....	1,119	39,177
Borregaard ASA.....	2,229	52,426
Bouvet ASA.....	18,210	140,264
*Ω Crayon Group Holding ASA.....	15,921	307,750
Ω Europris ASA.....	51,346	383,511
Ω Fjordkraft Holding ASA.....	24,010	102,376
* Gaming Innovation Group, Inc.....	13,083	28,650
#* Grieg Seafood ASA.....	5,682	58,744
Ω Kid ASA.....	7,324	83,184
Kitron ASA.....	55,251	141,340
Medistim ASA.....	3,896	133,854
Ω Multiconsult ASA.....	4,480	71,855
* Nekkar ASA.....	13,060	14,575
Norway Royal Salmon ASA.....	1,190	25,872
* Norwegian Energy Co. ASA.....	758	13,773
Protector Forsikring ASA.....	15,734	209,578
* SATS ASA.....	15,682	34,823
Selvaag Bolig ASA.....	10,860	63,918
Veidekke ASA.....	29,045	434,140
* Vow ASA.....	5,042	<u>11,312</u>
TOTAL NORWAY.....		<u>3,112,830</u>
PORTUGAL — (0.3%)		
# Altri SGPS SA.....	17,945	114,774
CTT-Correios de Portugal SA.....	51,493	251,554
* Greenvolt-Energias Renovaveis SA.....	326	2,208
* Ibersol SGPS SA.....	4,131	23,082
* Mota-Engil SGPS SA.....	10,817	15,350
Navigator Co. SA.....	46,740	176,328
NOS SGPS SA.....	91,968	<u>362,447</u>
TOTAL PORTUGAL.....		<u>945,743</u>
SINGAPORE — (0.7%)		
AEM Holdings Ltd.....	100,800	338,885
#*†† Best World International Ltd.....	67,600	12,650
Boustead Singapore Ltd.....	48,000	34,484
CSE Global Ltd.....	122,800	43,248
Del Monte Pacific Ltd.....	66,000	18,656
First Resources Ltd.....	178,500	218,953
Frencken Group Ltd.....	118,200	144,767
Geo Energy Resources Ltd.....	212,100	57,621
* Golden Energy & Resources Ltd.....	52,700	11,741
Hour Glass Ltd.....	39,300	55,203
HRnetgroup Ltd.....	67,400	37,943
iFAST Corp. Ltd.....	45,700	212,212
Micro-Mechanics Holdings Ltd.....	11,200	27,518
#* Oceanus Group Ltd.....	3,180,800	66,493

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SINGAPORE — (Continued)		
Propnex Ltd.....	30,100	\$ 36,019
Q&M Dental Group Singapore Ltd.....	87,720	37,041
Riverstone Holdings Ltd.....	130,500	68,170
Sembcorp Industries Ltd.....	55,400	94,085
Sheng Siong Group Ltd.....	187,600	207,313
Singapore Post Ltd.....	43,700	20,621
StarHub Ltd.....	158,800	151,844
UMS Holdings Ltd.....	221,075	198,491
Valuetronics Holdings Ltd.....	44,000	17,147
Vicom Ltd.....	33,700	50,708
TOTAL SINGAPORE.....		<u>2,161,813</u>
SPAIN — (2.3%)		
Acciona SA.....	3,025	526,909
Acerinox SA.....	18,221	232,194
# ACS Actividades de Construccion y Servicios SA.....	31,317	790,648
* Amper SA.....	271,757	59,245
Applus Services SA.....	57,013	502,396
Cia de Distribucion Integral Logista Holdings SA.....	25,253	510,919
CIE Automotive SA.....	17,150	498,158
Construcciones y Auxiliar de Ferrocarriles SA.....	3,914	154,900
Enagas SA.....	1,548	33,471
Faes Farma SA.....	50,420	194,357
Fluidra SA.....	14,190	451,840
Fomento de Construcciones y Contratas SA.....	16,037	193,222
Ω Gestamp Automocion SA.....	6,615	29,801
Ω Global Dominion Access SA.....	23,540	116,278
* Indra Sistemas SA.....	54,888	559,265
Laboratorios Farmaceuticos Rovi SA.....	6,557	481,440
Linea Directa Aseguradora SA Cia de Seguros y Reaseguros.....	67,136	120,516
Miquel y Costas & Miquel SA.....	1,957	27,558
Pharma Mar SA.....	1,003	63,127
Ω Prosegur Cash SA.....	118,184	86,696
Prosegur Cia de Seguridad SA.....	17,360	43,248
# Sacyr SA.....	191,132	477,796
* Solaria Energia y Medio Ambiente SA.....	18,264	319,158
*Ω Talgo SA.....	3,563	18,965
Vidrala SA.....	5,198	441,604
Viscofan SA.....	10,848	657,801
Zardoya Otis SA.....	8,684	68,863
TOTAL SPAIN.....		<u>7,660,375</u>
SWEDEN — (3.0%)		
AddLife AB, Class B.....	1,256	36,136
AddNode Group AB.....	6,301	244,030
AddTech AB, Class B.....	9,255	171,207
Alligo AB, Class B.....	1,446	30,446
Beijer Alma AB.....	12,510	317,903
Bilia AB, Class A.....	464	6,964
BioGaia AB, Class B.....	915	49,747
Biotage AB.....	16,313	333,092
Ω Bravida Holding AB.....	15,714	188,025
BTS Group AB, Class B.....	498	18,640
Bufab AB.....	8,404	316,941
Cellavision AB.....	3,290	107,374
Concentric AB.....	10,778	305,014
* Electrolux Professional AB, Class B.....	36,464	254,639
eWork Group AB.....	2,192	27,567

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWEDEN — (Continued)		
	1,047	\$ 133,013
	4,825	138,690
	3,198	13,634
#	1,512	50,489
	7,660	143,063
	10,982	28,532
*Ω	5,723	50,419
	8,384	339,958
	6,112	319,654
	46,365	337,041
	9,608	123,537
	50,767	589,783
	829	30,280
	51,164	579,103
Ω	31,872	116,306
	2,381	75,098
	24,834	720,963
*	458	7,971
	6,413	637,604
	13,766	281,659
	28,311	218,327
	4,197	84,042
	50,880	521,383
	1,776	37,001
*	4,907	102,769
	9,147	165,752
	6,525	53,013
#*Ω	49,528	208,963
	30,290	498,930
	1,167	18,006
	7,712	21,473
	2,421	18,800
	15,099	144,084
	1,398	31,933
	12,341	432,336
	5,303	238,574
	3,354	66,634
	1,785	55,787
TOTAL SWEDEN.....		<u>10,042,329</u>
SWITZERLAND — (6.8%)		
	1,975	555,805
*	311	63,735
*	10,301	134,897
	1,343	801,115
	3,156	1,742,808
	1,821	83,239
	2,277	713,894
	92	42,360
	829	392,094
	1,005	69,653
	1,168	139,175
	2,055	655,579
	396	155,491
	989	566,299
*	13,478	698,457
	557	625,143
	368	710,450
Ω	11,690	825,594

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SWITZERLAND — (Continued)		
	1,031	\$ 1,507,649
	21	32,665
	607	741,427
	258	1,092,013
	2,288	635,089
	150	375,317
*Ω	1,718	220,151
*Ω	915	39,591
	12,589	196,732
	1,862	174,418
*Ω	2,994	367,086
	4,391	640,638
	1,345	1,088,943
	14,083	276,697
#	9,210	438,273
	915	87,580
	3,166	538,588
	3,156	1,534,486
Ω	7,219	2,943,961
	3,853	361,158
	2,510	229,745
TOTAL SWITZERLAND.....		<u>22,497,995</u>
UNITED KINGDOM — (12.9%)		
	6,662	253,554
	132,080	455,916
	15,668	104,251
	7,145	11,857
	71,866	327,730
Ω	29,356	66,061
*	25,696	34,934
	11,706	84,556
	100,506	385,260
	1,395	15,002
*	141,579	205,361
	84,709	376,116
	88,023	1,080,284
	866	29,818
	60,390	378,506
	25,501	231,660
Ω	21,662	67,481
	431,804	382,065
	24,476	881,356
Ω	55,126	139,410
	13,485	668,250
	22,169	588,853
*	41,764	66,223
	45,028	134,719
	31,037	99,504
*	4,160	37,164
	28,361	1,064,475
	6,682	77,158
	83,777	439,206
	83,924	166,926
	37,158	669,634
Ω	65,943	103,250
	66,452	56,325
	5,158	78,096
	18,658	331,072

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
* EnQuest PLC.....	263,651	\$ 76,018
* Ergomed PLC.....	8,338	127,409
FDM Group Holdings PLC.....	26,704	390,573
Fevertree Drinks PLC.....	34,539	992,999
Ω Forterra PLC.....	69,313	248,327
* Frasers Group PLC.....	27,613	274,291
* Frontier Developments PLC.....	4,322	80,458
Future PLC.....	614	26,184
Games Workshop Group PLC.....	8,546	916,283
Gamma Communications PLC.....	18,693	393,210
GB Group PLC.....	6,659	59,457
Genus PLC.....	4,980	257,063
* Greencore Group PLC.....	49,321	82,098
Greggs PLC.....	33,984	1,232,506
Hays PLC.....	95,199	185,508
* Helios Towers PLC.....	174,370	360,458
Hill & Smith Holdings PLC.....	19,166	388,053
Hilton Food Group PLC.....	20,844	292,992
* Hollywood Bowl Group PLC.....	33,538	113,915
HomeServe PLC.....	107,631	1,109,390
IDOX PLC.....	94,139	85,131
IG Group Holdings PLC.....	72,607	799,317
IMI PLC.....	50,226	1,122,188
Impax Asset Management Group PLC.....	29,072	430,076
Inchcape PLC.....	109,083	1,243,896
* Indivior PLC.....	235,069	715,645
IntegraFin Holdings PLC.....	73,456	490,266
Ω Integrated Diagnostics Holdings PLC.....	16,300	21,377
iomart Group PLC.....	12,676	28,014
* IWG PLC.....	196,525	756,917
James Halstead PLC.....	83,817	326,074
Ω JTC PLC.....	37,660	398,455
Kainos Group PLC.....	29,736	611,317
Keywords Studios PLC.....	12,274	417,550
Learning Technologies Group PLC.....	62,678	142,300
Liontrust Asset Management PLC.....	17,876	391,906
LSL Property Services PLC.....	10,293	54,984
Ω Luceco PLC.....	32,411	131,031
Macfarlane Group PLC.....	22,063	37,533
Man Group PLC.....	351,183	917,404
Marshalls PLC.....	62,376	593,895
Midwich Group PLC.....	11,682	95,678
Mitie Group PLC.....	76,323	61,844
Moneysupermarket.com Group PLC.....	129,570	331,115
Morgan Advanced Materials PLC.....	106,291	459,926
Morgan Sindall Group PLC.....	5,553	160,445
Mortgage Advice Bureau Holdings Ltd.....	10,128	178,112
* Motorpoint group PLC.....	20,730	84,048
NCC Group PLC.....	46,954	120,806
Next Fifteen Communications Group PLC.....	23,053	384,683
Nichols PLC.....	797	13,943
Ninety One PLC.....	94,908	333,918
* Oxford Biomedica PLC.....	16,114	183,866
Oxford Instruments PLC.....	15,187	449,689
Pagegroup PLC.....	100,653	794,220
PayPoint PLC.....	31,650	282,834
Plus500 Ltd.....	27,850	552,991
Polar Capital Holdings PLC.....	20,109	171,066
Record PLC.....	11,681	12,319

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Renew Holdings PLC.....	19,291	\$ 188,605
* Renewi PLC.....	24,623	221,850
Renishaw PLC.....	3,502	216,248
RHI Magnesita NV.....	4,866	224,442
River & Mercantile Group PLC.....	8,604	33,395
RM PLC.....	19,106	47,930
Robert Walters PLC.....	16,780	166,388
Rotork PLC.....	251,708	1,156,881
RWS Holdings PLC.....	3,722	25,319
Savills PLC.....	38,312	698,149
Serica Energy PLC.....	39,816	138,392
Softcat PLC.....	30,455	674,812
Spirent Communications PLC.....	193,208	645,227
SThree PLC.....	44,534	282,776
Strix Group PLC.....	11,490	37,727
* Studio Retail Group PLC.....	9,958	13,858
* Superdry PLC.....	12,874	36,276
Synthomer PLC.....	104,881	517,795
Tatton Asset Management PLC.....	9,729	65,348
TClarke PLC.....	14,286	29,045
Telecom Plus PLC.....	18,154	367,836
Topps Tiles PLC.....	24,408	20,908
Treatt PLC.....	14,901	212,267
* Tremor International Ltd.....	10,866	76,548
* Tremor International Ltd., ADR.....	4,061	59,331
Tribal Group PLC.....	12,157	14,828
* ULS Technology PLC.....	7,342	8,336
Ultra Electronics Holdings PLC.....	17,948	704,158
Victrex PLC.....	24,116	671,733
Vitec Group PLC.....	11,286	194,919
Volex PLC.....	36,996	149,812
Volution Group PLC.....	66,108	447,926
*Ω Watches of Switzerland Group PLC.....	47,137	821,196
Watkin Jones PLC.....	54,162	193,939
* WH Smith PLC.....	29,629	664,741
Wickes Group PLC.....	81,507	225,238
Wilmington PLC.....	4,671	15,088
Wincanton PLC.....	15,672	81,820
XP Power Ltd.....	5,066	333,118
TOTAL UNITED KINGDOM.....		<u>42,770,209</u>
UNITED STATES — (0.0%)		
* Arko Corp.....	9,537	<u>77,622</u>
TOTAL COMMON STOCKS.....		<u>313,982,909</u>
PREFERRED STOCKS — (0.6%)		
GERMANY — (0.6%)		
Fuchs Petrolub SE.....	21,351	922,687
Jungheinrich AG.....	12,622	539,734
Sixt SE.....	5,452	492,591
STO SE & Co. KGaA.....	572	<u>143,554</u>
TOTAL GERMANY.....		<u>2,098,566</u>
RIGHTS/WARRANTS — (0.0%)		
SPAIN — (0.0%)		
*# ACS Actividades de Construccion y Servicios SA Rights 02/02/22.....	31,317	15,684

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SPAIN — (Continued)		
#* Sacyr SA Rights 02/02/22.....	191,132	\$ 10,522
TOTAL SPAIN.....		<u>26,206</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$276,533,206).....		<u>316,107,681</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (4.7%)		
@§ The DFA Short Term Investment Fund.....	1,333,188	<u>15,423,653</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$291,956,124)^.....		<u>\$331,531,334</u>

As of January 31, 2022, International Small Cap Growth Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	9	03/18/22	\$2,006,683	\$2,026,913	\$20,230
Total Futures Contracts.....			<u>\$2,006,683</u>	<u>\$2,026,913</u>	<u>\$20,230</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	\$ 336	\$ 21,054,968	—	\$ 21,055,304
Austria.....	—	4,822,507	—	4,822,507
Belgium.....	—	4,412,687	—	4,412,687
Canada.....	36,228,379	—	—	36,228,379
China.....	—	411,265	—	411,265
Denmark.....	—	7,784,813	—	7,784,813
Finland.....	—	8,000,320	—	8,000,320
France.....	—	15,893,005	—	15,893,005
Germany.....	—	18,866,229	—	18,866,229
Greece.....	—	43,809	—	43,809
Hong Kong.....	—	7,741,319	\$ 16,952	7,758,271
Ireland.....	—	1,511,196	—	1,511,196
Israel.....	895,244	5,391,471	—	6,286,715
Italy.....	—	11,621,993	—	11,621,993
Japan.....	—	70,568,146	—	70,568,146
Netherlands.....	—	7,910,361	—	7,910,361
New Zealand.....	—	1,538,993	—	1,538,993
Norway.....	—	3,112,830	—	3,112,830
Portugal.....	—	945,743	—	945,743
Singapore.....	—	2,149,163	12,650	2,161,813
Spain.....	—	7,660,375	—	7,660,375
Sweden.....	—	10,042,329	—	10,042,329
Switzerland.....	—	22,497,995	—	22,497,995
United Kingdom.....	59,331	42,710,878	—	42,770,209
United States.....	—	77,622	—	77,622

INTERNATIONAL SMALL CAP GROWTH PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Preferred Stocks				
Germany.....	—	\$ 2,098,566	—	\$ 2,098,566
Rights/Warrants				
Spain.....	—	26,206	—	26,206
Securities Lending Collateral.....	—	15,423,653	—	15,423,653
Futures Contracts**.....	\$ 20,230	—	—	20,230
TOTAL.....	\$37,203,520	\$294,318,442	\$29,602[^]	\$331,551,564

** Valued at the unrealized appreciation/(depreciation) on the investment.

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

DFA SOCIAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
AGENCY OBLIGATIONS — (14.7%)			Airbus SE		
Federal Home Loan Bank			Ω 3.150%, 04/10/27.....	200	\$ 207,878
2.750%, 12/13/24.....	1,700	\$ 1,764,878	Aker BP ASA		
3.125%, 09/12/25.....	1,000	1,057,158	Ω 3.750%, 01/15/30.....	1,400	1,438,932
5.750%, 06/12/26.....	200	234,177	Albemarle Corp.		
3.000%, 09/11/26.....	1,200	1,270,637	4.150%, 12/01/24.....	200	211,504
3.000%, 03/10/28.....	2,500	2,668,418	Alimentation Couche-Tard, Inc.		
3.250%, 06/09/28.....	3,190	3,462,005	Ω 3.550%, 07/26/27.....	600	628,351
3.250%, 11/16/28.....	7,100	7,750,864	Ω 3.439%, 05/13/41.....	1,150	1,132,549
2.125%, 09/14/29.....	945	960,581	Alphabet, Inc.		
2.125%, 12/14/29.....	1,000	1,018,128	1.998%, 08/15/26.....	200	201,696
5.500%, 07/15/36.....	3,295	4,621,542	1.100%, 08/15/30.....	8,000	7,293,534
Federal Home Loan			Amazon.com, Inc.		
Mortgage Corp.			3.150%, 08/22/27.....	800	841,769
6.750%, 09/15/29.....	2,500	3,408,368	1.500%, 06/03/30.....	4,500	4,224,511
6.750%, 03/15/31.....	3,815	5,340,768	# 2.100%, 05/12/31.....	2,000	1,943,010
6.250%, 07/15/32.....	4,239	5,937,429	4.800%, 12/05/34.....	1,500	1,837,167
Federal National Mortgage			Amcor Flexibles North		
Association			America, Inc.		
2.125%, 04/24/26.....	3,800	3,888,519	2.630%, 06/19/30.....	125	122,753
1.875%, 09/24/26.....	6,000	6,073,716	American Express Co.		
0.750%, 10/08/27.....	1,750	1,657,395	Ω 3.300%, 05/03/27.....	700	730,566
6.250%, 05/15/29.....	4,330	5,630,537	American Honda Finance		
7.125%, 01/15/30.....	3,583	4,979,543	Corp.		
7.250%, 05/15/30.....	3,316	4,685,764	1.950%, 05/20/22.....	1,000	1,004,317
0.875%, 08/05/30.....	10,700	9,825,055	2.300%, 09/09/26.....	750	757,625
6.625%, 11/15/30.....	4,400	6,062,089	American International		
TOTAL AGENCY			Group, Inc.		
OBLIGATIONS.....		<u>82,297,571</u>	4.125%, 02/15/24.....	350	367,245
BONDS — (51.1%)			3.900%, 04/01/26.....	200	212,475
3M Co.			American Water Capital Corp.		
2.875%, 10/15/27.....	850	886,843	2.950%, 09/01/27.....	100	103,026
2.375%, 08/26/29.....	1,000	1,001,473	Ameriprise Financial, Inc.		
7-Eleven, Inc.			4.000%, 10/15/23.....	30	31,292
Ω 2.500%, 02/10/41.....	350	304,466	3.700%, 10/15/24.....	400	420,733
ABB Finance USA, Inc.			2.875%, 09/15/26.....	500	515,900
2.875%, 05/08/22.....	100	100,560	AmerisourceBergen Corp.		
Activision Blizzard, Inc.			3.450%, 12/15/27.....	200	209,801
3.400%, 06/15/27.....	100	105,669	Anthem, Inc.		
# 1.350%, 09/15/30.....	2,500	2,260,347	3.500%, 08/15/24.....	150	155,854
Aetna, Inc.			3.650%, 12/01/27.....	1,100	1,169,826
3.500%, 11/15/24.....	50	51,958	4.101%, 03/01/28.....	400	433,658
Affiliated Managers Group, Inc.			2.250%, 05/15/30.....	500	479,253
3.500%, 08/01/25.....	150	156,578	ANZ New Zealand		
3.300%, 06/15/30.....	800	821,058	International Ltd.		
Aflac, Inc.			#Ω 3.450%, 07/17/27.....	500	530,604
3.625%, 11/15/24.....	250	263,165	Aon Corp.		
# 3.250%, 03/17/25.....	50	52,155	3.750%, 05/02/29.....	1,000	1,066,434
Ahold Finance USA LLC			Aon PLC		
6.875%, 05/01/29.....	40	50,506	# 3.500%, 06/14/24.....	275	285,118
			Apple, Inc.		
			3.250%, 02/23/26.....	250	262,034
			2.450%, 08/04/26.....	695	710,058

DFA SOCIAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
3.350%, 02/09/27.....	2,300	\$2,434,222	BlackRock, Inc.		
3.000%, 06/20/27.....	1,000	1,048,055	3.200%, 03/15/27.....	350	\$ 369,324
3.000%, 11/13/27.....	500	521,672	# 3.250%, 04/30/29.....	2,000	2,116,995
1.650%, 02/08/31.....	1,500	1,407,953	2.400%, 04/30/30.....	1,000	989,042
Applied Materials, Inc.			1.900%, 01/28/31.....	5,000	4,760,362
3.300%, 04/01/27.....	300	315,787	Booking Holdings, Inc.		
Ares Capital Corp.			3.600%, 06/01/26.....	635	673,248
3.200%, 11/15/31.....	500	468,367	4.625%, 04/13/30.....	1,000	1,143,230
Arrow Electronics, Inc.			BPCE SA		
3.875%, 01/12/28.....	400	423,035	4.000%, 04/15/24.....	500	524,205
Ashtead Capital, Inc.			British Telecommunications PLC		
Ω 2.450%, 08/12/31.....	1,000	946,267	5.125%, 12/04/28.....	500	552,997
AT&T, Inc.			Ω 3.250%, 11/08/29.....	1,000	994,915
2.750%, 06/01/31.....	1,025	1,011,144	Broadcom, Inc.		
2.550%, 12/01/33.....	228	214,306	4.150%, 11/15/30.....	759	807,617
Australia & New Zealand			4.300%, 11/15/32.....	500	534,386
Banking Group Ltd.			Ω 3.419%, 04/15/33.....	767	763,998
3.700%, 11/16/25.....	250	267,210	Ω 3.137%, 11/15/35.....	483	457,828
Autodesk, Inc.			#Ω 3.187%, 11/15/36.....	41	38,941
3.500%, 06/15/27.....	845	890,693	Ω 3.500%, 02/15/41.....	150	142,428
Automatic Data Processing, Inc.			Brown & Brown, Inc.		
3.375%, 09/15/25.....	1,264	1,334,551	4.200%, 09/15/24.....	240	252,878
1.250%, 09/01/30.....	3,800	3,471,305	Bunge Ltd. Finance Corp.		
AutoZone, Inc.			3.750%, 09/25/27.....	965	1,027,368
3.125%, 04/21/26.....	450	466,212	Campbell Soup Co.		
AvalonBay Communities, Inc.			4.150%, 03/15/28.....	86	93,165
# 2.050%, 01/15/32.....	1,300	1,231,922	Canadian Pacific Railway Co.		
Avnet, Inc.			2.900%, 02/01/25.....	50	51,591
4.625%, 04/15/26.....	250	267,715	Capital One Financial Corp.		
AXIS Specialty Finance PLC			3.750%, 04/24/24.....	50	52,066
4.000%, 12/06/27.....	728	776,231	3.750%, 03/09/27.....	700	740,713
Baker Hughes a GE Co. LLC/Baker Hughes Co-Obligor, Inc.			3.800%, 01/31/28.....	700	739,861
3.337%, 12/15/27.....	600	627,000	Cardinal Health, Inc.		
Banco Santander SA			3.410%, 06/15/27.....	500	524,478
3.800%, 02/23/28.....	200	210,804	Carrier Global Corp.		
Bank of America Corp.			3.377%, 04/05/40.....	1,000	989,764
3.300%, 01/11/23.....	150	153,235	Charles Schwab Corp.		
# 4.000%, 04/01/24.....	136	142,772	3.625%, 04/01/25.....	30	31,495
Bank of Montreal			# 3.200%, 03/02/27.....	700	732,585
1.850%, 05/01/25.....	2,000	1,997,355	Choice Hotels International, Inc.		
Bank of New York Mellon Corp.			3.700%, 12/01/29.....	1,500	1,562,160
3.650%, 02/04/24.....	300	312,151	Chubb INA Holdings, Inc.		
1.600%, 04/24/25.....	850	842,123	3.350%, 05/15/24.....	50	51,946
2.800%, 05/04/26.....	500	515,357	Cigna Corp.		
Bank of Nova Scotia			3.500%, 06/15/24.....	250	259,076
# 2.150%, 08/01/31.....	3,000	2,859,500	3.250%, 04/15/25.....	750	778,656
Barclays PLC			3.400%, 03/01/27.....	56	58,501
4.375%, 01/12/26.....	500	534,015	2.400%, 03/15/30.....	500	483,083
Barrick North America Finance LLC			Cincinnati Financial Corp.		
5.700%, 05/30/41.....	500	643,187	6.920%, 05/15/28.....	600	753,143
Best Buy Co., Inc.			Cisco Systems, Inc.		
4.450%, 10/01/28.....	500	552,538	# 2.500%, 09/20/26.....	500	515,869
			Citigroup, Inc.		
			3.875%, 10/25/23.....	380	396,157
			Citizens Bank NA		
			3.750%, 02/18/26.....	2,000	2,125,021

DFA SOCIAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
Citrix Systems, Inc.			Dollar Tree, Inc.		
3.300%, 03/01/30.....	1,500	\$1,502,066	4.200%, 05/15/28.....	600	\$ 651,348
Clorox Co.			Eaton Corp.		
3.900%, 05/15/28.....	750	820,477	# 3.103%, 09/15/27.....	400	416,738
CME Group, Inc.			4.000%, 11/02/32.....	900	1,002,057
3.000%, 03/15/25.....	85	88,143	Eaton Vance Corp.		
# 3.750%, 06/15/28.....	1,000	1,084,458	3.500%, 04/06/27.....	1,500	1,570,610
CNA Financial Corp.			Ecolab, Inc.		
3.950%, 05/15/24.....	300	312,816	# 2.700%, 11/01/26.....	500	516,947
4.500%, 03/01/26.....	280	303,758	Electronic Arts, Inc.		
Coca-Cola Co.			4.800%, 03/01/26.....	164	180,348
2.900%, 05/25/27.....	400	418,639	Enbridge Energy Partners LP		
Comcast Corp.			5.500%, 09/15/40.....	650	785,312
3.375%, 08/15/25.....	500	523,675	Enbridge, Inc.		
3.150%, 03/01/26.....	200	208,610	3.500%, 06/10/24.....	300	309,193
3.750%, 04/01/40.....	1,300	1,376,897	3.700%, 07/15/27.....	500	527,671
Comerica, Inc.			Enel Finance International		
4.000%, 02/01/29.....	500	544,250	NV		
Commonwealth Bank of			Ω 3.500%, 04/06/28.....	200	208,368
Australia			Ω 6.000%, 10/07/39.....	750	955,734
#Ω 3.150%, 09/19/27.....	100	105,055	Enterprise Products		
Conagra Brands, Inc.			Operating LLC		
4.850%, 11/01/28.....	1,000	1,118,747	3.900%, 02/15/24.....	100	104,244
Consolidated Edison Co. of			Equinix, Inc.		
New York, Inc.			2.150%, 07/15/30.....	300	280,918
3.300%, 12/01/24.....	300	310,816	Equinor ASA		
5.300%, 03/01/35.....	350	417,955	2.650%, 01/15/24.....	100	102,256
Cooperatieve Rabobank UA			ERAC USA Finance LLC		
3.875%, 02/08/22.....	50	50,026	Ω 3.850%, 11/15/24.....	200	209,446
3.375%, 05/21/25.....	1,500	1,573,447	Exelon Corp.		
Costco Wholesale Corp.			3.400%, 04/15/26.....	200	209,663
3.000%, 05/18/27.....	1,200	1,255,829	Exelon Generation Co. LLC		
1.600%, 04/20/30.....	5,500	5,171,216	# 3.250%, 06/01/25.....	1,000	1,034,856
1.750%, 04/20/32.....	2,600	2,426,855	Expedia Group, Inc.		
Cox Communications, Inc.			3.250%, 02/15/30.....	2,000	1,995,409
Ω 3.500%, 08/15/27.....	400	417,933	Extra Space Storage LP		
Credit Suisse AG			# 2.350%, 03/15/32.....	900	844,163
# 3.625%, 09/09/24.....	500	521,508	FedEx Corp.		
CRH America Finance, Inc.			# 4.900%, 01/15/34.....	672	776,740
Ω 3.950%, 04/04/28.....	200	216,309	Fidelity National Financial,		
Crown Castle International			Inc.		
Corp.			3.400%, 06/15/30.....	700	718,789
2.900%, 04/01/41.....	550	499,178	Fifth Third Bancorp		
CVS Health Corp.			3.950%, 03/14/28.....	500	537,904
2.750%, 12/01/22.....	200	202,119	Flex Ltd.		
Deere & Co.			4.875%, 06/15/29.....	700	774,866
5.375%, 10/16/29.....	80	96,537	FMR LLC		
Dentsply Sirona, Inc.			Ω 4.950%, 02/01/33.....	250	294,129
3.250%, 06/01/30.....	2,525	2,595,674	Fortune Brands Home &		
Discover Bank			Security, Inc.		
4.650%, 09/13/28.....	1,400	1,545,209	# 3.250%, 09/15/29.....	2,000	2,049,238
Discovery			Franklin Resources, Inc.		
Communications LLC			1.600%, 10/30/30.....	1,800	1,649,058
3.900%, 11/15/24.....	150	157,445	GATX Corp.		
4.900%, 03/11/26.....	200	217,039	3.250%, 09/15/26.....	400	411,461
Dollar General Corp.			General Mills, Inc.		
3.250%, 04/15/23.....	100	101,836	4.200%, 04/17/28.....	400	435,422
4.150%, 11/01/25.....	500	534,260			

DFA SOCIAL FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
General Motors Financial Co., Inc.			Janus Henderson U.S. Holdings, Inc.		
5.250%, 03/01/26.....	130	\$ 142,955	4.875%, 08/01/25.....	350	\$ 377,148
Georgia-Pacific LLC			Jefferies Group LLC/Jefferies Group Capital Finance, Inc.		
7.750%, 11/15/29.....	40	54,460	4.850%, 01/15/27.....	400	443,419
Global Payments, Inc.			JPMorgan Chase & Co.		
4.800%, 04/01/26.....	530	573,352	3.875%, 02/01/24.....	500	523,983
4.450%, 06/01/28.....	1,107	1,205,619	3.900%, 07/15/25.....	1,000	1,061,217
Goldman Sachs Group, Inc.			2.950%, 10/01/26.....	500	515,371
4.000%, 03/03/24.....	2,000	2,089,729	Kellogg Co.		
3.750%, 02/25/26.....	1,150	1,214,571	2.750%, 03/01/23.....	75	76,082
Halliburton Co.			3.250%, 04/01/26.....	200	208,107
3.500%, 08/01/23.....	11	11,273	3.400%, 11/15/27.....	500	526,133
Harley-Davidson, Inc.			Keurig Dr Pepper, Inc.		
3.500%, 07/28/25.....	585	606,254	# 3.400%, 11/15/25.....	250	258,939
Hasbro, Inc.			KeyBank NA		
3.500%, 09/15/27.....	100	104,395	3.300%, 06/01/25.....	250	262,050
Health Care Service Corp. A Mutual Legal Reserve Co.			KeyCorp		
Ω 2.200%, 06/01/30.....	1,000	949,076	2.550%, 10/01/29.....	800	798,216
Honeywell International, Inc.			Kilroy Realty LP		
# 2.500%, 11/01/26.....	700	716,592	2.500%, 11/15/32.....	1,900	1,776,068
HP, Inc.			Kimberly-Clark Corp.		
3.400%, 06/17/30.....	2,000	2,046,519	2.400%, 06/01/23.....	50	50,789
6.000%, 09/15/41.....	500	626,252	Kimco Realty Corp.		
HSBC Holdings PLC			# 2.700%, 10/01/30.....	2,200	2,169,892
4.300%, 03/08/26.....	200	214,449	Kroger Co.		
3.900%, 05/25/26.....	1,000	1,058,308	7.500%, 04/01/31.....	424	577,153
Huntington Bancshares, Inc.			Laboratory Corp. of America Holdings		
2.550%, 02/04/30.....	500	494,364	# 3.600%, 09/01/27.....	750	792,113
Illinois Tool Works, Inc.			Lam Research Corp.		
3.500%, 03/01/24.....	100	103,795	# 4.000%, 03/15/29.....	250	274,639
ING Groep NV			Lear Corp.		
3.550%, 04/09/24.....	500	518,067	3.800%, 09/15/27.....	111	117,164
4.050%, 04/09/29.....	700	759,804	LeasePlan Corp. NV		
Intel Corp.			Ω 2.875%, 10/24/24.....	900	914,255
3.150%, 05/11/27.....	500	523,443	Legg Mason, Inc.		
Intercontinental Exchange, Inc.			4.750%, 03/15/26.....	30	33,064
4.000%, 10/15/23.....	300	312,810	Liberty Mutual Group, Inc.		
2.650%, 09/15/40.....	2,750	2,512,730	Ω 4.569%, 02/01/29.....	1,000	1,126,457
International Business Machines Corp.			Lincoln National Corp.		
3.300%, 01/27/27.....	750	789,100	3.350%, 03/09/25.....	75	78,043
1.950%, 05/15/30.....	3,000	2,837,022	# 3.400%, 01/15/31.....	450	470,699
Interpublic Group of Cos., Inc.			7.000%, 06/15/40.....	1,000	1,444,826
4.200%, 04/15/24.....	124	130,438	Lloyds Banking Group PLC		
Intesa Sanpaolo SpA			4.450%, 05/08/25.....	700	748,004
Ω 3.125%, 07/14/22.....	600	605,800	3.750%, 01/11/27.....	450	475,591
Invitation Homes Operating Partnership L.P.			4.375%, 03/22/28.....	1,000	1,092,183
2.700%, 01/15/34.....	1,000	937,073	Loews Corp.		
ITC Holdings Corp.			2.625%, 05/15/23.....	50	50,650
3.650%, 06/15/24.....	200	206,889	3.750%, 04/01/26.....	200	213,601
Jabil, Inc.			Lowe's Cos., Inc.		
3.600%, 01/15/30.....	750	779,725	3.875%, 09/15/23.....	50	51,712
			3.375%, 09/15/25.....	125	131,279
			LyondellBasell Industries NV		
			5.750%, 04/15/24.....	100	107,571

DFA SOCIAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
Macquarie Bank Ltd.			Natwest Group PLC		
Ω 3.900%, 01/15/26.....	250	\$ 266,825	4.800%, 04/05/26.....	200	\$ 217,793
Manufacturers & Traders Trust Co.			NetApp, Inc.		
# 2.900%, 02/06/25.....	1,300	1,342,772	3.300%, 09/29/24.....	200	206,624
Marriott International, Inc.			# 2.700%, 06/22/30.....	500	491,326
# 2.750%, 10/15/33.....	2,000	1,867,636	NIKE, Inc.		
Mars, Inc.			# 2.375%, 11/01/26.....	500	512,725
Ω 1.625%, 07/16/32.....	1,400	1,282,228	2.850%, 03/27/30.....	7,900	8,136,595
Marsh & McLennan Cos., Inc.			Nomura Holdings, Inc.		
# 3.500%, 03/10/25.....	250	261,649	2.679%, 07/16/30.....	400	388,022
2.375%, 12/15/31.....	74	71,545	Northern Trust Corp.		
Mastercard, Inc.			1.950%, 05/01/30.....	600	577,371
# 2.950%, 11/21/26.....	300	314,614	Nucor Corp.		
Maxim Integrated Products, Inc.			3.950%, 05/01/28.....	300	324,183
3.450%, 06/15/27.....	150	158,609	Nuveen Finance LLC		
McDonald's Corp.			Ω 4.125%, 11/01/24.....	50	52,723
3.700%, 01/30/26.....	150	158,985	Omnicom Group, Inc./Omnicom Capital, Inc.		
Medtronic, Inc.			3.650%, 11/01/24.....	300	313,552
3.500%, 03/15/25.....	96	100,833	Oracle Corp.		
4.375%, 03/15/35.....	500	585,232	2.950%, 05/15/25.....	1,250	1,276,499
MetLife, Inc.			3.250%, 11/15/27.....	1,750	1,798,256
3.600%, 04/10/24.....	50	52,183	O'Reilly Automotive, Inc.		
# 3.000%, 03/01/25.....	250	259,486	3.600%, 09/01/27.....	800	844,866
5.700%, 06/15/35.....	2,850	3,660,764	Penske Truck Leasing Co. LP/PTL Finance Corp.		
Micron Technology, Inc.			Ω 3.400%, 11/15/26.....	721	749,867
# 4.663%, 02/15/30.....	600	663,264	PepsiCo, Inc.		
Microsoft Corp.			2.750%, 03/05/22.....	100	100,229
3.300%, 02/06/27.....	1,900	2,014,827	Phillips 66 Partners LP		
4.200%, 11/03/35.....	600	705,734	3.550%, 10/01/26.....	200	208,456
Mizuho Financial Group, Inc.			# 3.750%, 03/01/28.....	500	522,944
2.953%, 02/28/22.....	400	400,778	3.150%, 12/15/29.....	465	468,015
Morgan Stanley			PNC Bank NA		
3.875%, 04/29/24.....	350	365,458	3.250%, 06/01/25.....	250	261,492
3.875%, 01/27/26.....	400	424,442	PPG Industries, Inc.		
3.625%, 01/20/27.....	400	422,238	2.800%, 08/15/29.....	473	483,029
Morgan Stanley Domestic Holdings, Inc.			Primerica, Inc.		
2.950%, 08/24/22.....	300	302,792	2.800%, 11/19/31.....	1,700	1,672,187
4.500%, 06/20/28.....	750	822,428	Principal Financial Group, Inc.		
Mosaic Co.			3.125%, 05/15/23.....	200	204,319
4.250%, 11/15/23.....	194	201,965	3.100%, 11/15/26.....	100	103,595
Motorola Solutions, Inc.			Progressive Corp.		
4.600%, 05/23/29.....	900	999,466	2.450%, 01/15/27.....	200	203,882
MPLX LP			Province of Quebec Canada		
4.125%, 03/01/27.....	397	422,578	7.500%, 09/15/29.....	500	684,695
Nasdaq, Inc.			PulteGroup, Inc.		
4.250%, 06/01/24.....	375	394,198	6.000%, 02/15/35.....	1,500	1,858,350
National Australia Bank Ltd.			QUALCOMM, Inc.		
Ω 3.500%, 01/10/27.....	250	265,598	1.650%, 05/20/32.....	651	594,865
National Bank of Canada			Quest Diagnostics, Inc.		
2.100%, 02/01/23.....	1,000	1,010,394	# 3.500%, 03/30/25.....	200	208,331
National Rural Utilities Cooperative Finance Corp.			Realty Income Corp.		
8.000%, 03/01/32.....	121	172,391	1.800%, 03/15/33.....	2,000	1,806,356
Nationwide Building Society			Reinsurance Group of America, Inc.		
Ω 3.900%, 07/21/25.....	600	633,405	3.950%, 09/15/26.....	400	427,278

DFA SOCIAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
3.150%, 06/15/30.....	1,300	\$1,325,359	Target Corp.		
Rockwell Automation, Inc.			# 2.500%, 04/15/26.....	195	\$ 200,723
2.875%, 03/01/25.....	300	309,286	TCl Communications, Inc.		
Roper Technologies, Inc.			7.875%, 02/15/26.....	140	170,013
3.800%, 12/15/26.....	200	211,785	Telefonica Europe BV		
Royalty Pharma PLC			8.250%, 09/15/30.....	975	1,343,197
2.200%, 09/02/30.....	1,800	1,666,601	Texas Instruments, Inc.		
3.300%, 09/02/40.....	975	911,980	2.900%, 11/03/27.....	500	522,620
Ryder System, Inc.			1.750%, 05/04/30.....	1,305	1,244,313
2.875%, 06/01/22.....	135	135,723	Thomson Reuters Corp.		
3.350%, 09/01/25.....	1,000	1,038,643	4.300%, 11/23/23.....	400	416,477
salesforce.com, Inc.			TJX Cos., Inc.		
3.700%, 04/11/28.....	200	215,585	2.250%, 09/15/26.....	1,150	1,168,199
Santander Holdings USA, Inc.			TransCanada PipeLines Ltd.		
4.500%, 07/17/25.....	250	266,405	4.875%, 01/15/26.....	90	98,268
4.400%, 07/13/27.....	200	213,223	4.250%, 05/15/28.....	500	541,538
Santander UK PLC			4.625%, 03/01/34.....	400	451,006
# 4.000%, 03/13/24.....	50	52,411	Travelers Cos., Inc.		
Schlumberger Investment SA			5.350%, 11/01/40.....	800	1,030,888
2.650%, 06/26/30.....	439	435,343	Travelers Property Casualty Corp.		
Shell International Finance BV			6.375%, 03/15/33.....	675	913,287
3.250%, 05/11/25.....	1,222	1,277,153	Truist Bank		
2.875%, 05/10/26.....	850	883,247	2.450%, 08/01/22.....	400	403,012
# 4.125%, 05/11/35.....	650	730,906	TWDC Enterprises 18 Corp.		
Sherwin-Williams Co.			3.150%, 09/17/25.....	200	207,794
3.450%, 08/01/25.....	100	103,968	U.S. Bancorp		
2.950%, 08/15/29.....	1,000	1,020,442	3.700%, 01/30/24.....	75	78,346
Simon Property Group LP			U.S. Bank NA		
# 2.200%, 02/01/31.....	1,000	950,033	2.800%, 01/27/25.....	750	774,361
2.250%, 01/15/32.....	2,500	2,365,812	UDR, Inc.		
Societe Generale SA			2.100%, 06/15/33.....	1,000	910,011
Ω 3.000%, 01/22/30.....	1,900	1,881,088	Unilever Capital Corp.		
Solvay Finance America LLC			2.000%, 07/28/26.....	100	99,844
Ω 4.450%, 12/03/25.....	200	214,365	Union Pacific Corp.		
Southwest Gas Corp.			3.750%, 03/15/24.....	200	208,488
3.700%, 04/01/28.....	100	106,223	2.891%, 04/06/36.....	650	647,464
2.200%, 06/15/30.....	500	473,654	United Parcel Service, Inc.		
Spectra Energy Partners LP			2.450%, 10/01/22.....	100	101,088
4.750%, 03/15/24.....	400	421,781	Valero Energy Corp.		
Standard Chartered PLC			3.400%, 09/15/26.....	250	259,817
Ω 4.050%, 04/12/26.....	200	211,231	Verizon Communications, Inc.		
State Street Corp.			4.329%, 09/21/28.....	823	906,349
# 3.550%, 08/18/25.....	200	211,839	4.016%, 12/03/29.....	151	163,975
Steel Dynamics, Inc.			Ω 2.355%, 03/15/32.....	238	226,010
3.250%, 01/15/31.....	125	127,146	ViacomCBS, Inc.		
Stryker Corp.			3.875%, 04/01/24.....	31	32,311
3.375%, 05/15/24.....	200	206,933	# 3.500%, 01/15/25.....	250	259,307
3.375%, 11/01/25.....	500	522,772	# 2.900%, 01/15/27.....	704	715,523
Sumitomo Mitsui Financial Group, Inc.			4.200%, 05/19/32.....	500	542,545
# 3.784%, 03/09/26.....	800	849,974	Visa, Inc.		
3.040%, 07/16/29.....	800	813,347	3.150%, 12/14/25.....	375	393,285
2.130%, 07/08/30.....	800	758,564	2.050%, 04/15/30.....	2,000	1,958,075
Sysco Corp.			# 4.150%, 12/14/35.....	3,300	3,768,583
3.300%, 07/15/26.....	1,000	1,044,473	VMware, Inc.		
			3.900%, 08/21/27.....	560	594,897
			Vodafone Group PLC		
			7.875%, 02/15/30.....	200	270,982

DFA SOCIAL FIXED INCOME PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$ 82,297,571	—	\$ 82,297,571
Bonds.....	—	286,249,678	—	286,249,678
U.S. Treasury Obligations.....	—	175,356,571	—	175,356,571
Securities Lending Collateral.....	—	16,473,692	—	16,473,692
TOTAL.....	—	\$560,377,512	—	\$560,377,512

DFA DIVERSIFIED FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount± (000)</u>	<u>Value†</u>
U.S. TREASURY OBLIGATIONS — (19.7%)		
U.S. Treasury Inflation Indexed Bonds		
0.125%, 04/15/22.....	44,452	\$ 44,964,914
0.125%, 07/15/22.....	37,765	38,636,521
0.125%, 01/15/23.....	43,825	45,029,200
0.375%, 07/15/23.....	10,748	11,224,731
0.625%, 01/15/24.....	44,247	46,612,065
0.500%, 04/15/24.....	32,395	34,167,521
0.125%, 10/15/24.....	38,723	40,855,379
2.375%, 01/15/25.....	39,251	44,126,240
0.125%, 04/15/25.....	39,539	41,740,629
0.375%, 07/15/25.....	38,379	41,075,350
0.125%, 10/15/25.....	39,361	41,750,428
0.625%, 01/15/26.....	39,239	42,367,470
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>472,550,448</u>
	<u>Shares</u>	
AFFILIATED INVESTMENT COMPANIES — (79.7%)		
Investment in DFA Intermediate Government Fixed Income Portfolio of		
DFA Investment Dimensions Group Inc.....	96,221,332	1,195,068,950
Investment in DFA Two-Year Global Fixed Income Portfolio of		
DFA Investment Dimensions Group, Inc.....	73,146,432	719,029,423
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....		<u>1,914,098,373</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$2,438,532,261).....		<u>2,386,648,821</u>
TEMPORARY CASH INVESTMENTS — (0.6%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	14,183,552	14,183,552
SECURITIES LENDING COLLATERAL — (0.0%)		
@§ The DFA Short Term Investment Fund.....	1	12
TOTAL INVESTMENTS — (100.0%)		
(Cost \$2,452,715,825)^.....		<u>\$2,400,832,385</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
U.S. Treasury Obligations.....	—	\$472,550,448	—	\$ 472,550,448
Affiliated Investment Companies.....	\$1,914,098,373	—	—	1,914,098,373
Temporary Cash Investments.....	14,183,552	—	—	14,183,552
Securities Lending Collateral.....	—	12	—	12
TOTAL.....	<u>\$1,928,281,925</u>	<u>\$472,550,460</u>	<u>—</u>	<u>\$2,400,832,385</u>

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
COMMON STOCKS — (98.9%)		
COMMUNICATION SERVICES — (3.3%)		
* Altice USA, Inc., Class A.....	179,381	\$ 2,586,674
Cable One, Inc.....	1,354	2,091,564
* Charter Communications, Inc., Class A.....	59,976	35,586,160
Interpublic Group of Cos., Inc.....	72,570	2,579,138
* Match Group, Inc.....	4,952	558,090
Omnicom Group, Inc.....	166,633	12,557,463
# Sirius XM Holdings, Inc.....	45,907	291,969
Verizon Communications, Inc.....	2,503,435	133,257,845
TOTAL COMMUNICATION SERVICES.....		<u>189,508,903</u>
CONSUMER DISCRETIONARY — (16.7%)		
* Amazon.com, Inc.....	92,439	276,528,495
Best Buy Co., Inc.....	272,637	27,067,401
* Burlington Stores, Inc.....	2,810	665,773
Dollar General Corp.....	90,012	18,765,702
eBay, Inc.....	381,744	22,931,362
* Etsy, Inc.....	89,750	14,097,930
Hanesbrands, Inc.....	101	1,626
* Hilton Worldwide Holdings, Inc.....	24,240	3,517,466
Home Depot, Inc.....	459,535	168,640,154
Lowe's Cos., Inc.....	318,826	75,673,351
* Lululemon Athletica, Inc.....	64,819	21,633,990
* Marriott International, Inc., Class A.....	211,117	34,015,171
NIKE, Inc., Class B.....	515,210	76,287,145
* NVR, Inc.....	1,178	6,275,465
* O'Reilly Automotive, Inc.....	42,428	27,652,449
Pool Corp.....	16,059	7,648,099
* RH.....	10,579	4,261,433
Ross Stores, Inc.....	279,077	27,279,777
Service Corp. International.....	76,856	4,743,552
Starbucks Corp.....	125,207	12,310,352
Target Corp.....	303,381	66,874,274
TJX Cos., Inc.....	447,302	32,192,325
Tractor Supply Co.....	99,767	21,780,134
Travel & Leisure Co.....	7,845	445,596
* Ulta Beauty, Inc.....	15,892	5,780,556
Whirlpool Corp.....	15,869	3,335,505
Williams-Sonoma, Inc.....	58,255	9,352,258
TOTAL CONSUMER DISCRETIONARY.....		<u>969,757,341</u>
CONSUMER STAPLES — (12.1%)		
Altria Group, Inc.....	940,393	47,847,196
Brown-Forman Corp., Class A.....	4,389	274,927
Brown-Forman Corp., Class B.....	198,462	13,382,293
Campbell Soup Co.....	120,991	5,338,123
Clorox Co.....	51,813	8,697,330
Coca-Cola Co.....	1,623,245	99,034,178
Colgate-Palmolive Co.....	222,549	18,349,165
Costco Wholesale Corp.....	235,203	118,808,091
Estee Lauder Cos., Inc., Class A.....	86,812	27,067,114
* Herbalife Nutrition Ltd.....	8,932	379,699
Hershey Co.....	110,733	21,822,152

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
CONSUMER STAPLES — (Continued)		
Kellogg Co.....	247,566	\$ 15,596,658
Kimberly-Clark Corp.....	77,197	10,626,167
Kroger Co.....	743,305	32,400,665
Lamb Weston Holdings, Inc.....	71,525	4,592,620
PepsiCo, Inc.....	802,852	139,310,879
Procter & Gamble Co.....	569,500	91,376,275
Sysco Corp.....	440,209	34,402,333
Walmart, Inc.....	68,111	9,522,599
TOTAL CONSUMER STAPLES.....		<u>698,828,464</u>
ENERGY — (0.6%)		
Cheniere Energy, Inc.....	38,026	4,255,109
Occidental Petroleum Corp.....	759,916	28,626,036
TOTAL ENERGY.....		<u>32,881,145</u>
FINANCIALS — (4.1%)		
Allstate Corp.....	147,728	17,826,338
American Express Co.....	261,812	47,079,034
Ameriprise Financial, Inc.....	61,486	18,710,805
Aon PLC, Class A.....	167,784	46,382,209
Discover Financial Services.....	177,734	20,572,710
FactSet Research Systems, Inc.....	10,580	4,463,596
Lazard Ltd., Class A.....	325	14,183
LPL Financial Holdings, Inc.....	65,582	11,301,090
Marsh & McLennan Cos., Inc.....	34,233	5,259,558
Moody's Corp.....	43,883	15,051,869
MSCI, Inc.....	14,305	7,669,197
Progressive Corp.....	80,457	8,742,458
S&P Global, Inc.....	77,507	32,182,456
T Rowe Price Group, Inc.....	7,094	1,095,526
TOTAL FINANCIALS.....		<u>236,351,029</u>
HEALTH CARE — (13.2%)		
AbbVie, Inc.....	1,081,847	148,094,036
AmerisourceBergen Corp.....	73,030	9,946,686
Amgen, Inc.....	324,244	73,648,782
* Avantor, Inc.....	91,686	3,422,638
Cardinal Health, Inc.....	325,170	16,769,017
* DaVita, Inc.....	138,418	15,000,359
Eli Lilly & Co.....	400,116	98,184,465
Gilead Sciences, Inc.....	581,672	39,949,233
HCA Healthcare, Inc.....	84,774	20,349,999
* Hologic, Inc.....	208,309	14,631,624
* IDEXX Laboratories, Inc.....	58,292	29,571,532
Johnson & Johnson.....	744,244	128,225,799
* Laboratory Corp. of America Holdings.....	6,388	1,733,448
McKesson Corp.....	2,895	743,204
Merck & Co., Inc.....	721,547	58,791,650
* Mettler-Toledo International, Inc.....	14,593	21,490,819
* Moderna, Inc.....	113,771	19,264,843
* Molina Healthcare, Inc.....	32,953	9,572,187
Organon & Co.....	153,272	4,890,909
* Regeneron Pharmaceuticals, Inc.....	11,219	6,827,771
* Waters Corp.....	14,938	4,781,953
Zoetis, Inc.....	181,044	36,170,781
TOTAL HEALTH CARE.....		<u>762,061,735</u>

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INDUSTRIALS — (12.9%)		
3M Co.....	332,301	\$ 55,168,612
Allegion PLC.....	36,527	4,482,959
* Boeing Co.....	40,406	8,090,897
Booz Allen Hamilton Holding Corp., Class A.....	86,441	6,632,618
BWX Technologies, Inc.....	1,500	66,765
Carrier Global Corp.....	466,956	22,264,462
Caterpillar, Inc.....	281,617	56,762,723
CH Robinson Worldwide, Inc.....	40,262	4,213,418
Cintas Corp.....	68,859	26,960,364
* Copart, Inc.....	54,363	7,026,418
CSX Corp.....	526,405	18,013,579
Deere & Co.....	169,441	63,777,592
* Delta Air Lines, Inc.....	240,217	9,534,213
Emerson Electric Co.....	17,117	1,573,908
Expeditors International of Washington, Inc.....	35,933	4,113,610
Fastenal Co.....	291,411	16,517,176
Graco, Inc.....	31,016	2,250,521
Honeywell International, Inc.....	89,117	18,222,644
* IAA, Inc.....	27,656	1,270,240
Illinois Tool Works, Inc.....	135,400	31,672,768
JB Hunt Transport Services, Inc.....	72,973	14,050,221
Lennox International, Inc.....	2,197	623,113
Lockheed Martin Corp.....	122,934	47,837,307
Masco Corp.....	12,069	764,330
Northrop Grumman Corp.....	42,407	15,686,349
Otis Worldwide Corp.....	20,717	1,769,853
Robert Half International, Inc.....	26,339	2,983,155
Rockwell Automation, Inc.....	94,185	27,240,186
Rollins, Inc.....	64,509	1,990,103
Toro Co.....	34,841	3,364,944
* Trex Co., Inc.....	20,300	1,856,841
Union Pacific Corp.....	408,543	99,909,191
United Parcel Service, Inc., Class B.....	383,673	77,582,517
* United Rentals, Inc.....	80,731	25,843,608
Verisk Analytics, Inc.....	100,720	19,754,214
Waste Management, Inc.....	188,954	28,426,240
WW Grainger, Inc.....	44,501	22,032,890
TOTAL INDUSTRIALS.....		<u>750,330,549</u>
INFORMATION TECHNOLOGY — (33.7%)		
Accenture PLC, Class A.....	365,721	129,311,631
* Advanced Micro Devices, Inc.....	210,832	24,087,556
Amphenol Corp., Class A.....	81,514	6,487,699
Analog Devices, Inc.....	41,955	6,879,361
Apple, Inc.....	1,825,774	319,108,780
Applied Materials, Inc.....	486,267	67,192,374
* Aspen Technology, Inc.....	20,260	3,042,242
* Autodesk, Inc.....	94,223	23,535,963
Automatic Data Processing, Inc.....	232,781	47,992,459
Broadcom, Inc.....	268,432	157,268,940
Broadridge Financial Solutions, Inc.....	74,381	11,842,943
CDW Corp.....	99,547	18,819,360
Citrix Systems, Inc.....	39,521	4,028,771
* Dell Technologies, Inc., Class C.....	102,737	5,836,489
* Dropbox, Inc., Class A.....	50,704	1,254,924
* Fair Isaac Corp.....	9,573	4,738,539
* FleetCor Technologies, Inc.....	32,698	7,790,625
* Fortinet, Inc.....	79,146	23,525,357
* Gartner, Inc.....	53,466	15,713,123

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>
INFORMATION TECHNOLOGY — (Continued)		
* GoDaddy, Inc., Class A.....	28,760	\$ 2,177,420
Intel Corp.....	700,224	34,184,936
International Business Machines Corp.....	516,074	68,932,004
Intuit, Inc.....	19,484	10,818,101
Jack Henry & Associates, Inc.....	10,151	1,703,439
KLA Corp.....	140,050	54,517,264
* Kyndryl Holdings, Inc.....	103,214	1,742,252
Lam Research Corp.....	72,492	42,764,481
Mastercard, Inc., Class A.....	370,415	143,120,948
Microsoft Corp.....	876,062	272,437,761
NetApp, Inc.....	99,721	8,626,864
NortonLifeLock, Inc.....	289,435	7,528,204
NVIDIA Corp.....	78,468	19,213,674
Oracle Corp.....	1,054,524	85,585,168
Paychex, Inc.....	364,844	42,964,029
QUALCOMM, Inc.....	511,799	89,953,792
Seagate Technology Holdings PLC.....	177,693	19,039,805
Skyworks Solutions, Inc.....	7,510	1,100,365
Teradyne, Inc.....	116,513	13,682,122
Texas Instruments, Inc.....	513,781	92,218,552
# Ubiquiti, Inc.....	4,939	1,432,508
# Visa, Inc., Class A.....	241,283	54,570,976
VMware, Inc., Class A.....	7,968	1,023,729
* Zebra Technologies Corp., Class A.....	15,050	7,662,256
TOTAL INFORMATION TECHNOLOGY.....		<u>1,955,457,786</u>
MATERIALS — (2.2%)		
Avery Dennison Corp.....	55,076	11,313,712
Ball Corp.....	66,846	6,490,747
* Berry Global Group, Inc.....	30,253	2,039,657
Crown Holdings, Inc.....	89,288	10,214,547
Dow, Inc.....	315,084	18,819,967
LyondellBasell Industries NV, Class A.....	236,550	22,881,482
Nucor Corp.....	143,230	14,523,522
PPG Industries, Inc.....	29,778	4,651,324
RPM International, Inc.....	23,545	2,086,322
Scotts Miracle-Gro Co.....	38,977	5,893,322
Sealed Air Corp.....	11,977	813,478
Sherwin-Williams Co.....	103,032	29,519,698
Southern Copper Corp.....	6,256	399,696
TOTAL MATERIALS.....		<u>129,647,474</u>
UTILITIES — (0.1%)		
NRG Energy, Inc.....	165,416	6,605,061
TOTAL COMMON STOCKS		
Cost (\$4,177,935,051).....		<u>5,731,429,487</u>
TEMPORARY CASH INVESTMENTS — (1.1%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	64,925,224	<u>64,925,224</u>
SECURITIES LENDING COLLATERAL — (0.0%)		
@§ The DFA Short Term Investment Fund.....	1	<u>12</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$4,242,860,287)^.....		<u>\$5,796,354,723</u>

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

As of January 31, 2022, U.S. High Relative Profitability Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500 [®] Emini Index.....	177	03/18/22	\$41,353,044	\$39,862,613	\$(1,490,431)
Total Futures Contracts.....			<u>\$41,353,044</u>	<u>\$39,862,613</u>	<u>\$(1,490,431)</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services.....	\$ 189,508,903	—	—	\$ 189,508,903
Consumer Discretionary.....	969,757,341	—	—	969,757,341
Consumer Staples.....	698,828,464	—	—	698,828,464
Energy.....	32,881,145	—	—	32,881,145
Financials.....	236,351,029	—	—	236,351,029
Health Care.....	762,061,735	—	—	762,061,735
Industrials.....	750,330,549	—	—	750,330,549
Information Technology.....	1,955,457,786	—	—	1,955,457,786
Materials.....	129,647,474	—	—	129,647,474
Utilities.....	6,605,061	—	—	6,605,061
Temporary Cash Investments.....	64,925,224	—	—	64,925,224
Securities Lending Collateral.....	—	\$12	—	12
Futures Contracts**.....	(1,490,431)	—	—	(1,490,431)
TOTAL.....	<u>\$5,794,864,280</u>	<u>\$12</u>	<u>—</u>	<u>\$5,794,864,292</u>

** Valued at the unrealized appreciation/(depreciation) on the investment.

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO

SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (95.9%)		
AUSTRALIA — (6.5%)		
ALS Ltd.....	175,861	\$ 1,476,332
Aristocrat Leisure Ltd.....	166,166	4,816,781
Aurizon Holdings Ltd.....	38,508	96,341
# BHP Group Ltd.....	494,978	15,751,700
# BHP Group Ltd., Sponsored ADR.....	439,796	27,971,026
Brambles Ltd.....	713,130	4,899,237
Carsales.com Ltd.....	94,417	1,493,418
CIMIC Group Ltd.....	10,633	124,217
Cochlear Ltd.....	7,722	1,058,940
Coles Group Ltd.....	395,151	4,539,771
Computershare Ltd.....	82,665	1,145,869
CSL Ltd.....	98,021	18,157,663
Domino's Pizza Enterprises Ltd.....	23,006	1,696,997
Eagers Automotive Ltd.....	41,052	373,933
Endeavour Group Ltd.....	306,354	1,368,365
Evolution Mining Ltd.....	617,230	1,550,748
Fortescue Metals Group Ltd.....	499,796	7,018,186
IDP Education Ltd.....	34,865	728,761
James Hardie Industries PLC.....	159,118	5,355,152
JB Hi-Fi Ltd.....	56,863	1,860,521
Magellan Financial Group Ltd.....	38,164	507,807
Medibank Pvt Ltd.....	1,041,299	2,281,769
Metcash Ltd.....	401,683	1,127,321
# Mineral Resources Ltd.....	86,536	3,439,022
Netwealth Group Ltd.....	13,066	141,512
Northern Star Resources Ltd.....	89,397	532,799
Premier Investments Ltd.....	26,871	551,334
# Pro Medicus Ltd.....	17,321	559,363
Ramsay Health Care Ltd.....	73,183	3,265,133
REA Group Ltd.....	20,063	2,078,461
Rio Tinto Ltd.....	106,970	8,504,721
Sonic Healthcare Ltd.....	153,195	4,125,588
Technology One Ltd.....	25,673	192,060
Telstra Corp. Ltd.....	1,132,094	3,147,131
Wesfarmers Ltd.....	268,055	10,001,805
Woolworths Group Ltd.....	309,823	7,557,966
TOTAL AUSTRALIA.....		<u>149,497,750</u>
AUSTRIA — (0.2%)		
OMV AG.....	49,981	3,059,056
Verbund AG.....	5,607	593,838
voestalpine AG.....	20,728	689,105
TOTAL AUSTRIA.....		<u>4,341,999</u>
BELGIUM — (0.6%)		
Anheuser-Busch InBev SA.....	80,096	5,049,340
Etablissements Franz Colruyt NV.....	13,999	568,635
# Proximus SADP.....	39,773	812,187
Solvay SA.....	28,727	3,461,293
UCB SA.....	30,232	3,008,242
Umicore SA.....	51,735	1,958,462
TOTAL BELGIUM.....		<u>14,858,159</u>

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CANADA — (10.3%)		
# Agnico Eagle Mines Ltd.....	90,238	\$ 4,309,857
Alimentation Couche-Tard, Inc.....	184,394	7,437,266
# ARC Resources Ltd.....	274,406	3,214,338
* Aritzia, Inc.....	2,949	136,807
B2Gold Corp.....	157,030	565,785
Barrick Gold Corp.....	40,826	781,818
#* Bausch Health Cos., Inc.....	65,527	1,610,886
# BCE, Inc.....	25,678	1,341,595
* Canada Goose Holdings, Inc.....	1,629	50,027
Canadian National Railway Co.....	155,175	18,904,583
Canadian Natural Resources Ltd.....	277,342	14,122,255
Canadian Pacific Railway Ltd.....	106,160	7,585,485
# Canadian Tire Corp. Ltd., Class A.....	22,173	3,201,362
CCL Industries, Inc., Class B.....	56,629	2,960,755
* CGI, Inc.....	82,222	7,019,783
CI Financial Corp.....	4,945	91,769
Constellation Software, Inc.....	6,141	10,576,878
Dollarama, Inc.....	89,069	4,595,866
# Element Fleet Management Corp.....	162,542	1,655,917
Empire Co. Ltd., Class A.....	68,713	2,120,068
# Endeavour Mining PLC.....	58,225	1,297,197
Fairfax Financial Holdings Ltd.....	9,519	4,596,438
Finning International, Inc.....	48,300	1,346,617
FirstService Corp.....	10,444	1,665,090
George Weston Ltd.....	33,809	3,686,900
Gildan Activewear, Inc.....	60,328	2,402,864
Kinross Gold Corp.....	553,621	2,990,300
Kirkland Lake Gold Ltd.....	98,791	3,721,167
# Loblaw Cos. Ltd.....	78,593	6,063,498
Lundin Mining Corp.....	229,554	1,912,423
# Magna International, Inc.....	120,872	9,740,370
Metro, Inc.....	87,772	4,694,661
National Bank of Canada.....	134,626	10,770,927
Northland Power, Inc.....	63,016	1,824,819
Onex Corp.....	29,100	2,090,328
Open Text Corp.....	88,625	4,241,741
Pan American Silver Corp.....	57,236	1,240,304
# Parkland Corp.....	47,156	1,253,883
# Quebecor, Inc., Class B.....	49,134	1,161,915
# Restaurant Brands International, Inc.....	71,837	4,019,528
Ritchie Bros Auctioneers, Inc.....	30,532	1,861,063
Rogers Communications, Inc., Class B.....	149,592	7,587,041
Royal Bank of Canada.....	249,482	28,446,270
Shaw Communications, Inc., Class B.....	191,169	5,698,376
Stantec, Inc.....	28,600	1,517,129
# Suncor Energy, Inc.....	253,393	7,239,438
TC Energy Corp.....	153,457	7,924,256
TFI International, Inc.....	24,400	2,348,579
Toromont Industries Ltd.....	28,093	2,371,158
West Fraser Timber Co. Ltd.....	36,788	3,405,165
WSP Global, Inc.....	35,067	4,675,968
TOTAL CANADA.....		236,078,513
DENMARK — (2.6%)		
Coloplast AS, Class B.....	35,250	5,126,135
Novo Nordisk AS, Class B.....	490,008	48,740,237
Pandora AS.....	46,416	5,047,263
TOTAL DENMARK.....		58,913,635

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
FINLAND — (1.0%)		
Elisa Oyj.....	52,630	\$ 3,091,581
Kesko Oyj, Class A.....	61,869	1,779,090
Kesko Oyj, Class B.....	140,319	4,431,720
Kone Oyj, Class B.....	66,640	4,315,883
Metso Outotec Oyj.....	287,345	3,081,662
Neste Oyj.....	93,384	4,211,574
* Nokia Oyj, Sponsored ADR.....	131,009	772,953
Orion Oyj, Class A.....	1,017	41,021
Wartsila OYJ Abp.....	146,563	1,809,527
TOTAL FINLAND.....		<u>23,535,011</u>
FRANCE — (9.5%)		
* Air Liquide SA.....	66,793	11,425,560
* Airbus SE.....	114,996	14,684,210
Arkema SA.....	23,587	3,487,765
BioMerieux.....	13,143	1,541,186
Bouygues SA.....	88,676	3,127,342
Bureau Veritas SA.....	89,945	2,573,537
Capgemini SE.....	55,952	12,578,925
Carrefour SA.....	281,367	5,354,862
Cie Generale des Etablissements Michelin SCA.....	68,161	11,404,958
Eiffage SA.....	36,456	3,830,548
Eurofins Scientific SE.....	63,629	6,388,533
Ω Euronext NV.....	18,509	1,784,495
Faurecia SE.....	23,215	1,008,707
Hermes International.....	5,957	8,943,953
Ipsen SA.....	12,849	1,250,218
Kering SA.....	18,215	13,602,321
Ω La Francaise des Jeux SAEM.....	16,678	690,529
Legrand SA.....	134,420	13,680,331
LVMH Moet Hennessy Louis Vuitton SE.....	64,620	53,077,395
Orange SA.....	1,002,889	11,781,391
Publicis Groupe SA.....	84,773	5,744,292
Safran SA.....	640	77,484
Sartorius Stedim Biotech.....	5,109	2,240,353
SEB SA.....	10,627	1,612,860
STMicroelectronics NV.....	116,439	5,475,047
# STMicroelectronics NV.....	51,544	2,419,475
Teleperformance.....	29,391	11,068,333
Thales SA.....	44,519	4,106,763
#* Ubisoft Entertainment SA.....	26,267	1,507,318
Valeo.....	82,016	2,295,513
TOTAL FRANCE.....		<u>218,764,204</u>
GERMANY — (7.2%)		
Adidas AG.....	34,752	9,536,546
Bayer AG.....	210,786	12,806,062
Bayerische Motoren Werke AG.....	85,241	9,022,155
Bechtle AG.....	50,370	3,024,335
Brenntag SE.....	58,677	5,027,226
* Continental AG.....	38,029	3,686,916
Ω Covestro AG.....	94,022	5,640,660
Daimler AG.....	196,327	15,665,663
* Daimler Truck Holding AG.....	98,163	3,460,626
Deutsche Boerse AG.....	55,013	9,778,692
Deutsche Post AG.....	218,448	13,146,329
Deutsche Telekom AG.....	837,113	15,803,836
E.ON SE.....	936,182	12,912,262

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GERMANY — (Continued)		
	4,467	\$ 284,891
	82,718	5,624,276
#Ω	10,586	3,160,159
*	54,540	3,631,312
#	166,533	6,915,740
	30,434	2,813,723
	22,034	2,234,019
	17,446	1,612,571
	34,751	3,716,706
	1,286	1,078,075
	9,426	533,563
Ω	13,248	851,346
	47,572	5,684,824
*Ω	2,998	45,300
	387,440	1,112,251
*	7,606	376,530
	8,696	2,518,171
	5,823	849,809
*Ω	53,574	4,252,056
TOTAL GERMANY.....		<u>166,806,630</u>
HONG KONG — (2.2%)		
	634,400	6,623,016
Ω	66,300	557,396
Ω	230,800	609,666
	846,600	1,487,454
	46,700	924,557
	1,842,000	2,513,584
	293,437	16,748,120
Ω	306,500	489,804
	10,250	40,423
	702,800	1,086,518
	264,000	210,214
	75,500	1,870,082
	69,270	36,479
	205,200	1,254,766
	627,000	2,389,860
	571,500	9,429,802
Ω	3,863,363	2,584,627
	982,000	2,603,247
TOTAL HONG KONG.....		<u>51,459,615</u>
IRELAND — (0.6%)		
	84,212	4,245,127
	8,319	1,048,174
	38,555	3,711,190
	71,801	3,784,316
TOTAL IRELAND.....		<u>12,788,807</u>
ISRAEL — (0.5%)		
	162,635	1,744,259
*	83,741	144,154
	7,308	1,212,839
	110,781	1,001,850
	10,950	234,660
	38,294	1,480,349
#*	6,095	1,560,686
*	6,515	762,467

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
ISRAEL — (Continued)		
Phoenix Holdings Ltd.....	63,853	\$ 762,347
Shapir Engineering & Industry Ltd.....	32,095	309,662
* Shikun & Binui Ltd.....	63,437	409,974
Strauss Group Ltd.....	8,253	273,792
* Teva Pharmaceutical Industries Ltd., Sponsored ADR.....	28,435	239,707
* Tower Semiconductor Ltd.....	27,400	943,123
TOTAL ISRAEL.....		<u>11,079,869</u>
ITALY — (1.9%)		
Amplifon SpA.....	31,200	1,326,190
CNH Industrial NV.....	146,903	2,239,109
DiaSorin SpA.....	5,809	895,523
Enel SpA.....	1,249,672	9,618,223
Eni SpA.....	530,234	7,964,746
Ferrari NV.....	19,434	4,487,896
FinecoBank Banca Fineco SpA.....	63,342	1,064,923
* Iveco Group NV.....	84,859	902,821
Moncler SpA.....	66,209	4,249,264
Recordati Industria Chimica e Farmaceutica SpA.....	30,316	1,698,317
Reply SpA.....	2,319	389,709
Snam SpA.....	582,778	3,265,701
Stellantis NV.....	349,193	6,742,522
TOTAL ITALY.....		<u>44,844,944</u>
JAPAN — (20.1%)		
Advantest Corp.....	73,700	6,272,794
Aeon Co. Ltd.....	173,600	3,955,849
Air Water, Inc.....	78,500	1,196,532
Aisin Corp.....	79,200	2,875,987
Ajinomoto Co., Inc.....	117,200	3,270,054
Asics Corp.....	61,000	1,184,353
Bandai Namco Holdings, Inc.....	49,400	3,472,234
BayCurrent Consulting, Inc.....	4,700	1,783,737
Benefit One, Inc.....	25,700	781,622
Bridgestone Corp.....	2,200	96,341
Brother Industries Ltd.....	27,600	508,283
Calbee, Inc.....	11,300	260,101
Capcom Co. Ltd.....	74,600	1,800,899
Chugai Pharmaceutical Co. Ltd.....	145,200	4,716,062
Cosmos Pharmaceutical Corp.....	8,000	999,078
CyberAgent, Inc.....	160,500	1,871,463
Daicel Corp.....	16,400	120,973
Daifuku Co. Ltd.....	400	27,770
Daikin Industries Ltd.....	49,600	10,413,225
Daio Paper Corp.....	37,900	616,627
Daito Trust Construction Co. Ltd.....	31,400	3,600,530
Daiwa House Industry Co. Ltd.....	131,100	3,825,913
Denka Co. Ltd.....	29,600	1,042,460
Dip Corp.....	2,600	82,315
Disco Corp.....	12,500	3,436,921
DMG Mori Co. Ltd.....	7,300	115,835
Dowa Holdings Co. Ltd.....	24,800	1,075,174
ENEOS Holdings, Inc.....	1,449,400	5,772,416
Fancl Corp.....	22,800	580,681
Fast Retailing Co. Ltd.....	13,200	7,767,735
Food & Life Cos. Ltd.....	40,800	1,222,453
FP Corp.....	15,900	510,708
Fuji Kyuko Co. Ltd.....	3,700	132,796

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Fujitsu Ltd.....	53,600	\$ 7,085,830
GMO internet, Inc.....	19,900	425,773
GMO Payment Gateway, Inc.....	13,800	1,210,975
Goldwin, Inc.....	5,100	264,721
* GungHo Online Entertainment, Inc.....	16,100	338,089
Hakuhodo DY Holdings, Inc.....	8,200	125,605
Haseko Corp.....	114,100	1,448,791
Hikari Tsushin, Inc.....	7,571	909,010
Hitachi Ltd.....	263,500	13,695,677
Hitachi Transport System Ltd.....	18,100	829,849
Hoya Corp.....	78,800	10,217,866
Hulic Co. Ltd.....	124,000	1,198,541
Ibiden Co. Ltd.....	51,200	2,861,075
Idemitsu Kosan Co. Ltd.....	112,400	2,879,872
IHI Corp.....	61,400	1,239,862
Internet Initiative Japan, Inc.....	22,000	728,598
IR Japan Holdings Ltd.....	100	4,453
Ito En Ltd.....	20,200	1,088,055
Itochu Techno-Solutions Corp.....	38,800	1,058,469
Iwatani Corp.....	20,500	966,445
* Japan Airlines Co. Ltd.....	1,800	34,070
Japan Exchange Group, Inc.....	216,000	4,443,302
Japan Tobacco, Inc.....	304,200	6,073,315
JCR Pharmaceuticals Co. Ltd.....	1,600	28,181
Jeol Ltd.....	8,000	436,179
JFE Holdings, Inc.....	234,500	3,012,585
Justsystems Corp.....	9,900	428,494
Kakaku.com, Inc.....	41,500	859,530
Kao Corp.....	116,900	5,841,675
Katitas Co. Ltd.....	16,500	503,267
KDDI Corp.....	456,200	14,574,999
Kobe Bussan Co. Ltd.....	43,900	1,366,581
Konami Holdings Corp.....	36,300	1,956,926
# Kusuri no Aoki Holdings Co. Ltd.....	4,400	262,474
Lasertec Corp.....	20,100	4,509,181
Lawson, Inc.....	25,300	1,108,876
Lixil Corp.....	127,000	2,907,048
M3, Inc.....	81,700	3,141,086
McDonald's Holdings Co. Japan Ltd.....	28,400	1,240,240
MEIJI Holdings Co. Ltd.....	56,500	3,524,560
Menicon Co. Ltd.....	17,200	381,681
Minebea Mitsumi, Inc.....	176,800	4,326,399
MISUMI Group, Inc.....	95,700	3,104,687
Mitsubishi Chemical Holdings Corp.....	674,000	5,286,980
Mitsubishi HC Capital, Inc.....	343,550	1,774,326
Mitsui Chemicals, Inc.....	97,600	2,610,276
# Mitsui High-Tec, Inc.....	7,400	547,676
MonotaRO Co. Ltd.....	83,300	1,368,685
Morinaga Milk Industry Co. Ltd.....	16,600	804,802
Murata Manufacturing Co. Ltd.....	133,400	10,029,448
NEC Corp.....	113,800	4,439,713
NEC Networks & System Integration Corp.....	400	5,772
NET One Systems Co. Ltd.....	32,230	765,037
NGK Insulators Ltd.....	113,600	1,919,582
Nichirei Corp.....	51,200	1,178,183
Nidec Corp.....	65,800	5,831,841
Nifco, Inc.....	38,200	1,112,042
Nihon Kohden Corp.....	29,200	774,472
Nihon M&A Center, Inc.....	107,200	1,687,672

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
Nihon Unisys Ltd.....	26,600	\$ 699,788
Nintendo Co. Ltd.....	26,000	12,741,076
Nippon Express Holdings, Inc.....	27,500	1,629,753
Nippon Sanso Holdings Corp.....	78,200	1,552,957
Nippon Yusen KK.....	83,113	6,515,504
Nipro Corp.....	300	2,783
Nissan Chemical Corp.....	52,100	2,826,857
Nitori Holdings Co. Ltd.....	19,000	2,721,989
Nomura Research Institute Ltd.....	69,500	2,432,908
NTT Data Corp.....	164,700	3,157,420
Olympus Corp.....	235,300	5,265,319
Open House Group Co. Ltd.....	39,100	2,024,332
Oracle Corp.....	13,400	1,002,193
Otsuka Corp.....	47,400	1,923,339
Pan Pacific International Holdings Corp.....	200,000	2,691,765
Panasonic Corp.....	588,700	6,481,296
* Park24 Co. Ltd.....	38,000	574,834
Penta-Ocean Construction Co. Ltd.....	1,400	7,775
* PeptiDream, Inc.....	30,400	545,764
Persol Holdings Co. Ltd.....	78,800	2,034,285
Pigeon Corp.....	30,200	588,648
Rakus Co. Ltd.....	27,000	543,903
Recruit Holdings Co. Ltd.....	253,600	12,535,087
Relo Group, Inc.....	37,100	669,527
* Renesas Electronics Corp.....	309,300	3,549,778
Rengo Co. Ltd.....	600	4,477
Ryohin Keikaku Co. Ltd.....	128,800	1,849,487
Sankyu, Inc.....	22,500	813,999
Sanwa Holdings Corp.....	92,100	997,357
SBI Holdings, Inc.....	95,600	2,466,079
SCSK Corp.....	69,300	1,172,656
Seiko Epson Corp.....	145,200	2,261,708
Seria Co. Ltd.....	14,500	364,896
Seven & I Holdings Co. Ltd.....	177,000	9,001,978
SG Holdings Co. Ltd.....	131,100	2,783,026
# Sharp Corp.....	108,700	1,208,321
Shimano, Inc.....	16,700	3,744,843
Shinko Electric Industries Co. Ltd.....	29,100	1,339,132
Ship Healthcare Holdings, Inc.....	900	20,200
Skylark Holdings Co. Ltd.....	108,800	1,421,582
SMS Co. Ltd.....	24,200	665,321
Softbank Corp.....	635,400	7,965,286
SoftBank Group Corp.....	427,500	18,938,053
Sony Group Corp.....	328,700	36,771,165
Square Enix Holdings Co. Ltd.....	25,600	1,255,371
SUMCO Corp.....	137,300	2,531,274
Sumitomo Forestry Co. Ltd.....	300	5,282
Sumitomo Rubber Industries Ltd.....	75,900	789,800
Sundrug Co. Ltd.....	27,400	689,983
Sysmex Corp.....	29,000	2,760,536
Systema Corp.....	55,500	170,878
Taiheiyo Cement Corp.....	34,500	686,419
Taisei Corp.....	29,000	950,651
Taiyo Yuden Co. Ltd.....	56,600	2,749,129
Takara Bio, Inc.....	500	10,030
TDK Corp.....	209,500	7,566,067
TechnoPro Holdings, Inc.....	44,400	1,135,847
Teijin Ltd.....	74,900	944,244
Terumo Corp.....	13,000	474,550

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
JAPAN — (Continued)		
TIS, Inc.....	83,600	\$ 2,198,735
Toei Animation Co. Ltd.....	900	68,203
Tokyo Century Corp.....	20,500	1,011,662
Tokyo Electron Ltd.....	33,900	16,581,608
Tosoh Corp.....	106,500	1,666,351
Toyo Tire Corp.....	56,300	796,037
Toyota Boshoku Corp.....	29,800	528,218
* Trend Micro, Inc.....	57,500	3,050,524
Tsuruha Holdings, Inc.....	3,700	298,014
Unicharm Corp.....	75,900	2,933,042
USS Co. Ltd.....	86,000	1,403,579
Welcia Holdings Co. Ltd.....	36,300	980,384
West Holdings Corp.....	7,400	222,345
# Workman Co. Ltd.....	7,600	335,630
Yamaha Motor Co. Ltd.....	151,800	3,614,890
Yamato Holdings Co. Ltd.....	138,500	2,949,251
Yaoko Co. Ltd.....	6,000	346,888
Yokohama Rubber Co. Ltd.....	47,400	691,025
Z Holdings Corp.....	85,100	432,194
Zenkoku Hosho Co. Ltd.....	22,900	1,024,961
Zensho Holdings Co. Ltd.....	35,400	852,305
ZOZO, Inc.....	36,100	961,972
TOTAL JAPAN.....		<u>462,345,645</u>
NETHERLANDS — (4.1%)		
*Ω Adyen NV.....	2,309	4,698,578
ASML Holding NV.....	14,189	9,610,131
ASML Holding NV.....	59,858	40,535,838
Koninklijke Ahold Delhaize NV.....	362,294	11,747,238
Koninklijke KPN NV.....	1,883,089	6,211,381
Stellantis NV.....	367,144	7,089,628
Wolters Kluwer NV.....	152,080	15,478,487
TOTAL NETHERLANDS.....		<u>95,371,281</u>
NEW ZEALAND — (0.2%)		
* a2 Milk Co. Ltd.....	35,359	130,387
Chorus Ltd.....	288,087	1,319,201
Fisher & Paykel Healthcare Corp. Ltd.....	101,609	1,869,456
Spark New Zealand Ltd.....	718,523	2,053,633
TOTAL NEW ZEALAND.....		<u>5,372,677</u>
NORWAY — (0.8%)		
AF Gruppen ASA.....	14,583	313,204
Aker BP ASA.....	47,410	1,642,719
Atea ASA.....	27,445	464,800
Borregaard ASA.....	36,513	858,792
Equinor ASA.....	295,956	8,158,861
Gjensidige Forsikring ASA.....	11,111	271,403
* Nordic Semiconductor ASA.....	29,874	885,164
Salmar ASA.....	3,415	232,846
Telenor ASA.....	135,087	2,232,520
Tomra Systems ASA.....	30,011	1,500,402
Veidekke ASA.....	19,983	298,689
Yara International ASA.....	25,276	1,297,868
TOTAL NORWAY.....		<u>18,157,268</u>

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PORTUGAL — (0.1%)		
Galp Energia SGPS SA.....	27,003	\$ 297,743
Jerónimo Martins SGPS SA.....	73,025	1,754,867
TOTAL PORTUGAL.....		2,052,610
SINGAPORE — (0.8%)		
Dairy Farm International Holdings Ltd.....	73,200	195,831
DBS Group Holdings Ltd.....	309,358	8,125,866
Jardine Cycle & Carriage Ltd.....	29,200	438,974
Olam International Ltd.....	131,800	164,685
* SATS Ltd.....	84,500	245,760
Sembcorp Industries Ltd.....	231,300	392,814
* Singapore Airlines Ltd.....	49,850	185,946
Singapore Exchange Ltd.....	274,000	1,896,565
Singapore Technologies Engineering Ltd.....	451,500	1,254,925
Singapore Telecommunications Ltd.....	839,800	1,524,194
United Overseas Bank Ltd.....	19,600	438,034
Venture Corp. Ltd.....	85,200	1,116,268
Wilmar International Ltd.....	408,000	1,297,922
Yangzijiang Shipbuilding Holdings Ltd.....	393,200	377,256
TOTAL SINGAPORE.....		17,655,040
SPAIN — (2.0%)		
Acciona SA.....	6,421	1,118,442
# ACS Actividades de Construcción y Servicios SA.....	94,551	2,387,091
*Ω Aena SME SA.....	513	82,892
Ω Cellnex Telecom SA.....	28,687	1,300,829
Endesa SA.....	100,465	2,249,268
Ferrovial SA.....	62,346	1,732,505
Fluidra SA.....	19,601	624,137
Grifols SA.....	66,166	1,166,792
Iberdrola SA.....	961,878	11,027,992
Iberdrola SA.....	16,031	182,985
Industria de Diseño Textil SA.....	196,125	5,948,353
Repsol SA.....	593,804	7,545,826
# Telefonica SA.....	2,098,862	9,783,988
TOTAL SPAIN.....		45,151,100
SWEDEN — (2.8%)		
AddTech AB, Class B.....	79,454	1,469,808
Atlas Copco AB, Class A.....	142,845	8,454,430
Atlas Copco AB, Class B.....	83,008	4,245,260
Avanza Bank Holding AB.....	53,677	1,698,260
Axfood AB.....	30,861	786,136
Beijer Ref AB, Class B.....	14,877	259,663
Boliden AB.....	14,041	568,556
Bure Equity AB.....	16,410	566,215
Electrolux AB, Class B.....	110,462	2,298,403
Elektro AB, Class B.....	42,543	435,394
Epiroc AB, Class A.....	133,951	2,858,397
Epiroc AB, Class B.....	80,900	1,464,197
Ω Evolution AB.....	10,610	1,320,066
# H & M Hennes & Mauritz AB, Class B.....	185,072	3,684,940
Husqvarna AB, Class A.....	1,245	17,392
Husqvarna AB, Class B.....	45,735	635,898
Indutrade AB.....	95,244	2,369,460
Kindred Group PLC.....	95,508	1,109,559
Lifco AB, Class B.....	25,965	608,626
Medicover AB, Class B.....	6,215	184,181

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>	
SWEDEN — (Continued)			
#*	Millicom International Cellular SA.....	31,094	\$ 830,018
	MIPS AB.....	3,133	311,494
	Nolato AB, Class B.....	69,117	708,263
*	Nordic Entertainment Group AB, Class B.....	2,923	113,168
	Peab AB, Class B.....	79,186	890,055
	Sectra AB, Class B.....	25,973	427,822
	Sweco AB, Class B.....	79,887	1,123,020
	Tele2 AB, Class B.....	150,420	2,188,619
	Telefonaktiebolaget LM Ericsson, Class A.....	12,933	160,460
	Telefonaktiebolaget LM Ericsson, Class B.....	676,560	8,447,591
	Telia Co. AB.....	550,425	2,169,442
Ω	Thule Group AB.....	34,414	1,661,041
	Volvo AB, Class A.....	56,932	1,302,260
	Volvo AB, Class B.....	409,904	9,250,065
	TOTAL SWEDEN.....		64,618,159
SWITZERLAND — (8.8%)			
	EMS-Chemie Holding AG.....	2,152	2,176,708
	Geberit AG.....	14,079	9,565,696
#	Givaudan SA.....	2,656	11,003,607
	Kuehne + Nagel International AG.....	24,938	7,042,166
#	Logitech International SA.....	69,413	5,788,350
	Nestle SA.....	290,751	37,547,086
	Partners Group Holding AG.....	7,501	10,457,876
	Roche Holding AG.....	8,192	3,373,435
	Roche Holding AG.....	183,630	71,064,654
	Schindler Holding AG.....	5,877	1,474,380
	SGS SA.....	2,308	6,581,428
	Sika AG.....	36,778	12,867,669
	Sonova Holding AG.....	22,877	8,149,702
	Straumann Holding AG.....	2,506	4,152,651
	Swisscom AG.....	13,349	7,629,954
	Temenos AG.....	21,808	2,614,011
Ω	VAT Group AG.....	5,258	2,144,251
	TOTAL SWITZERLAND.....		203,633,624
UNITED KINGDOM — (13.1%)			
	Abrdn Plc.....	22,953	75,065
	Admiral Group PLC.....	82,118	3,491,717
Ω	Airtel Africa PLC.....	23,967	49,591
	Anglo American PLC.....	277,671	12,241,259
	Ashtead Group PLC.....	224,550	16,061,608
	AstraZeneca PLC, Sponsored ADR.....	167,910	9,774,041
	AstraZeneca PLC.....	2,462	286,399
Ω	Auto Trader Group PLC.....	315,356	2,857,641
	B&M European Value Retail SA.....	414,561	3,174,549
	BAE Systems PLC.....	1,327,767	10,390,777
	BP PLC.....	165,519	858,038
	BT Group PLC.....	4,496,264	11,909,122
	Bunzl PLC.....	109,102	4,086,630
	Burberry Group PLC.....	177,642	4,506,589
*	Centrica PLC.....	2,886,538	2,838,229
	CNH Industrial NV.....	277,392	4,183,238
	Coca-Cola HBC AG.....	14,125	467,829
	Croda International PLC.....	2,659	287,161
#	Diageo PLC, Sponsored ADR.....	106,135	21,646,233
	Diageo PLC.....	80,730	4,073,745
	Evraz PLC.....	174,839	1,187,789

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED KINGDOM — (Continued)		
Experian PLC.....	193,875	\$ 8,097,749
Ferguson PLC.....	94,077	14,797,444
* Frasers Group PLC.....	78,444	779,216
Games Workshop Group PLC.....	11,230	1,204,055
GlaxoSmithKline PLC.....	1,178,775	26,305,526
Hargreaves Lansdown PLC.....	97,351	1,767,478
Hikma Pharmaceuticals PLC.....	6,883	193,365
HomeServe PLC.....	46,197	476,169
Howden Joinery Group PLC.....	269,012	2,967,857
IMI PLC.....	95,715	2,138,538
Imperial Brands PLC.....	488,637	11,585,511
Intertek Group PLC.....	59,706	4,332,891
* ITV PLC.....	1,623,403	2,483,236
JD Sports Fashion PLC.....	1,166,626	2,991,423
Mondi PLC.....	5,285	132,226
Next PLC.....	48,299	4,920,976
Reckitt Benckiser Group PLC.....	138,595	11,229,258
RELX PLC, Sponsored ADR.....	260,282	7,972,438
RELX PLC.....	74,172	2,278,887
Rentokil Initial PLC.....	744,600	5,214,236
Rightmove PLC.....	276,209	2,434,365
Rio Tinto PLC.....	41,181	2,902,656
# Rio Tinto PLC, Sponsored ADR.....	251,488	17,956,243
Softcat PLC.....	38,850	860,825
Spirax-Sarco Engineering PLC.....	19,315	3,481,639
SSE PLC.....	506,803	10,904,383
St. James's Place PLC.....	213,715	4,411,597
Unilever PLC, Sponsored ADR.....	508,666	26,140,346
Unilever PLC.....	110,930	5,675,976
*Ω Watches of Switzerland Group PLC.....	10,125	176,393
TOTAL UNITED KINGDOM.....		<u>301,260,152</u>
TOTAL COMMON STOCKS.....		<u>2,208,586,692</u>
PREFERRED STOCKS — (0.7%)		
GERMANY — (0.7%)		
Bayerische Motoren Werke AG.....	14,487	1,253,794
Sartorius AG.....	6,967	3,761,326
Volkswagen AG.....	49,617	10,333,841
TOTAL GERMANY.....		<u>15,348,961</u>
RIGHTS/WARRANTS — (0.0%)		
SPAIN — (0.0%)		
#* ACS Actividades de Construccion y Servicios SA Rights 02/02/22.....	94,551	47,355
TOTAL INVESTMENT SECURITIES (Cost \$1,840,332,326).....		<u>2,223,983,008</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (3.4%)		
@§ The DFA Short Term Investment Fund.....	6,791,720	78,573,408
TOTAL INVESTMENTS — (100.0%) (Cost \$1,918,897,472)^^.....		<u>\$2,302,556,416</u>

INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

As of January 31, 2022, International High Relative Profitability Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500 [®] Emini Index.....	50	03/18/22	\$10,994,962	\$11,260,625	\$265,663
Total Futures Contracts.....			\$10,994,962	\$11,260,625	\$265,663

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia.....	\$ 35,617,407	\$ 113,880,343	—	\$ 149,497,750
Austria.....	—	4,341,999	—	4,341,999
Belgium.....	—	14,858,159	—	14,858,159
Canada.....	236,078,513	—	—	236,078,513
Denmark.....	—	58,913,635	—	58,913,635
Finland.....	772,953	22,762,058	—	23,535,011
France.....	2,419,475	216,344,729	—	218,764,204
Germany.....	3,460,626	163,346,004	—	166,806,630
Hong Kong.....	—	51,459,615	—	51,459,615
Ireland.....	4,245,127	8,543,680	—	12,788,807
Israel.....	3,172,195	7,907,674	—	11,079,869
Italy.....	5,116,224	39,728,720	—	44,844,944
Japan.....	—	462,345,645	—	462,345,645
Netherlands.....	40,535,838	54,835,443	—	95,371,281
New Zealand.....	—	5,372,677	—	5,372,677
Norway.....	—	18,157,268	—	18,157,268
Portugal.....	—	2,052,610	—	2,052,610
Singapore.....	—	17,655,040	—	17,655,040
Spain.....	—	45,151,100	—	45,151,100
Sweden.....	—	64,618,159	—	64,618,159
Switzerland.....	5,788,350	197,845,274	—	203,633,624
United Kingdom.....	83,489,301	217,770,851	—	301,260,152
Preferred Stocks				
Germany.....	—	15,348,961	—	15,348,961
Rights/Warrants				
Spain.....	—	47,355	—	47,355
Securities Lending Collateral.....				
	—	78,573,408	—	78,573,408
Futures Contracts**.....				
	265,663	—	—	265,663
TOTAL.....	\$420,961,672	\$1,881,860,407	—	\$2,302,822,079

** Valued at the unrealized appreciation/(depreciation) on the investment.

VA EQUITY ALLOCATION PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	811,816	\$ 28,064,487
Investment in U.S. Large Company Portfolio of DFA Investment Dimensions Group, Inc.....	700,799	22,516,666
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	900,110	14,068,726
Investment in VA U.S. Targeted Value Portfolio of DFA Investment Dimensions Group, Inc.....	554,622	12,678,658
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	369,625	9,214,742
Investment in VA U.S. Large Value Portfolio of DFA Investment Dimensions Group, Inc.....	219,104	7,151,556
Investment in VA International Small Portfolio of DFA Investment Dimensions Group, Inc.....	332,791	4,316,304
Investment in VA International Value Portfolio of DFA Investment Dimensions Group, Inc.....	235,045	3,248,324
Investment in DFA Real Estate Securities Portfolio of DFA Investment Dimensions Group, Inc.....	42,146	2,009,097
Investment in DFA International Real Estate Securities Portfolio of DFA Investment Dimensions Group, Inc.....	159,155	<u>713,012</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$75,891,527) [^]		<u><u>\$103,981,572</u></u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is located in this report (See Security Valuation Note).

	<u>Investments in Securities (Market Value)</u>			<u>Total</u>
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	
Affiliated Investment Companies.....	<u>\$103,981,572</u>	<u>—</u>	<u>—</u>	<u>\$103,981,572</u>
TOTAL	<u><u>\$103,981,572</u></u>	<u><u>—</u></u>	<u><u>—</u></u>	<u><u>\$103,981,572</u></u>

DFA MN MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
MINNESOTA — (Continued)			MINNESOTA — (Continued)		
5.000%, 03/01/23.....	840	\$ 879,251	Morris Area Schools		
Metropolitan Council (GO)			Independent School District		
Series B			No. 2769 (GO) (SD CRED		
5.000%, 12/01/23.....	500	537,082	PROG) Series A		
Metropolitan Council (GO)			4.000%, 02/01/24.....	300	\$316,967
Series C			New London-Spicer		
5.000%, 03/01/26.....	1,050	1,206,030	Independent School District		
Metropolitan Council (GO)			No. 345 (GO) (SD CRED		
Series D			PROG) Series A		
5.000%, 03/01/22.....	780	783,003	3.000%, 02/01/23.....	150	153,459
Metropolitan Council (GO)			North Branch Independent		
Series I			School District No. 138		
4.000%, 03/01/22.....	200	200,609	(GO) (SD CRED PROG)		
Milaca Independent School			Series A		
District No. 912 (GO) (SD			5.000%, 02/01/23.....	200	208,499
CRED PROG) Series A			North Saint		
4.000%, 02/01/23.....	825	851,205	Paul-Maplewood-Oakdale		
Minneapolis Special School			Independent School District		
District No. 1 (GO) (SD			No. 622 (GO) (SD CRED		
CRED PROG) Series			PROG) Series A		
5.000%, 02/01/24.....	1,200	1,293,731	5.000%, 02/01/22.....	330	330,000
Minneapolis Special School			3.000%, 02/01/24.....	255	264,605
District No. 1 (GO) (SD			Northern Municipal Power		
CRED PROG) Series A			Agency (RB)		
5.000%, 02/01/24.....	200	215,622	5.000%, 01/01/23.....	740	768,424
Minnesota State (GO) Series			Olmsted County (GO) Series		
A			A		
5.000%, 08/01/22.....	500	511,366	5.000%, 02/01/24.....	675	727,863
5.000%, 10/01/23.....	615	657,166	Osseo Independent School		
5.000%, 09/01/24.....	500	550,478	District No. 279 (GO) (SD		
5.000%, 10/01/24.....	200	220,780	CRED PROG) Series C		
5.000%, 08/01/25.....	200	212,361	5.000%, 02/01/22.....	100	100,000
Minnesota State (GO) Series			Polk County (GO) Series A		
B			5.000%, 02/01/22.....	200	200,000
5.000%, 10/01/22.....	615	633,395	Ramsey County (GO) Series		
5.000%, 08/01/23.....	1,340	1,423,858	B		
5.000%, 08/01/24.....	200	219,599	5.000%, 02/01/22.....	220	220,000
Minnesota State (GO) Series			Rochester Independent		
D			School District No. 535		
5.000%, 08/01/22.....	450	460,229	(GO) (SD CRED PROG)		
5.000%, 10/01/22.....	1,230	1,266,791	Series B		
5.000%, 08/01/23.....	410	435,658	3.000%, 02/01/22.....	500	500,000
5.000%, 08/01/27.....	250	282,671	5.000%, 02/01/22.....	210	210,000
Minnesota State (GO) Series			South State Paul Special		
E			School District No. 6 (GO)		
5.000%, 10/01/22.....	500	514,956	(SD CRED PROG) Series		
Minnesota State Colleges			A		
And Universities			5.000%, 02/01/24.....	350	377,555
Foundation (RB) Series A			Swift County (GO) Series A		
5.000%, 10/01/24.....	300	330,669	3.000%, 02/01/23.....	215	219,741
Moorhead Independent			University of Minnesota (RB)		
School District No. 152			□ 5.000%, 08/01/38		
(GO) (SD CRED PROG)			(Pre-refunded @		
Series A			\$100, 8/1/23).....	850	902,799
4.000%, 02/01/24.....	600	635,036			

DFA MN MUNICIPAL BOND PORTFOLIO
CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
MINNESOTA — (Continued)			MINNESOTA — (Continued)		
West St. Paul-Mendota Heights-Eagan Independent School District No. 197 (GO) (SD CRED PROG) Series A 5.000%, 02/01/23	160	\$166,914	4.000%, 02/01/26	200	\$ 221,409
White Bear Lake Independent School District No. 624 (GO) (SD CRED PROG) Series A 3.000%, 02/01/23	350	350,000	Windom Independent School District No. 177 (GO) (SD CRED PROG) Series A 5.000%, 02/01/25	1,050	<u>1,167,663</u>
			TOTAL MUNICIPAL BONDS Cost (\$39,816,305).....		<u>39,892,469</u>
			TOTAL INVESTMENTS — (100.0%) (Cost \$39,816,305)^.....		<u>\$39,892,469</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Municipal Bonds.....	—	\$39,892,469	—	\$39,892,469
TOTAL.....	—	\$39,892,469	—	\$39,892,469

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (100.0%)			CALIFORNIA — (Continued)		
CALIFORNIA — (100.0%)			California Infrastructure & Economic Development Bank (RB) (AMBAC) Series A		
Albany Unified School District (GO)			□ 5.000%, 07/01/36		
5.000%, 08/01/25	230	\$ 259,719	(Pre-refunded @ \$100, 01/01/28).....	100	\$ 120,663
Alhambra Unified School District (GO) Series A			California State Department of Water Resources (RB) Series AQ		
1.750%, 08/01/22	300	302,012	□ 4.000%, 12/01/32		
Alhambra Unified School District (GO) Series B			(Pre-refunded @ \$100, 06/01/23).....	3,500	3,650,123
5.000%, 08/01/23	100	106,258	California State Department of Water Resources (RB) Series AS		
Antelope Valley Community College District (GO) Series A			5.000%, 12/01/24	775	858,669
□ 5.000%, 08/01/27			California State Department of Water Resources (RB) Series AX		
(Pre-refunded @ \$100, 8/1/24).....	2,270	2,491,267	5.000%, 12/01/25	1,000	1,141,863
Baldwin Park Unified School District (GO)			California State Department of Water Resources (RB) Series BB		
2.000%, 08/01/22	60	60,468	5.000%, 12/01/25	1,855	2,118,156
Bay Area Toll Authority (RB) Series F-1			California State Department of Water Resources Power Supply Revenue (RB) Series O		
□ 5.000%, 04/01/23			5.000%, 05/01/22	1,675	1,694,210
(Pre-refunded @ \$100, 4/1/22).....	1,485	1,496,384	California State Public Works Board (RB) Series		
Bay Area Toll Authority (RB) Series S-4			5.000%, 12/01/26	2,450	2,773,942
□ 5.250%, 04/01/53			California State Public Works Board (RB) Series C		
(Pre-refunded @ \$100, 4/1/23).....	250	263,131	5.000%, 11/01/25	880	996,595
Berkeley Unified School District (GO)			□ 5.000%, 03/01/31		
5.000%, 08/01/27	790	944,496	(Pre-refunded @ \$100, 3/1/23).....	1,250	1,308,132
Berkeley Unified School District (GO) Series E			California State Public Works Board (RB) Series D		
5.000%, 08/01/27	695	830,917	□ 5.000%, 09/01/24		
Beverly Hills Unified School District (GO)			(Pre-refunded @ \$100, 9/1/22).....	935	959,457
2.000%, 08/01/22	150	151,177	□ 5.000%, 09/01/29		
Burbank Unified School District (GO)			(Pre-refunded @ \$100, 9/1/22).....	1,250	1,282,697
5.000%, 08/01/24	565	618,604	California State University (RB) Series A		
Cajon Valley Union School District (GO)			5.000%, 11/01/23	375	401,806
5.000%, 08/01/24	305	334,412			
California Health Facilities Financing Authority (RB) Series A					
5.000%, 11/15/29	1,145	1,369,065			

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †
CALIFORNIA — (Continued)		
5.000%, 11/01/24	810	\$ 895,598
5.000%, 11/01/25	305	346,849
Carlsbad Unified School District (GO)		
5.000%, 08/01/26	310	360,610
City & County of San Francisco (COP)		
5.000%, 04/01/25	410	459,572
5.000%, 04/01/26	330	380,353
City & County of San Francisco (GO) Series A		
5.000%, 06/15/24	800	874,905
City & County of San Francisco (GO) Series E		
5.000%, 06/15/22	200	203,376
City of Berkeley (GO)		
5.000%, 09/01/22	800	821,164
City of Grover Beach (GO)		
5.000%, 09/01/22	390	400,317
5.000%, 09/01/26	345	401,558
5.000%, 09/01/27	445	530,964
City of Pacifica (COP)		
5.000%, 01/01/24	250	269,295
City of Pasadena Electric Revenue (RB) Series A		
4.000%, 06/01/22	1,175	1,189,180
City of Pittsburg Water Revenue (RB) Series A		
5.000%, 08/01/24	275	301,949
City of Riverside Sewer Revenue (RB) Series A		
5.000%, 08/01/37	1,000	1,207,649
City of San Francisco Public Utilities Commission Water Revenue (RB)		
5.000%, 11/01/23	645	690,755
5.000%, 11/01/35	515	597,430
City of San Francisco Public Utilities Commission Water Revenue (RB) Series A		
5.000%, 11/01/37 (Pre-refunded @ \$100, 5/1/22).....	2,500	2,528,671
City of San Francisco Public Utilities Commission Water Revenue (RB) Series D		
5.000%, 11/01/25	220	250,360
5.000%, 11/01/26	150	175,435
City of Santa Rosa Wastewater Revenue (RB) Series A		
5.000%, 09/01/22	1,000	1,026,336
Conejo Valley Unified School District (GO) Series B		
4.000%, 08/01/27	525	599,308

	<u>Face Amount</u> (000)	<u>Value</u> †
CALIFORNIA — (Continued)		
Contra Costa Community College District (GO)		
5.000%, 08/01/24 (Pre-refunded @ \$100, 8/1/22).....	200	\$ 204,516
Contra Costa Transportation Authority (RB) Series A		
5.000%, 03/01/24	2,750	2,972,480
5.000%, 03/01/32	575	639,920
Culver City Unified School District (GO) Series C		
8.000%, 08/01/23	460	509,434
Desert Community College District (GO)		
4.000%, 08/01/22	200	203,594
Desert Sands Unified School District (GO) Series A		
5.000%, 06/01/23	375	396,297
Dublin Unified School District (GO) Series A-2		
5.000%, 08/01/23	1,050	1,115,709
5.000%, 08/01/24	990	1,087,015
East Bay Municipal Utility District Water System Revenue (RB) Series B		
5.000%, 06/01/25	1,745	1,965,847
El Monte Union High School District (GO)		
5.000%, 06/01/24	250	272,996
Elsinore Valley Municipal Water District Financing Authority (RB) Series A		
5.000%, 07/01/24	400	437,798
Emery Unified School District (GO)		
5.000%, 08/01/27	600	717,339
Evergreen School District (GO)		
3.000%, 08/01/25	600	638,475
Fairfield-Suisun Unified School District (GO)		
5.000%, 08/01/26	695	809,790
Foothill-De Anza Community College District (GO)		
5.000%, 08/01/26	525	576,174
Fremont Union High School District (GO)		
4.000%, 08/01/43 (Pre-refunded @ \$100, 8/1/23).....	2,500	2,618,546
Fremont Union High School District (GO) Series A		
2.000%, 08/01/23	770	783,987

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Fresno Unified School District			Los Angeles County Public		
(GO) (AGM) Series A			Works Financing Authority		
□ 5.000%, 08/01/25			5.000%, 12/01/28	1,220	\$1,385,218
(Pre-refunded @			Los Angeles County Public		
\$100, 8/1/22).....	850	\$ 869,192	Works Financing Authority		
Gilroy School Facilities			(RB) Series F		
Financing Authority (RB)			5.000%, 12/01/24	270	299,629
Series A			5.000%, 12/01/25	170	194,392
□ 4.000%, 08/01/47			Los Angeles Department of		
(Pre-refunded @			Water (RB) Series A		
\$100, 8/1/23).....	590	617,977	5.000%, 07/01/24	250	273,561
Grossmont Healthcare			Los Angeles Department of		
District (GO) Series C			Water & Power (RB)		
5.000%, 07/15/23	1,000	1,060,788	4.000%, 07/01/26	1,000	1,112,781
Inglewood Unified School			Los Angeles Department of		
District (GO) (AGM) Series			Water & Power (RB) Series		
A			A		
4.000%, 08/01/24	525	561,785	5.000%, 07/01/26	2,490	2,882,941
Kern High School District			Los Angeles Department of		
(GO) Series E			Water & Power Power		
4.000%, 08/01/24	200	214,321	System Revenue (RB)		
Livermore-Amador Valley			Series		
Water Management			5.000%, 07/01/30	670	762,700
Agency (RB)			Los Angeles Department of		
4.000%, 08/01/24	750	804,279	Water & Power Power		
4.000%, 08/01/25	390	427,080	System Revenue (RB)		
4.000%, 08/01/26	310	346,520	Series A		
Long Beach Community			5.000%, 07/01/23	785	831,595
College District (GO)			Los Angeles Department of		
Series D			Water & Power Power		
4.000%, 08/01/24	500	536,186	System Revenue (RB)		
4.000%, 08/01/25	485	531,986	Series B		
Los Alamitos Unified School			5.000%, 07/01/24	1,000	1,093,238
District (GO)			5.000%, 07/01/26	400	463,123
3.000%, 08/01/37	1,175	1,235,992	Los Angeles Department of		
Los Angeles Community			Water & Power Power		
College District (GO)			System Revenue (RB)		
Series A			Series C		
□ 5.000%, 08/01/30	155	169,907	5.000%, 07/01/26	335	387,865
Los Angeles Community			Los Angeles Department of		
College District (GO)			Water & Power Power		
Series C			System Revenue (RB)		
5.000%, 08/01/22	360	368,348	Series D		
5.000%, 06/01/26	530	614,925	5.000%, 07/01/27	1,000	1,186,825
Los Angeles County			Los Angeles Department of		
Metropolitan Transportation			Water & Power Water		
Authority (RB)			System Revenue (RB)		
5.000%, 07/01/25	1,885	2,129,529	Series A		
Los Angeles County			5.000%, 07/01/25	50	56,379
Metropolitan Transportation			5.000%, 07/01/31	1,340	1,604,163
Authority (RB) Series A			5.000%, 07/01/33	1,360	1,548,725
5.000%, 07/01/22	1,600	1,630,403	Los Angeles Unified School		
5.000%, 07/01/24	600	656,999	District (GO) Series A		
5.000%, 07/01/25	970	1,095,484	5.000%, 07/01/24	425	464,626

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
5.000%, 07/01/25.....	2,190	\$2,468,595	Oak Park Unified School		
5.000%, 07/01/26.....	2,435	2,818,127	District (GO)		
5.000%, 07/01/27.....	1,050	1,244,962	4.000%, 08/01/22.....	200	\$ 203,574
Los Angeles Unified School			Oakdale Joint Unified School		
District (GO) Series B-1			District (GO)		
5.000%, 07/01/27.....	175	207,494	4.000%, 08/01/23.....	400	418,906
Metropolitan Water District of			Oakland Unified School		
Southern California (RB)			District/Alameda County		
Series B			(GO) (AGM)		
5.000%, 10/01/26.....	600	702,574	5.000%, 08/01/25.....	1,075	1,215,880
Millbrae Public Financing			Oakland Unified School		
Authority (RB)			District/Alameda County		
5.000%, 12/01/25.....	390	444,540	(GO) Series A		
5.000%, 12/01/26.....	265	310,477	5.000%, 08/01/25.....	200	225,843
5.000%, 12/01/27.....	385	462,230	Orange County Sanitation		
Morongo Unified School			District (RB) Series A		
District (GO) Series A			5.000%, 02/01/25.....	3,000	3,347,472
5.000%, 08/01/25.....	20	22,584	5.000%, 02/01/26.....	2,000	2,298,592
5.000%, 08/01/26.....	280	325,047	5.000%, 02/01/33.....	825	942,610
5.000%, 08/01/27.....	130	154,739	Otay Water District (RB)		
Mount Diablo Unified School			5.000%, 09/01/22.....	740	759,577
District (GO) Series G			Pacific Grove Unified School		
3.000%, 08/01/24.....	130	136,344	District (GO)		
Municipal Improvement Corp.			3.000%, 08/01/26.....	210	225,975
of Los Angeles			Palm Springs Financing		
5.000%, 11/01/27.....	1,775	2,070,633	Authority (RB)		
Municipal Improvement Corp.			5.000%, 11/01/25.....	260	295,675
of Los Angeles (RB) Series			Palomar Community College		
A			District (GO)		
5.000%, 11/01/22.....	1,100	1,137,181	5.000%, 05/01/23.....	200	210,642
5.000%, 11/01/23.....	750	804,291	α 5.000%, 05/01/31		
5.000%, 11/01/24.....	425	469,303	(Pre-refunded @		
Murrieta Valley Unified			\$100, 5/01/25).....	500	561,018
School District (GO) (AGM)			Pasadena Unified School		
5.000%, 09/01/24.....	250	274,970	District (GO)		
Nevada Irrigation District			5.000%, 08/01/26.....	525	611,712
Joint Powers Authority			Pasadena Unified School		
(RB) Series A			District (GO) Series B		
5.000%, 03/01/22.....	110	110,423	5.000%, 08/01/26.....	1,000	1,165,165
New Haven Unified School			Placentia-Yorba Linda Unified		
District (GO)			School District (GO)		
5.000%, 08/01/26.....	150	174,560	5.000%, 08/01/23.....	205	217,829
North Orange County			Redondo Beach Unified		
Community College District			School District (GO) (AGM)		
(GO) Series B			Series A		
4.000%, 08/01/22.....	1,000	1,017,871	5.000%, 08/01/23.....	255	271,037
Northern California			Reed Union School District		
Transmission Agency (RB)			(GO)		
Series			4.000%, 08/01/26.....	250	280,499
5.000%, 05/01/24.....	280	304,188			
Northern Humboldt Union					
High School District (GO)					
4.000%, 08/01/25.....	120	131,626			
Novato Sanitary District (RB)					
5.000%, 02/01/22.....	340	340,000			

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Regents of the University of California Medical Center Pooled Revenue (RB) Series J			San Diego Unified School District (GO) Series R-4 5.000%, 07/01/24	605	\$ 661,257
□ 5.000%, 05/15/25 (Pre-refunded @ \$100, 5/15/23).....	530	\$ 558,584	San Diego Unified School District (GO) Series R-5 5.000%, 07/01/26	200	231,934
□ 5.250%, 05/15/27 (Pre-refunded @ \$100, 5/15/23).....	260	274,852	San Francisco City & County Airport Comm-San Francisco International Airport 5.000%, 05/01/28	500	601,638
Riverside County Public Financing Authority (RB)			San Francisco Community College District (GO) 5.000%, 06/15/24	1,315	1,434,558
□ 5.250%, 11/01/45 (Pre-refunded @ \$100, 11/1/25).....	3,000	3,439,006	San Francisco Community College District (GO) Series A 5.000%, 06/15/22	300	305,143
Ross Valley Public Financing Authority (RB) 5.000%, 01/01/25	410	455,054	San Francisco County Transportation Authority (RB) 3.000%, 02/01/22	1,300	1,300,000
Sacramento Municipal Utility District (RB) Series I 5.000%, 08/15/26	1,050	1,220,685	San Francisco Unified School District (GO) 4.000%, 06/15/22	1,500	1,520,072
San Buenaventura Public Facilities Financing Authority (RB) Series B			San Francisco Unified School District (GO) Series A 5.000%, 06/15/25	650	732,649
□ 5.000%, 07/01/26 (Pre-refunded @ \$100, 7/1/22).....	1,160	1,181,944	5.000%, 06/15/26	880	1,019,669
San Diego Association of Governments (RB) 5.000%, 11/15/25	500	553,069	San Gabriel Unified School District (GO) Series A 5.000%, 08/01/25	230	260,480
San Diego Community College District (GO) 5.000%, 08/01/23	500	531,290	San Luis Obispo County Community College District (GO) Series C 4.000%, 08/01/23	2,000	2,094,837
5.000%, 08/01/26	1,660	1,932,591	San Mateo Foster City Public Financing Authority (RB) Series B 5.000%, 08/01/25	750	846,911
□ 5.000%, 08/01/43 (Pre-refunded @ \$100, 08/01/23).....	1,500	1,593,406	San Mateo Union High School District (GO) Series A 4.000%, 09/01/22	140	142,885
San Diego County Water Authority (RB) 5.000%, 05/01/24	940	1,023,177	San Mateo Union High School District (GO) Series C 4.000%, 09/01/26	320	359,642
San Diego Unified School District (GO) (AGM) Series C-2 5.500%, 07/01/22	2,000	2,042,134	San Matro County Community College District (GO) Series B 5.000%, 09/01/28	100	122,606
San Diego Unified School District (GO) (AGM) Series F-1 5.250%, 07/01/27	475	571,286	San Rafael City High School District (GO) Series B 5.000%, 08/01/27	100	119,556
San Diego Unified School District (GO) Series D-2 5.000%, 07/01/22	600	611,401			
San Diego Unified School District (GO) Series N-2 5.000%, 07/01/23	900	953,421			

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Santa Ana College			□ 5.000%, 02/01/44		
Improvement District #1			(Pre-refunded @		
Rancho Santiago			\$100, 2/1/24).	1,455	\$1,570,456
Community College Dist			Southwestern Community		
(GO) Series A			College District (GO)		
□ 5.000%, 08/01/39			Series B		
(Pre-refunded @			4.000%, 08/01/25	250	274,400
\$100, 8/1/24).	670	\$ 735,308	Southwestern Community		
Santa Clara County			College District (GO)		
Financing Authority (RB)			Series B-2		
Series A			3.000%, 08/01/22	490	496,350
5.000%, 05/01/25	1,000	1,122,718	Southwestern Community		
Santa Clara County			College District (GO)		
Financing Authority,			Series C		
California Lease (RB)			3.000%, 08/01/23	530	547,663
Series A			Southwestern Community		
5.000%, 05/01/26	3,000	3,465,810	College District (GO)		
Santa Clara Unified School			Series D		
District (GO)			□ 5.000%, 08/01/44		
□ 3.500%, 07/01/25	1,675	1,696,168	(Pre-refunded @		
Santa Clara Valley			\$100, 8/1/25).	2,045	2,315,256
Transportation Authority			State of California (GO)		
(RB) Series A			5.000%, 04/01/22	1,100	1,108,488
5.000%, 06/01/26	400	463,361	5.000%, 09/01/22	525	538,826
Santa County Clara (GO)			5.000%, 10/01/22.	1,500	1,544,867
Series C			2.000%, 11/01/22	750	758,308
5.000%, 08/01/26	1,100	1,282,207	5.000%, 08/01/23	585	620,976
Santa Cruz City Elementary			4.000%, 03/01/24	3,700	3,923,402
School District (GO) Series			5.000%, 10/01/24	600	660,838
C			4.000%, 11/01/24	300	323,182
3.000%, 08/01/25	1,150	1,223,744	5.000%, 11/01/24	750	828,182
Santa Monica Community			5.000%, 10/01/25	1,700	1,924,830
College District (GO)			5.000%, 12/01/25	3,000	3,412,296
Series B			3.000%, 03/01/26	1,000	1,065,582
□ 5.000%, 08/01/44			5.000%, 08/01/26.	4,920	5,695,204
(Pre-refunded @			4.000%, 11/01/26	1,735	1,941,941
\$100, 8/1/24).	500	548,737	5.000%, 11/01/26	3,025	3,524,280
Santee School District (GO)			5.000%, 12/01/26	640	747,217
5.000%, 08/01/24	290	318,419	3.500%, 08/01/27	2,835	3,139,108
Scotts Valley Unified School			5.000%, 08/01/27.	6,100	7,235,965
District (GO) Series B			5.000%, 10/01/27.	2,500	2,976,633
4.000%, 08/01/24	150	161,010	5.000%, 11/01/27	200	238,570
4.000%, 08/01/25	250	274,581	5.000%, 08/01/28	730	885,833
5.000%, 08/01/26	250	291,291	State of California (GO)		
Sierra Joint Community			Series A		
College District (GO)			5.000%, 09/01/22	1,000	1,026,336
Series B			State of California (GO)		
3.000%, 08/01/22	1,000	1,012,909	Series B		
Silicon Valley Clean Water			5.000%, 09/01/26	2,515	2,917,574
(RB)			State of California (GO)		
□ 5.000%, 02/01/39			(AMBAC)		
(Pre-refunded @			5.000%, 02/01/27	625	732,779
\$100, 2/1/24).	595	642,214	Sylvan Union School District		
			(GO)		
			5.000%, 08/01/26	620	722,402

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Sylvan Union School District (GO) Series C			Ventura County Community College District (GO)		
5.000%, 08/01/25	380	\$ 430,359	□ 5.000%, 08/01/30		
Tahoe-Truckee Unified School District (GO)			(Pre-refunded @		
5.000%, 08/01/26	100	116,374	\$100, 8/1/25).....	1,060	\$ 1,200,084
Union Elementary School District (GO) Series A			Washington Union School District/Monterey County (GO)		
□ 5.000%, 09/01/44			5.000%, 08/01/27	135	160,376
(Pre-refunded @			West Contra Costa Unified School District (GO) Series A-1		
\$100, 9/1/24).....	500	550,208	5.000%, 08/01/23	3,390	3,601,623
Union Sanitary District Financing Authority (RB)			West Valley-Mission Community College District (GO) Series B		
Series A			5.000%, 08/01/27	220	263,153
4.000%, 09/01/23	1,055	1,107,670	TOTAL MUNICIPAL BONDS		
University of California (RB)			Cost (\$228,959,472).....		<u>228,064,116</u>
Series AF			TOTAL INVESTMENTS — (100.0%)		
5.000%, 05/15/22	750	759,967	(Cost \$228,959,472)^.....		<u>\$228,064,116</u>
□ 5.000%, 05/15/27					
(Pre-refunded @					
\$100, 5/15/23).....	4,240	4,465,861			
□ 5.000%, 05/15/33					
(Pre-refunded @					
\$100, 5/15/23).....	1,000	1,053,269			
University of California (RB)					
Series AO					
5.000%, 05/15/27	3,500	3,923,213			

As of January 31, 2022, DFA California Municipal Real Return Portfolio had entered into the following outstanding Inflation Swaps:

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)	
Bank of America Corp.....	3.030%	Fixed	CPI	Maturity	USD 6,000,000	05/17/23	—	—	\$247,824	\$247,824
Bank of America Corp.....	3.020%	Fixed	CPI	Maturity	USD 9,000,000	12/30/25	—	—	45,519	45,519
Bank of America Corp.....	2.940%	Fixed	CPI	Maturity	USD 5,000,000	10/19/26	—	—	70,316	70,316
Bank of America Corp.....	2.915%	Fixed	CPI	Maturity	USD 5,000,000	12/09/27	—	—	38,484	38,484
Bank of America Corp.....	2.847%	Fixed	CPI	Maturity	USD 5,000,000	12/27/27	—	—	34,554	34,554
Bank of America Corp.....	2.827%	Fixed	CPI	Maturity	USD 4,000,000	01/11/28	—	—	18,759	18,759
Bank of America Corp.....	2.737%	Fixed	CPI	Maturity	USD 10,000,000	08/05/26	—	—	356,935	356,935
Bank of America Corp.....	2.700%	Fixed	CPI	Maturity	USD 4,000,000	08/24/24	—	—	132,250	132,250
Bank of America Corp.....	2.581%	Fixed	CPI	Maturity	USD 4,000,000	06/18/28	—	—	212,462	212,462
Bank of America Corp.....	2.577%	Fixed	CPI	Maturity	USD 5,000,000	07/15/29	—	—	238,153	238,153
Bank of America Corp.....	2.497%	Fixed	CPI	Maturity	USD 10,000,000	06/28/29	—	—	578,058	578,058

DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)	
Bank of America Corp.....	2.367%	Fixed	CPI	Maturity	USD 6,000,000	07/17/25	—	—	\$ 327,986	\$ 327,986
Bank of America Corp.....	2.320%	Fixed	CPI	Maturity	USD 4,000,000	02/19/23	—	—	231,980	231,980
Bank of America Corp.....	2.317%	Fixed	CPI	Maturity	USD 6,000,000	05/09/25	—	—	388,477	388,477
Bank of America Corp.....	2.265%	Fixed	CPI	Maturity	USD 7,000,000	02/23/24	—	—	397,513	397,513
Bank of America Corp.....	2.065%	Fixed	CPI	Maturity	USD 9,000,000	12/12/26	—	—	775,671	775,671
Bank of America Corp.....	2.063%	Fixed	CPI	Maturity	USD 4,000,000	11/08/23	—	—	285,914	285,914
Bank of America Corp.....	2.058%	Fixed	CPI	Maturity	USD 11,000,000	12/12/22	—	—	631,888	631,888
Bank of America Corp.....	1.961%	Fixed	CPI	Maturity	USD 4,000,000	12/17/24	—	—	344,240	344,240
Bank of America Corp.....	1.885%	Fixed	CPI	Maturity	USD 8,000,000	01/22/24	—	—	598,364	598,364
Bank of America Corp.....	1.210%	Fixed	CPI	Maturity	USD 8,000,000	03/05/22	—	—	489,180	489,180
Bank of America Corp.....	0.073%	Fixed	CPI	Maturity	USD 8,000,000	04/27/22	—	—	721,010	721,010
Citibank, N.A.....	3.015%	Fixed	CPI	Maturity	USD 4,000,000	05/12/23	—	—	167,969	167,969
Citibank, N.A.....	2.924%	Fixed	CPI	Maturity	USD 5,000,000	09/14/24	—	—	112,404	112,404
Citibank, N.A.....	2.312%	Fixed	CPI	Maturity	USD 7,000,000	07/24/23	—	—	325,119	325,119
Citibank, N.A.....	2.285%	Fixed	CPI	Maturity	USD 6,000,000	01/25/23	—	—	352,781	352,781
Citibank, N.A.....	2.160%	Fixed	CPI	Maturity	USD 7,000,000	01/09/23	—	—	372,490	372,490
Citibank, N.A.....	2.054%	Fixed	CPI	Maturity	USD 10,000,000	11/06/22	—	—	605,247	605,247
Citibank, N.A.....	1.986%	Fixed	CPI	Maturity	USD 6,000,000	02/20/26	—	—	542,196	542,196
Citibank, N.A.....	1.808%	Fixed	CPI	Maturity	USD 4,000,000	07/01/25	—	—	375,683	375,683
Citibank, N.A.....	1.635%	Fixed	CPI	Maturity	USD 4,000,000	07/27/24	—	—	433,390	433,390
Citibank, N.A.....	1.475%	Fixed	CPI	Maturity	USD 4,000,000	02/11/22	—	—	209,766	209,766
Citibank, N.A.....	0.723%	Fixed	CPI	Maturity	USD 7,000,000	05/28/23	—	—	747,896	747,896
Citibank, N.A.....	0.050%	Fixed	CPI	Maturity	USD 5,000,000	05/11/22	—	—	451,100	451,100
Total Appreciation.....								\$11,861,578	\$11,861,578	
Bank of America Corp.....	3.204%	Fixed	CPI	Maturity	USD 6,000,000	11/16/27	—	—	(46,707)	(46,707)
Bank of America Corp.....	2.910%	Fixed	CPI	Maturity	USD 4,000,000	01/05/29	—	—	(14,824)	(14,824)
Citibank, N.A.....	3.605%	Fixed	CPI	Maturity	USD 4,000,000	02/01/23	—	—	(3,444)	(3,444)
Citibank, N.A.....	3.361%	Fixed	CPI	Maturity	USD 8,000,000	01/20/24	—	—	(1,807)	(1,807)
Total (Depreciation).....								\$ (66,782)	\$ (66,782)	
Total Appreciation (Depreciation).....								\$11,794,796	\$11,794,796	

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Municipal Bonds.....	—	\$228,064,116	—	\$228,064,116
Swap Agreements**.....	—	11,794,796	—	11,794,796
TOTAL.....	—	\$239,858,912	—	\$239,858,912

** Valued at the unrealized appreciation/(depreciation) on the investment.

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
AGENCY OBLIGATIONS — (9.0%)			AUSTRALIA — (Continued)		
Federal Farm Credit Banks			Ω 1.750%, 07/20/34..... AUD	34,000	\$ 22,045,816
Funding Corp.			Rio Tinto Finance PLC		
2.630%, 08/03/26.....	67	\$ 69,646	Ω 4.000%, 12/11/29..... GBP	3,500	5,335,712
Federal Home Loan Bank			South Australian Government		
4.750%, 03/10/23.....	170	177,139	Financing Authority		
Federal National Mortgage			Ω 1.750%, 05/24/32..... AUD	29,500	19,659,287
Association			Telstra Corp. Ltd.		
0.750%, 10/08/27.....	9,000	8,523,746	Ω 1.375%, 03/26/29..... EUR	3,000	3,499,705
7.125%, 01/15/30.....	75	104,233	Treasury Corp. of Victoria		
0.875%, 08/05/30.....	4,200	3,856,564	1.500%, 09/10/31..... AUD	5,000	3,286,167
2.500%, 02/15/37.....	25,100	25,648,572	4.250%, 12/20/32..... AUD	2,500	2,084,622
2.000%, 02/15/52.....	72,900	71,066,109	2.250%, 09/15/33..... AUD	3,000	2,069,638
2.500%, 02/15/52.....	76,200	76,069,031	2.250%, 09/15/33..... AUD	3,000	2,069,638
3.000%, 02/15/52.....	67,100	68,546,844	2.250%, 11/20/34..... AUD	55,600	37,972,002
Government National Mortgage			2.000%, 09/17/35..... AUD	12,900	8,423,975
Association			Western Australian Treasury		
3.000%, 02/22/52.....	44,600	45,652,281	Corp.		
3.500%, 02/22/52.....	10,200	10,563,375	Ω 2.000%, 10/24/34..... AUD	15,500	10,412,422
Tennessee Valley Authority			Westpac Banking Corp.		
5.625%, 06/07/32..... GBP	3,441	6,218,281	2.850%, 05/13/26.....	104	107,949
TOTAL AGENCY			2.700%, 08/19/26.....	23	23,682
OBLIGATIONS.....		<u>316,495,821</u>	3.350%, 03/08/27.....	5,000	5,281,773
BONDS — (88.6%)			Ω 0.875%, 04/17/27..... EUR	5,700	6,502,668
AUSTRALIA — (7.0%)			Ω 1.125%, 09/05/27..... EUR	2,000	2,317,543
Australia Government Bond			2.650%, 01/16/30.....	4,200	4,244,603
Ω 1.000%, 12/21/30..... AUD	1,700	1,117,409	# 2.150%, 06/03/31.....	37,612	36,540,184
BHP Billiton Finance USA			Westpac Securities NZ Ltd.		
Ltd.			Ω 0.100%, 07/13/27..... EUR	9,600	10,397,010
2.875%, 02/24/22.....	13	13,019	TOTAL AUSTRALIA.....		<u>246,860,880</u>
Buckeye Partners LP			BELGIUM — (0.3%)		
4.150%, 07/01/23.....	22	21,924	Anheuser-Busch InBev SA/NV		
3.950%, 12/01/26.....	87	86,824	Ω 2.000%, 03/17/28..... EUR	1,000	1,212,974
Commonwealth Bank of Australia			Ω 2.250%, 05/24/29..... GBP	600	813,072
#Ω 3.150%, 09/19/27.....	2,010	2,111,601	Ω 1.650%, 03/28/31..... EUR	1,500	1,773,546
Ω 1.875%, 09/15/31.....	16,300	15,428,620	Anheuser-Busch InBev		
FMG Resources August 2006			Worldwide, Inc.		
Pty Ltd.			# 4.900%, 01/23/31.....	2,925	3,414,945
Ω 4.500%, 09/15/27.....	4,100	4,196,678	Dexia Credit Local SA		
Glencore Funding LLC			Ω 0.000%, 01/21/28..... EUR	3,800	4,186,727
Ω 2.500%, 09/01/30.....	11,110	10,397,999	TOTAL BELGIUM.....		<u>11,401,264</u>
National Australia Bank Ltd.			CANADA — (12.8%)		
Ω 1.250%, 05/18/26..... EUR	1,000	1,163,643	Alimentation Couche-Tard, Inc.		
Ω 3.500%, 01/10/27.....	351	372,900	Ω 1.875%, 05/06/26..... EUR	700	817,364
New South Wales Treasury Corp.			Ω 3.550%, 07/26/27.....	1,620	1,696,547
2.000%, 03/20/31..... AUD	8,000	5,534,288	Bank of Nova Scotia		
Ω 1.500%, 02/20/32..... AUD	14,820	9,705,040	2.150%, 08/01/31.....	1,000	953,167
2.000%, 03/08/33..... AUD	8,000	5,435,518	2.450%, 02/02/32.....	10,000	9,698,821
Queensland Treasury Corp.			Canadian Natural Resources Ltd.		
Ω 1.750%, 08/21/31..... AUD	4,000	2,695,480	3.420%, 12/01/26..... CAD	1,000	805,837
Ω 1.500%, 08/20/32..... AUD	9,700	6,305,541	3.850%, 06/01/27.....	3,865	4,085,882

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
CANADA — (Continued)			CANADA — (Continued)		
6.250%, 03/15/38.....	7,295	\$ 9,202,986	Royal Bank of Canada		
Canadian Pacific Railway Co.			2.300%, 11/03/31.....	700	\$ 674,775
3.700%, 02/01/26.....	45	47,676	Suncor Energy, Inc.		
Cenovus Energy, Inc.			5.950%, 12/01/34.....	1,700	2,107,517
Ω 3.600%, 03/10/27..... CAD	4,000	3,232,254	6.800%, 05/15/38.....	734	985,432
4.400%, 04/15/29.....	3,038	3,286,279	TC PipeLines LP		
CI Financial Corp.			3.900%, 05/25/27.....	2,000	2,140,328
3.200%, 12/17/30.....	1,272	1,254,651	Thomson Reuters Corp.		
CPPIB Capital, Inc.			4.300%, 11/23/23.....	60	62,472
Ω 1.125%, 12/14/29..... GBP	28,050	36,483,221	TransCanada PipeLines Ltd.		
Enbridge, Inc.			4.625%, 03/01/34.....	6,200	6,990,598
4.000%, 10/01/23.....	34	35,194	5.600%, 03/31/34.....	1,000	1,196,047
3.500%, 06/10/24.....	15	15,460	TOTAL CANADA.....		450,373,885
Fairfax Financial Holdings			DENMARK — (0.1%)		
Ltd.			AP Moller - Maersk AS		
4.850%, 04/17/28.....	1,000	1,091,266	Ω 1.750%, 03/16/26..... EUR	4,500	5,308,202
Methanex Corp.			FINLAND — (0.9%)		
5.250%, 12/15/29.....	7,600	7,689,414	Nokia Oyj		
Nutrien Ltd.			# 4.375%, 06/12/27.....	7,350	7,607,250
3.000%, 04/01/25.....	40	41,093	Nordea Bank Abp		
Ontario Teachers' Finance			Ω 0.500%, 05/14/27..... EUR	13,460	15,163,831
Trust			OP Corporate Bank PLC		
Ω 0.100%, 05/19/28..... EUR	5,000	5,489,656	Ω 0.100%, 11/16/27..... EUR	8,350	9,109,649
Province of Alberta Canada			TOTAL FINLAND.....		31,880,730
3.600%, 04/11/28..... AUD	2,500	1,867,217	FRANCE — (2.1%)		
2.050%, 06/01/30..... CAD	19,000	14,558,022	BNP Paribas SA		
1.650%, 06/01/31..... CAD	9,000	6,590,394	Ω 1.500%, 11/17/25..... EUR	1,200	1,398,359
3.500%, 06/01/31..... CAD	4,000	3,417,598	BPCE SA		
3.900%, 12/01/33..... CAD	49,600	43,635,436	Ω 3.500%, 10/23/27.....	5,000	5,152,500
Province of British Columbia			Credit Agricole SA		
Canada			Ω 1.375%, 05/03/27..... EUR	2,000	2,342,304
# 6.500%, 01/15/26.....	93	109,027	Electricite de France SA		
2.950%, 12/18/28..... CAD	5,000	4,118,121	Ω 3.625%, 10/13/25.....	40	41,889
2.200%, 06/18/30..... CAD	19,500	15,201,609	Ω 6.250%, 05/30/28..... GBP	1,000	1,643,548
1.550%, 06/18/31..... CAD	21,000	15,339,425	5.875%, 07/18/31..... GBP	3,200	5,470,371
5.400%, 06/18/35..... CAD	27,000	27,509,350	Ω 6.125%, 06/02/34..... GBP	1,500	2,650,373
Province of Manitoba Canada			Orange SA		
2.050%, 06/02/30..... CAD	20,000	15,330,055	Ω 8.125%, 11/20/28..... GBP	1,964	3,627,052
2.050%, 06/02/31..... CAD	46,100	34,982,543	Ω 2.000%, 01/15/29..... EUR	1,200	1,464,873
Province of Nova Scotia			Ω 3.250%, 01/15/32..... GBP	600	863,474
Canada			Pernod Ricard SA		
2.000%, 09/01/30..... CAD	8,000	6,098,415	Ω 3.250%, 06/08/26.....	173	180,979
Province of Ontario Canada			Sanofi		
2.050%, 06/02/30..... CAD	2,000	1,536,215	Ω 1.375%, 03/21/30..... EUR	9,200	10,966,037
1.350%, 12/02/30..... CAD	6,000	4,326,712	SNCF Reseau		
5.850%, 03/08/33..... CAD	16,600	17,093,371	Ω 5.250%, 12/07/28..... GBP	280	463,619
5.600%, 06/02/35..... CAD	44,000	45,324,690	Ω 5.250%, 01/31/35..... GBP	5,050	9,332,042
Province of Quebec Canada			Societe Generale SA		
Ω 0.875%, 05/04/27..... EUR	190	219,891	Ω 4.750%, 09/14/28.....	1,000	1,106,863
6.000%, 10/01/29..... CAD	4,000	3,955,568	Ω 2.125%, 09/27/28..... EUR	2,000	2,379,850
1.900%, 09/01/30..... CAD	32,200	24,468,606	#Ω 3.000%, 01/22/30.....	1,400	1,386,065
1.500%, 09/01/31..... CAD	7,000	5,072,777	Total Capital Canada Ltd.		
6.250%, 06/01/32..... CAD	15,000	15,763,128	Ω 2.125%, 09/18/29..... EUR	8,400	10,309,526
Province of Saskatchewan Canada					
2.200%, 06/02/30..... CAD	10,000	7,758,565			
2.150%, 06/02/31..... CAD	15,600	11,942,962			
6.400%, 09/05/31..... CAD	23,000	24,070,251			

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
FRANCE — (Continued)			ITALY — (0.6%)		
TotalEnergies Capital International SA			Eni SpA		
Ω 0.696%, 05/31/28.....	EUR 2,300	\$ 2,596,695	Ω 1.500%, 01/17/27.....	EUR 1,000	\$ 1,171,983
Ω 0.750%, 07/12/28.....	EUR 4,600	5,206,114	Ω 1.125%, 09/19/28.....	EUR 1,700	1,946,959
Ω 1.405%, 09/03/31.....	GBP 3,500	4,380,472	Intesa Sanpaolo SpA		
TotalEnergies Capital SA			Ω 3.875%, 07/14/27.....	1,500	1,559,338
3.883%, 10/11/28.....	2,200	<u>2,391,707</u>	Ω 1.750%, 07/04/29.....	EUR 3,800	4,401,283
TOTAL FRANCE.....		<u>75,354,712</u>	Ω 4.000%, 09/23/29.....	2,000	2,085,747
GERMANY — (1.7%)			Ω 2.500%, 01/15/30.....	GBP 3,850	5,039,614
Bayer Capital Corp. BV			Italy Buoni Poliennali Del Tesoro		
Ω 1.500%, 06/26/26.....	EUR 5,700	6,626,143	Ω 1.250%, 12/01/26.....	EUR 2,100	2,443,707
Ω 2.125%, 12/15/29.....	EUR 900	1,075,573	Telecom Italia Capital SA		
Bayer U.S. Finance II LLC			6.000%, 09/30/34.....	1,000	<u>985,000</u>
Ω 5.500%, 08/15/25.....	26	28,356	TOTAL ITALY.....		
BMW Finance NV			<u>19,633,631</u>		
Ω 1.500%, 02/06/29.....	EUR 2,600	3,108,527	JAPAN — (1.7%)		
BMW U.S. Capital LLC			7-Eleven, Inc.		
Ω 2.800%, 04/11/26.....	194	199,922	1.300%, 02/10/28.....	300	279,127
Ω 3.300%, 04/06/27.....	500	528,785	Aircastle Ltd.		
Ω 3.300%, 04/06/27.....	58	61,339	4.250%, 06/15/26.....	3,500	3,674,242
Daimler AG			Japan Government Twenty Year Bond		
Ω 1.000%, 11/15/27.....	EUR 4,300	4,962,960	1.800%, 09/20/31.....	JPY 680,000	6,833,208
Ω 2.000%, 02/27/31.....	EUR 1,000	1,232,241	1.500%, 03/20/34.....	JPY 550,000	5,469,747
Ω 1.125%, 08/08/34.....	EUR 1,900	2,126,760	1.200%, 09/20/35.....	JPY 550,000	5,321,972
Daimler Finance North America LLC			0.400%, 03/20/36.....	JPY 330,000	2,882,912
8.500%, 01/18/31.....	1,304	1,894,104	Mitsubishi UFJ Financial Group, Inc.		
Deutsche Bank AG			3.677%, 02/22/27.....	35	37,185
3.700%, 05/30/24.....	113	116,895	3.195%, 07/18/29.....	2,551	2,619,528
Deutsche Telekom AG			3.751%, 07/18/39.....	380	408,547
Ω 3.125%, 02/06/34.....	GBP 3,000	4,306,159	Nomura Holdings, Inc.		
Ω 1.375%, 07/05/34.....	EUR 3,000	3,457,859	3.103%, 01/16/30.....	10,168	10,164,117
Deutsche Telekom International Finance BV			Shire Acquisitions Investments Ireland DAC		
Ω 1.375%, 01/30/27.....	EUR 500	588,081	3.200%, 09/23/26.....	800	829,272
Ω 2.250%, 04/13/29.....	GBP 1,600	2,158,395	StanCorp Financial Group, Inc.		
E.ON International Finance BV			5.000%, 08/15/22.....	37	37,663
6.375%, 06/07/32.....	GBP 2,150	3,901,379	Sumitomo Mitsui Financial Group, Inc.		
E.ON SE			# 3.944%, 07/19/28.....	700	755,125
Ω 1.625%, 05/22/29.....	EUR 1,200	1,437,023	3.040%, 07/16/29.....	9,750	9,912,664
Fresenius Medical Care U.S. Finance III, Inc.			2.750%, 01/15/30.....	790	787,914
#Ω 2.375%, 02/16/31.....	7,100	6,551,536	2.130%, 07/08/30.....	1,000	948,205
Kreditanstalt fuer Wiederaufbau			2.222%, 09/17/31.....	6,000	5,693,645
2.050%, 02/16/26.....	JPY 623,000	5,874,166	Toyota Credit Canada, Inc.		
Volkswagen International Finance NV			Ω 2.020%, 02/28/22.....	CAD 58	45,675
Ω 1.875%, 03/30/27.....	EUR 5,400	6,351,048	Toyota Motor Corp.		
ZF North America Capital, Inc.			3.669%, 07/20/28.....	2,615	2,844,269
Ω 4.750%, 04/29/25.....	3,010	<u>3,100,300</u>	Toyota Motor Credit Corp.		
TOTAL GERMANY.....		<u>59,687,551</u>	# 2.625%, 01/10/23.....	75	<u>76,153</u>
			TOTAL JAPAN.....		
			<u>59,621,170</u>		

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
LUXEMBOURG — (0.0%)			SPAIN — (0.4%)		
ArcelorMittal SA			Banco Santander SA		
# 4.250%, 07/16/29.....	1,000	\$ 1,052,815	3.490%, 05/28/30.....	4,000	\$ 4,118,379
NETHERLANDS — (2.9%)			Santander UK PLC		
Ahold Finance USA LLC			Ω 3.875%, 10/15/29..... GBP	1,478	2,245,701
6.875%, 05/01/29.....	8	10,101	Telefonica Emisiones SA		
BNG Bank NV			Ω 1.715%, 01/12/28..... EUR	4,300	5,126,020
Ω 3.300%, 04/26/29..... AUD	5,000	3,752,340	Ω 5.445%, 10/08/29..... GBP	650	1,054,686
Ω 1.000%, 06/03/30.....	6,000	5,569,567	Telefonica Europe BV		
Cooperatieve Rabobank UA			8.250%, 09/15/30.....	500	688,819
3.875%, 02/08/22.....	83	83,043	TOTAL SPAIN.....		<u>13,233,605</u>
Ω 1.375%, 02/03/27..... EUR	1,000	1,178,601	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (2.6%)		
4.550%, 08/30/29..... GBP	415	660,266	African Development Bank		
Heineken NV			Ω 3.350%, 08/08/28..... AUD	6,000	4,488,610
Ω 2.750%, 04/01/23.....	26	26,410	Asian Development Bank		
ING Groep NV			2.350%, 06/21/27..... JPY	2,570,000	25,219,473
Ω 1.375%, 01/11/28..... EUR	3,100	3,586,014	EUROFIMA		
4.050%, 04/09/29.....	300	325,630	Ω 3.350%, 05/21/29..... AUD	8,000	5,987,168
Koninklijke Ahold Delhaize			European Investment Bank		
NV			2.150%, 01/18/27..... JPY	1,489,600	14,287,301
Ω 1.125%, 03/19/26..... EUR	520	600,119	5.625%, 06/07/32..... GBP	3,789	7,050,531
Koninklijke KPN NV			Inter-American Development Bank		
Ω 5.750%, 09/17/29..... GBP	1,500	2,347,024	2.250%, 06/18/29.....	8,000	8,232,714
Koninklijke Philips NV			1.125%, 01/13/31.....	4,900	4,605,027
Ω 1.375%, 05/02/28..... EUR	2,000	2,338,570	International Bank for		
Nederlandse			Reconstruction & Development		
Waterschapsbank NV			0.750%, 11/24/27.....	14,000	13,206,668
Ω 3.300%, 05/02/29..... AUD	4,500	3,374,824	3.300%, 08/14/28..... AUD	6,500	4,899,632
Shell International Finance BV			1.000%, 12/21/29..... GBP	2,600	3,376,675
Ω 1.625%, 01/20/27..... EUR	1,408	1,673,722	International Finance Corp.		
Ω 0.125%, 11/08/27..... EUR	5,000	5,474,517	1.250%, 02/06/31..... AUD	3,000	1,910,791
Ω 1.250%, 05/12/28..... EUR	5,600	6,518,439	TOTAL SUPRANATIONAL		
Ω 0.750%, 08/15/28..... EUR	2,000	2,256,039	ORGANIZATION		
3.875%, 11/13/28.....	7,950	8,632,515	OBLIGATIONS.....		<u>93,264,590</u>
2.375%, 11/07/29.....	14,282	14,188,365	SWEDEN — (0.0%)		
Ω 1.000%, 12/10/30..... GBP	32,953	39,951,507	Svenska Handelsbanken AB		
TOTAL NETHERLANDS.....		<u>102,547,613</u>	Ω 0.250%, 02/28/22..... EUR	110	123,646
NEW ZEALAND — (0.6%)			SWITZERLAND — (1.6%)		
New Zealand Government Bond			ABB Finance USA, Inc.		
Ω 3.500%, 04/14/33..... NZD	28,500	20,296,609	2.875%, 05/08/22.....	45	45,252
NORWAY — (1.2%)			Nestle Holdings, Inc.		
Aker BP ASA			Ω 1.000%, 09/15/27.....	8,249	7,751,409
Ω 2.875%, 01/15/26.....	4,000	4,084,147	Ω 1.500%, 09/14/28.....	11,000	10,503,549
Ω 3.750%, 01/15/30.....	4,600	4,727,919	Ω 1.875%, 09/14/31.....	9,600	9,104,580
Equinor ASA			Ω 1.375%, 06/23/33..... GBP	12,600	15,867,815
2.650%, 01/15/24.....	81	82,828	Novartis Capital Corp.		
Ω 6.875%, 03/11/31..... GBP	15,814	29,578,592	2.200%, 08/14/30.....	6,200	6,074,386
Kommunalbanken AS			Novartis Finance SA		
3.400%, 07/24/28..... AUD	3,500	2,635,766	Ω 1.375%, 08/14/30..... EUR	4,000	4,736,170
TOTAL NORWAY.....		<u>41,109,252</u>	UBS Group AG		
SINGAPORE — (0.6%)			Ω 1.250%, 09/01/26..... EUR	1,800	2,071,593
Singapore Government Bond			TOTAL SWITZERLAND.....		<u>56,154,754</u>
2.875%, 09/01/30..... SGD	25,700	20,686,067			

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED KINGDOM — (5.0%)			UNITED KINGDOM — (Continued)		
AstraZeneca PLC			Santander UK PLC		
Ω 1.250%, 05/12/28.....	EUR 1,200	\$1,406,080	# 4.000%, 03/13/24.....	103	\$ 107,967
Ω 5.750%, 11/13/31.....	GBP 450	806,903	Southern Gas Networks PLC		
Barclays PLC			Ω 1.250%, 12/02/31.....	GBP 4,200	4,980,001
4.375%, 01/12/26.....	2,000	2,136,062	Transport for London		
Ω 3.250%, 02/12/27.....	GBP 1,657	2,296,953	Ω 4.000%, 09/12/33.....	GBP 5,900	9,224,091
3.250%, 01/17/33.....	GBP 6,500	9,049,979	Unilever Finance Netherlands		
BAT Capital Corp.			BV		
# 2.726%, 03/25/31.....	3,200	2,998,373	Ω 1.375%, 07/31/29.....	EUR 700	823,885
BAT International Finance PLC			United Kingdom Gilt		
Ω 4.000%, 09/04/26.....	GBP 1,220	1,724,936	Ω 0.250%, 07/31/31.....	GBP 20,200	24,598,604
Ω 1.250%, 03/13/27.....	EUR 1,000	1,123,340	Ω 0.625%, 07/31/35.....	GBP 21,500	25,915,661
Ω 3.125%, 03/06/29.....	EUR 3,200	3,890,791	Vodafone Group PLC		
BP Capital Markets America, Inc.			Ω 1.500%, 07/24/27.....	EUR 1,750	2,056,346
# 4.234%, 11/06/28.....	230	252,804	Ω 4.200%, 12/13/27.....	AUD 1,800	1,359,469
# 3.633%, 04/06/30.....	800	852,486	7.875%, 02/15/30.....	77	104,328
2.721%, 01/12/32.....	7,000	6,925,873	Ω 1.625%, 11/24/30.....	EUR 2,500	2,923,077
BP Capital Markets PLC			Ω 5.900%, 11/26/32.....	GBP 3,250	5,689,657
3.535%, 11/04/24.....	15	15,671	Western Power Distribution South		
Ω 1.573%, 02/16/27.....	EUR 2,850	3,351,698	West PLC		
Ω 1.231%, 05/08/31.....	EUR 2,500	2,822,455	Ω 5.875%, 03/25/27.....	GBP 900	1,427,460
British Telecommunications PLC			Ω 2.375%, 05/16/29.....	GBP 1,300	1,758,408
Ω 1.500%, 06/23/27.....	EUR 2,500	2,863,894	TOTAL UNITED KINGDOM...		
5.125%, 12/04/28.....	1,000	1,105,993	175,909,833		
Ω 5.750%, 12/07/28.....	GBP 1,000	1,556,232	UNITED STATES — (46.5%)		
Ω 3.250%, 11/08/29.....	4,000	3,979,661	AbbVie, Inc.		
Ω 3.125%, 11/21/31.....	GBP 1,500	2,028,324	3.250%, 10/01/22.....	88	88,890
Centrica PLC			2.900%, 11/06/22.....	33	33,459
Ω 4.375%, 03/13/29.....	GBP 1,000	1,507,970	3.800%, 03/15/25.....	29	30,458
CNH Industrial Finance Europe SA			4.250%, 11/14/28.....	2,400	2,626,004
Ω 1.750%, 03/25/27.....	EUR 2,000	2,342,816	2.625%, 11/15/28.....	EUR 3,416	4,290,970
Ω 1.625%, 07/03/29.....	EUR 2,550	2,966,671	2.125%, 06/01/29.....	EUR 1,500	1,828,540
Coca-Cola Europacific			Activision Blizzard, Inc.		
Partners PLC			1.350%, 09/15/30.....	500	452,069
Ω 1.750%, 05/26/28.....	EUR 1,400	1,663,526	Advance Auto Parts, Inc.		
Diageo Finance PLC			# 3.900%, 04/15/30.....	7,100	7,534,966
Ω 1.500%, 10/22/27.....	EUR 1,000	1,185,847	AECOM		
GlaxoSmithKline Capital PLC			5.125%, 03/15/27.....	5,660	5,893,475
5.250%, 12/19/33.....	GBP 1,388	2,450,728	Aetna, Inc.		
HSBC Holdings PLC			2.750%, 11/15/22.....	97	97,935
Ω 2.625%, 08/16/28.....	GBP 5,164	6,975,036	# 6.750%, 12/15/37.....	700	971,773
4.950%, 03/31/30.....	2,000	2,277,607	Affiliated Managers Group,		
Lloyds Banking Group PLC			Inc.		
3.750%, 01/11/27.....	3,500	3,699,041	3.300%, 06/15/30.....	2,600	2,668,438
Ω 1.500%, 09/12/27.....	EUR 2,100	2,467,030	Aflac, Inc.		
4.550%, 08/16/28.....	2,300	2,541,390	# 3.250%, 03/17/25.....	129	134,560
LSEGA Financing PLC			3.600%, 04/01/30.....	5,025	5,386,001
Ω 2.500%, 04/06/31.....	1,500	1,458,549	Alabama Power Co.		
Nationwide Building Society			# 2.800%, 04/01/25.....	30	30,754
Ω 3.250%, 01/20/28.....	GBP 1,500	2,160,677	Albemarle Corp.		
Natwest Group PLC			4.150%, 12/01/24.....	86	90,947
4.800%, 04/05/26.....	3,000	3,266,899	Ally Financial, Inc.		
Prudential PLC			8.000%, 11/01/31.....	2,800	3,794,593
3.125%, 04/14/30.....	100	104,221	Alphabet, Inc.		
Rolls-Royce PLC			1.998%, 08/15/26.....	86	86,729
Ω 3.625%, 10/14/25.....	5,720	5,615,953	1.100%, 08/15/30.....	16,900	15,407,591
3.375%, 06/18/26.....	GBP 800	1,068,410			

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value†</u>		<u>Face Amount[^] (000)</u>	<u>Value†</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Altria Group, Inc.			1.625%, 11/10/26..... EUR	500	\$ 597,789
2.200%, 06/15/27..... EUR	4,700	\$ 5,543,435	3.000%, 06/20/27.....	64	67,076
# 4.800%, 02/14/29.....	598	657,213	2.000%, 09/17/27..... EUR	150	183,110
# 3.400%, 05/06/30.....	400	401,795	3.000%, 11/13/27.....	3,081	3,214,542
2.450%, 02/04/32.....	3,712	3,375,365	1.200%, 02/08/28.....	7,000	6,614,749
Amazon.com, Inc.			3.050%, 07/31/29..... GBP	2,156	3,171,209
# 1.200%, 06/03/27.....	7,871	7,559,637	# 2.200%, 09/11/29.....	19,100	18,962,961
1.650%, 05/12/28.....	18,000	17,423,410	1.650%, 05/11/30.....	14,400	13,583,664
# 1.500%, 06/03/30.....	13,300	12,485,777	1.250%, 08/20/30.....	25,800	23,474,144
# 2.100%, 05/12/31.....	9,483	9,212,782	# 1.650%, 02/08/31.....	3,000	2,815,906
American Express Co.			Applied Materials, Inc.		
Ω 3.300%, 05/03/27.....	131	136,720	3.300%, 04/01/27.....	59	62,105
American Honda Finance Corp.			Archer-Daniels-Midland Co.		
2.300%, 09/09/26.....	130	131,322	2.500%, 08/11/26.....	58	59,292
American International Group, Inc.			Ares Capital Corp.		
4.125%, 02/15/24.....	118	123,814	4.200%, 06/10/24.....	6,000	6,249,213
3.900%, 04/01/26.....	46	48,869	3.875%, 01/15/26.....	4,000	4,122,187
1.875%, 06/21/27..... EUR	4,075	4,790,345	3.200%, 11/15/31.....	3,200	2,997,551
American Tower Corp.			Arizona Public Service Co.		
# 2.300%, 09/15/31.....	500	467,447	2.600%, 08/15/29.....	900	893,304
American Water Capital Corp.			2.200%, 12/15/31.....	500	471,293
3.850%, 03/01/24.....	25	26,012	Arrow Electronics, Inc.		
Ameriprise Financial, Inc.			3.875%, 01/12/28.....	2,203	2,329,863
4.000%, 10/15/23.....	43	44,852	Ashland LLC		
2.875%, 09/15/26.....	65	67,067	Ω 3.375%, 09/01/31.....	6,500	6,142,500
AmerisourceBergen Corp.			Assurant, Inc.		
# 3.400%, 05/15/24.....	433	448,486	2.650%, 01/15/32.....	1,750	1,661,340
2.800%, 05/15/30.....	6,900	6,913,797	AT&T, Inc.		
Amgen, Inc.			1.800%, 09/05/26..... EUR	800	942,841
3.125%, 05/01/25.....	37	38,257	4.375%, 09/14/29..... GBP	500	758,738
# 2.600%, 08/19/26.....	28	28,587	2.600%, 12/17/29..... EUR	1,463	1,817,853
Ω 4.000%, 09/13/29..... GBP	1,836	2,773,954	# 2.750%, 06/01/31.....	3,500	3,452,687
2.450%, 02/21/30.....	350	344,331	3.550%, 12/17/32..... EUR	1,500	2,010,044
2.300%, 02/25/31.....	3,113	3,005,091	2.550%, 12/01/33.....	746	701,193
3.150%, 02/21/40.....	2,000	1,902,345	4.850%, 03/01/39.....	1,700	1,939,368
Amphenol Technologies Holding GmbH			3.500%, 06/01/41.....	1,500	1,461,933
Ω 2.000%, 10/08/28..... EUR	4,000	4,857,713	# 5.550%, 08/15/41.....	2,000	2,486,383
Analog Devices, Inc.			Autodesk, Inc.		
3.500%, 12/05/26.....	23	24,485	4.375%, 06/15/25.....	35	37,498
Anthem, Inc.			# 3.500%, 06/15/27.....	3,236	3,410,984
3.125%, 05/15/22.....	25	25,173	Automatic Data Processing, Inc.		
# 3.500%, 08/15/24.....	58	60,264	3.375%, 09/15/25.....	114	120,363
2.250%, 05/15/30.....	1,550	1,485,683	1.700%, 05/15/28.....	400	389,373
2.550%, 03/15/31.....	4,000	3,904,715	1.250%, 09/01/30.....	10,558	9,644,748
Aon Corp.			AutoNation, Inc.		
4.500%, 12/15/28.....	960	1,066,601	2.400%, 08/01/31.....	7,300	6,795,293
3.750%, 05/02/29.....	5,000	5,332,172	AutoZone, Inc.		
2.800%, 05/15/30.....	2,550	2,546,539	2.875%, 01/15/23.....	140	141,819
Aon PLC			3.250%, 04/15/25.....	72	74,558
4.000%, 11/27/23.....	47	48,730	AvalonBay Communities, Inc.		
3.500%, 06/14/24.....	107	110,937	# 2.050%, 01/15/32.....	4,000	3,790,529
2.875%, 05/14/26..... EUR	1,400	1,723,902	Avnet, Inc.		
Apple, Inc.			4.625%, 04/15/26.....	65	69,606
2.500%, 02/09/25.....	53	54,209	3.000%, 05/15/31.....	4,000	3,848,007
2.450%, 08/04/26.....	200	204,333			

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Baker Hughes a GE Co. LLC/Baker Hughes Co-Obligor, Inc. 3.337%, 12/15/27.....	2,000	\$ 2,090,000	BP Capital Markets America, Inc. 3.017%, 01/16/27.....	127	\$ 131,511
Ball Corp. 4.875%, 03/15/26.....	4,000	4,250,000	Brighthouse Financial, Inc. # 5.625%, 05/15/30.....	749	867,932
2.875%, 08/15/30.....	6,100	5,657,750	Bristol-Myers Squibb Co. 2.000%, 08/01/22.....	79	79,523
Baltimore Gas & Electric Co. 2.400%, 08/15/26.....	8	8,129	Brixmor Operating Partnership LP 2.500%, 08/16/31.....	2,550	2,407,264
Bank of America Corp. 3.300%, 01/11/23.....	52	53,121	Broadcom, Inc. 4.300%, 11/15/32.....	2,700	2,885,687
4.000%, 04/01/24.....	72	75,585	Ω 3.419%, 04/15/33.....	1,000	996,087
Ω 7.000%, 07/31/28..... GBP	1,500	2,583,341	Ω 3.137%, 11/15/35.....	205	194,316
Bank of New York Mellon Corp. 2.800%, 05/04/26.....	64	65,966	Ω 3.500%, 02/15/41.....	10,600	10,064,914
Bath & Body Works, Inc. 5.250%, 02/01/28.....	2,000	2,100,000	Broadstone Net Lease LLC 2.600%, 09/15/31.....	300	284,425
Baxter International, Inc. 2.600%, 08/15/26.....	49	49,797	Brown & Brown, Inc. 4.200%, 09/15/24.....	54	56,898
1.300%, 05/15/29..... EUR	1,300	1,497,608	4.500%, 03/15/29.....	1,500	1,653,880
Belo Corp. 7.250%, 09/15/27.....	1,000	1,130,000	Brown-Forman Corp. 1.200%, 07/07/26..... EUR	2,000	2,313,395
Berkshire Hathaway Finance Corp. 1.850%, 03/12/30.....	5,005	4,817,099	2.600%, 07/07/28..... GBP	1,100	1,535,500
1.450%, 10/15/30.....	11,500	10,665,127	Bunge Ltd. Finance Corp. 3.750%, 09/25/27.....	2,900	3,087,427
Berkshire Hathaway, Inc. 1.125%, 03/16/27..... EUR	4,600	5,336,189	Burlington Northern Santa Fe LLC 7.000%, 12/15/25.....	10	11,845
0.440%, 09/13/29..... JPY	1,920,000	16,340,122	Camden Property Trust 2.800%, 05/15/30.....	6,188	6,249,378
0.437%, 04/15/31..... JPY	1,700,000	14,554,048	Campbell Soup Co. 3.300%, 03/19/25.....	47	48,981
0.472%, 01/23/32..... JPY	1,100,000	9,374,757	4.150%, 03/15/28.....	2,883	3,123,185
Best Buy Co., Inc. 4.450%, 10/01/28.....	5,000	5,525,381	# 2.375%, 04/24/30.....	1,460	1,411,426
Biogen, Inc. 2.250%, 05/01/30.....	3,000	2,827,186	Capital One Financial Corp. 3.750%, 04/24/24.....	54	56,231
Black Hills Corp. 4.350%, 05/01/33.....	2,250	2,474,661	3.750%, 03/09/27.....	1,800	1,904,690
BlackRock, Inc. # 3.250%, 04/30/29.....	15,544	16,453,282	3.800%, 01/31/28.....	4,400	4,650,558
2.400%, 04/30/30.....	9,500	9,395,902	1.650%, 06/12/29..... EUR	2,800	3,206,555
1.900%, 01/28/31.....	13,800	13,138,599	Cardinal Health, Inc. 3.410%, 06/15/27.....	4,067	4,266,105
Block, Inc. Ω 3.500%, 06/01/31.....	9,652	9,193,530	Cargill, Inc. Ω 2.125%, 04/23/30.....	2,000	1,935,659
Boeing Co. 2.500%, 03/01/25.....	75	75,572	Charles Schwab Corp. 2.750%, 10/01/29.....	2,000	2,026,336
2.600%, 10/30/25.....	42	42,241	Chemours Co. # 5.375%, 05/15/27.....	1,600	1,644,704
2.950%, 02/01/30.....	2,000	1,957,595	Chevron Corp. 2.954%, 05/16/26.....	133	138,165
3.550%, 03/01/38.....	5,000	4,791,270	# 1.995%, 05/11/27.....	5,200	5,178,790
Booking Holdings, Inc. 3.600%, 06/01/26.....	108	114,505	# 2.236%, 05/11/30.....	18,429	18,136,042
1.800%, 03/03/27..... EUR	800	949,918	Chevron USA, Inc. 1.018%, 08/12/27.....	14,400	13,565,180
# 4.625%, 04/13/30.....	5,182	5,924,218	3.850%, 01/15/28.....	5,937	6,449,601
Boston Properties LP 3.400%, 06/21/29.....	200	206,835	3.250%, 10/15/29.....	200	211,845
# 3.250%, 01/30/31.....	600	610,664			

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Choice Hotels International, Inc.			CyrusOne LP/CyrusOne Finance Corp.		
3.700%, 12/01/29.....	1,500	\$1,562,160	2.150%, 11/01/30.....	4,800	\$4,716,096
Chubb INA Holdings, Inc.			Darden Restaurants, Inc.		
3.350%, 05/15/24.....	60	62,335	# 3.850%, 05/01/27.....	4,000	4,242,639
1.550%, 03/15/28..... EUR	4,900	5,725,005	DCP Midstream Operating LP		
Cigna Corp.			5.375%, 07/15/25.....	6,100	6,421,775
3.400%, 03/01/27.....	174	181,771	Deere & Co.		
4.375%, 10/15/28.....	3,750	4,126,905	5.375%, 10/16/29.....	5	6,034
Cisco Systems, Inc.			DH Europe Finance Sarl		
5.500%, 01/15/40.....	4,000	5,293,301	1.200%, 06/30/27..... EUR	1,300	1,503,841
Citigroup, Inc.			Discover Bank		
3.875%, 10/25/23.....	33	34,403	4.650%, 09/13/28.....	2,600	2,869,674
Ω 1.500%, 10/26/28..... EUR	1,900	2,215,566	Discovery Communications LLC		
CME Group, Inc.			3.900%, 11/15/24.....	63	66,127
# 3.000%, 03/15/25.....	33	34,220	3.450%, 03/15/25.....	66	68,204
3.750%, 06/15/28.....	3,200	3,470,267	1.900%, 03/19/27..... EUR	5,700	6,632,784
CMS Energy Corp.			# 3.625%, 05/15/30.....	3,000	3,091,934
3.600%, 11/15/25.....	37	38,786	Dollar General Corp.		
3.000%, 05/15/26.....	58	59,774	3.250%, 04/15/23.....	79	80,450
CNO Financial Group, Inc.			4.150%, 11/01/25.....	13	13,891
5.250%, 05/30/25.....	2,220	2,407,920	4.125%, 05/01/28.....	2,000	2,166,529
5.250%, 05/30/29.....	2,000	2,224,186	Dollar Tree, Inc.		
Coca-Cola Co.			4.200%, 05/15/28.....	3,600	3,908,088
2.900%, 05/25/27.....	275	287,814	Dominion Energy, Inc.		
Comcast Corp.			3.900%, 10/01/25.....	117	123,930
3.375%, 08/15/25.....	49	51,320	Dover Corp.		
4.250%, 01/15/33.....	3,150	3,559,904	1.250%, 11/09/26..... EUR	3,100	3,585,819
4.400%, 08/15/35.....	1,000	1,142,838	DPL, Inc.		
Comerica, Inc.			4.125%, 07/01/25.....	940	958,137
4.000%, 02/01/29.....	3,500	3,809,747	DTE Energy Co.		
Conagra Brands, Inc.			2.850%, 10/01/26.....	500	511,766
# 5.300%, 11/01/38.....	2,000	2,391,489	Duke Energy Corp.		
ConocoPhillips Co.			# 3.300%, 06/15/41.....	2,400	2,299,729
6.950%, 04/15/29.....	800	1,024,979	DXC Technology Co.		
Consolidated Edison Co. of New York, Inc.			1.750%, 01/15/26..... EUR	2,350	2,708,514
3.300%, 12/01/24.....	15	15,541	Eagle Materials, Inc.		
5.500%, 12/01/39.....	755	937,791	2.500%, 07/01/31.....	3,000	2,868,431
Constellation Brands, Inc.			Eastman Chemical Co.		
# 3.500%, 05/09/27.....	3,000	3,160,427	3.800%, 03/15/25.....	51	53,704
Costco Wholesale Corp.			1.875%, 11/23/26..... EUR	5,000	5,934,447
1.600%, 04/20/30.....	7,825	7,357,231	Eaton Corp.		
1.750%, 04/20/32.....	9,800	9,147,378	4.000%, 11/02/32.....	500	556,699
Cox Communications, Inc.			eBay, Inc.		
Ω 3.850%, 02/01/25.....	79	82,655	3.600%, 06/05/27.....	2,215	2,347,592
Ω 3.500%, 08/15/27.....	800	835,866	Ecolab, Inc.		
Ω 4.800%, 02/01/35.....	8,000	9,058,271	2.700%, 11/01/26.....	52	53,762
Crown Castle International Corp.			Edison International		
2.250%, 01/15/31.....	1,500	1,404,994	4.125%, 03/15/28.....	995	1,032,435
2.100%, 04/01/31.....	5,000	4,626,444	El du Pont de Nemours & Co.		
2.900%, 04/01/41.....	2,000	1,815,194	2.300%, 07/15/30.....	1,000	982,380
Cummins, Inc.			Emerson Electric Co.		
1.500%, 09/01/30.....	500	461,206	3.150%, 06/01/25.....	62	64,421
CVS Health Corp.			Energy Transfer LP		
# 3.375%, 08/12/24.....	174	180,331	4.750%, 01/15/26.....	2,366	2,541,059
3.250%, 08/15/29.....	1,000	1,031,446	# 3.750%, 05/15/30.....	5,000	5,131,598

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
EnerSys			Ford Motor Credit Co. LLC		
Ω 4.375%, 12/15/27.....	3,700	\$ 3,759,459	4.134%, 08/04/25.....	4,000	\$4,091,400
Entergy Corp.			5.113%, 05/03/29.....	4,000	4,281,200
2.800%, 06/15/30.....	2,000	1,967,017	Fox Corp.		
Enterprise Products Operating LLC			4.709%, 01/25/29.....	279	307,785
3.900%, 02/15/24.....	24	25,019	GATX Corp.		
3.700%, 02/15/26.....	62	65,401	3.250%, 03/30/25.....	60	61,876
EOG Resources, Inc.			3.250%, 09/15/26.....	32	32,917
# 4.375%, 04/15/30.....	100	112,072	3.500%, 03/15/28.....	500	524,135
EPR Properties			GE Capital Funding LLC		
# 3.750%, 08/15/29.....	1,000	977,893	4.550%, 05/15/32.....	4,000	4,525,355
EQM Midstream Partners LP			General Electric Co.		
Ω 4.750%, 01/15/31.....	6,000	5,743,020	# 6.750%, 03/15/32.....	120	157,554
Equifax, Inc.			General Mills, Inc.		
3.250%, 06/01/26.....	900	928,880	# 3.200%, 02/10/27.....	1,007	1,044,074
# 3.100%, 05/15/30.....	4,000	4,014,577	1.500%, 04/27/27..... EUR	2,000	2,350,649
Equinix, Inc.			General Motors Co.		
2.150%, 07/15/30.....	1,000	936,392	6.125%, 10/01/25.....	2,000	2,254,818
Equitable Holdings, Inc.			# 4.200%, 10/01/27.....	1,400	1,495,001
4.350%, 04/20/28.....	800	870,076	# 6.800%, 10/01/27.....	1,035	1,242,722
Exelon Corp.			5.150%, 04/01/38.....	1,000	1,136,202
3.950%, 06/15/25.....	27	28,532	General Motors Financial Co., Inc.		
Expedia Group, Inc.			5.250%, 03/01/26.....	178	195,738
3.800%, 02/15/28.....	4,426	4,594,048	4.350%, 01/17/27.....	1,058	1,131,404
3.250%, 02/15/30.....	2,500	2,494,262	Georgia Power Co.		
Extra Space Storage LP			3.250%, 03/30/27.....	154	159,486
2.350%, 03/15/32.....	1,000	937,959	Georgia-Pacific LLC		
Exxon Mobil Corp.			#Ω 2.300%, 04/30/30.....	1,000	981,671
# 2.440%, 08/16/29.....	7,900	7,892,806	Global Payments, Inc.		
FedEx Corp.			4.800%, 04/01/26.....	69	74,644
1.625%, 01/11/27..... EUR	2,000	2,353,309	3.200%, 08/15/29.....	650	657,122
3.400%, 02/15/28.....	1,000	1,054,952	GLP Capital LP/GLP		
3.100%, 08/05/29.....	910	933,742	Financing II, Inc.		
4.900%, 01/15/34.....	1,300	1,502,622	5.300%, 01/15/29.....	5,000	5,500,050
Fidelity & Guaranty Life			Goldman Sachs Group, Inc.		
Holdings, Inc.			4.000%, 03/03/24.....	250	261,216
Ω 5.500%, 05/01/25.....	8,000	8,787,332	Ω 1.625%, 07/27/26..... EUR	1,175	1,374,427
Fidelity National Financial, Inc.			Ω 2.000%, 03/22/28..... EUR	2,000	2,374,929
# 3.400%, 06/15/30.....	2,907	2,985,028	3.800%, 03/15/30.....	950	1,010,607
2.450%, 03/15/31.....	2,350	2,236,537	# 6.125%, 02/15/33.....	2,484	3,154,811
Fidelity National Information			Goodyear Tire & Rubber Co.		
Services, Inc.			4.875%, 03/15/27.....	2,739	2,776,250
2.000%, 05/21/30..... EUR	3,000	3,563,445	Graphic Packaging		
3.360%, 05/21/31..... GBP	3,143	4,491,436	International LLC		
FirstEnergy Corp.			Ω 4.750%, 07/15/27.....	1,151	1,217,183
7.375%, 11/15/31.....	750	960,377	Ω 3.500%, 03/15/28.....	3,000	2,880,000
Fiserv, Inc.			Ω 3.750%, 02/01/30.....	2,000	1,920,000
1.625%, 07/01/30..... EUR	8,800	10,185,841	Halliburton Co.		
3.000%, 07/01/31..... GBP	2,000	2,779,800	3.500%, 08/01/23.....	4	4,099
Five Corners Funding Trust II			3.800%, 11/15/25.....	124	131,379
#Ω 2.850%, 05/15/30.....	1,500	1,511,819	# 2.920%, 03/01/30.....	500	501,193
Flex Ltd.			Hanesbrands, Inc.		
4.875%, 06/15/29.....	1,794	1,985,871	Ω 4.875%, 05/15/26.....	7,800	8,082,750
4.875%, 05/12/30.....	10,200	11,268,883	Harley-Davidson, Inc.		
Flowserve Corp.			3.500%, 07/28/25.....	42	43,526
3.500%, 10/01/30.....	300	301,290	Hasbro, Inc.		
2.800%, 01/15/32.....	8,730	8,217,898	3.500%, 09/15/27.....	3,135	3,272,792

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
HCA, Inc.			Jefferies Group LLC/Jefferies		
5.375%, 02/01/25.....	6,805	\$ 7,242,289	Group Capital Finance, Inc.		
3.500%, 09/01/30.....	725	721,658	4.850%, 01/15/27.....	57	\$ 63,187
Health Care Service Corp. A			2.625%, 10/15/31.....	5,500	5,244,011
Mutual Legal Reserve Co.			Johnson & Johnson		
Ω 2.200%, 06/01/30.....	2,800	2,657,413	2.450%, 03/01/26.....	38	38,831
Healthcare Trust of America			2.950%, 03/03/27.....	500	521,343
Holdings LP			0.950%, 09/01/27.....	1,000	950,217
# 2.000%, 03/15/31.....	1,600	1,477,755	# 2.900%, 01/15/28.....	5,016	5,200,563
Hess Corp.			# 1.300%, 09/01/30.....	4,400	4,078,086
4.300%, 04/01/27.....	2,000	2,134,651	JPMorgan Chase & Co.		
Home Depot Inc			3.900%, 07/15/25.....	129	136,897
5.875%, 12/16/36.....	2,000	2,698,944	Juniper Networks, Inc.		
Honeywell International, Inc.			3.750%, 08/15/29.....	4,000	4,213,595
# 2.500%, 11/01/26.....	102	104,418	2.000%, 12/10/30.....	750	686,693
2.250%, 02/22/28..... EUR	3,905	4,788,359	KB Home		
Howmet Aerospace, Inc.			4.000%, 06/15/31.....	3,500	3,447,500
6.875%, 05/01/25.....	32	35,400	Kellogg Co.		
5.900%, 02/01/27.....	2,700	2,909,602	3.250%, 04/01/26.....	661	687,792
6.750%, 01/15/28.....	700	792,750	7.450%, 04/01/31.....	61	83,341
HP, Inc.			Kemper Corp.		
3.400%, 06/17/30.....	3,300	3,376,757	2.400%, 09/30/30.....	4,400	4,193,001
6.000%, 09/15/41.....	8,000	10,020,032	Kilroy Realty LP		
Humana, Inc.			2.500%, 11/15/32.....	10,500	9,815,111
3.850%, 10/01/24.....	91	95,088	Kimco Realty Corp.		
Huntsman International LLC			1.900%, 03/01/28.....	400	383,699
# 4.500%, 05/01/29.....	5,550	5,988,610	2.250%, 12/01/31.....	1,000	943,894
Hyatt Hotels Corp.			Kinder Morgan Energy		
4.375%, 09/15/28.....	5,300	5,625,756	Partners LP		
Intercontinental Exchange, Inc.			# 6.950%, 01/15/38.....	3,300	4,350,009
2.100%, 06/15/30.....	3,380	3,234,221	Kraft Heinz Foods Co.		
1.850%, 09/15/32.....	2,000	1,826,980	Ω 2.250%, 05/25/28..... EUR	200	237,769
International Business Machines			Kroger Co.		
Corp.			3.700%, 08/01/27.....	3,394	3,611,858
1.750%, 03/07/28..... EUR	1,000	1,194,495	7.500%, 04/01/31.....	90	122,509
# 3.500%, 05/15/29.....	800	844,492	Laboratory Corp. of America		
International Flavors &			Holdings		
Fragrances, Inc.			4.000%, 11/01/23.....	45	46,556
Ω 3.268%, 11/15/40.....	1,500	1,452,550	Las Vegas Sands Corp.		
Interpublic Group of Cos., Inc.			# 3.900%, 08/08/29.....	1,000	996,962
4.200%, 04/15/24.....	274	288,227	Lazard Group LLC		
4.650%, 10/01/28.....	500	557,839	4.500%, 09/19/28.....	1,800	1,987,695
Invitation Homes Operating			Lear Corp.		
Partnership L.P.			3.800%, 09/15/27.....	2,076	2,191,287
2.700%, 01/15/34.....	2,100	1,967,854	4.250%, 05/15/29.....	1,000	1,079,341
ITC Holdings Corp.			Legg Mason, Inc.		
3.650%, 06/15/24.....	113	116,892	3.950%, 07/15/24.....	55	57,767
J M Smucker Co.			4.750%, 03/15/26.....	23	25,349
3.500%, 03/15/25.....	58	60,802	Leggett & Platt, Inc.		
Jabil, Inc.			4.400%, 03/15/29.....	9,326	10,199,468
3.600%, 01/15/30.....	3,283	3,413,117	Liberty Mutual Group, Inc.		
3.000%, 01/15/31.....	3,475	3,442,570	Ω 2.750%, 05/04/26..... EUR	5,200	6,322,441
Jackson Financial, Inc.			Ω 4.569%, 02/01/29.....	78	87,864
Ω 3.125%, 11/23/31.....	1,200	1,169,840	Lincoln National Corp.		
Janus Henderson			3.050%, 01/15/30.....	4,900	4,981,360
U.S. Holdings, Inc.			# 3.400%, 01/15/31.....	127	132,842
4.875%, 08/01/25.....	106	114,222			

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value†</u>
UNITED STATES — (Continued)		
Lockheed Martin Corp.		
3.550%, 01/15/26.....	56	\$ 59,340
4.500%, 05/15/36.....	700	816,789
Loews Corp.		
2.625%, 05/15/23.....	44	44,572
Lowe's Cos., Inc.		
3.120%, 04/15/22.....	3	3,007
3.375%, 09/15/25.....	61	64,064
LYB International Finance II BV		
1.625%, 09/17/31..... EUR	6,500	7,554,901
Marathon Petroleum Corp.		
3.625%, 09/15/24.....	96	99,498
Markel Corp.		
3.350%, 09/17/29.....	4,300	4,517,872
Marriott International, Inc.		
3.750%, 03/15/25.....	1,500	1,563,083
4.000%, 04/15/28.....	5,901	6,243,479
4.650%, 12/01/28.....	650	706,144
2.750%, 10/15/33.....	2,000	1,867,636
Mars, Inc.		
Ω 3.600%, 04/01/34.....	595	642,412
Marsh & McLennan Cos., Inc.		
# 3.500%, 06/03/24.....	97	100,829
1.349%, 09/21/26..... EUR	6,000	6,956,957
4.375%, 03/15/29.....	800	891,640
2.250%, 11/15/30.....	1,650	1,591,487
2.375%, 12/15/31.....	1,500	1,450,227
Masonite International Corp.		
#Ω 3.500%, 02/15/30.....	10,000	9,440,200
Maxim Integrated Products, Inc.		
3.450%, 06/15/27.....	69	72,960
McDonald's Corp.		
Ω 1.500%, 11/28/29..... EUR	1,000	1,175,373
Ω 5.875%, 04/23/32..... GBP	750	1,330,228
McKesson Corp.		
3.125%, 02/17/29..... GBP	4,420	6,172,806
Medtronic, Inc.		
3.500%, 03/15/25.....	7	7,352
Merck & Co., Inc.		
2.750%, 02/10/25.....	136	140,289
Meritage Homes Corp.		
6.000%, 06/01/25.....	3,008	3,248,640
MetLife, Inc.		
3.600%, 04/10/24.....	189	197,250
4.550%, 03/23/30.....	500	573,450
6.500%, 12/15/32.....	281	376,852
MGM Resorts International		
5.750%, 06/15/25.....	2,928	3,074,400
4.625%, 09/01/26.....	2,693	2,713,198
Micron Technology, Inc.		
5.327%, 02/06/29.....	550	626,681
3.366%, 11/01/41.....	6,500	6,185,270
Microsoft Corp.		
4.200%, 11/03/35.....	900	1,058,602

	<u>Face Amount[^] (000)</u>	<u>Value†</u>
UNITED STATES — (Continued)		
Molina Healthcare, Inc.		
Ω 3.875%, 11/15/30.....	6,000	\$ 5,917,500
Molson Coors Beverage Co.		
3.500%, 05/01/22.....	33	33,229
1.250%, 07/15/24..... EUR	1,200	1,373,728
3.000%, 07/15/26.....	687	707,754
Mondelez International, Inc.		
1.625%, 03/08/27..... EUR	2,500	2,957,567
Morgan Stanley		
1.375%, 10/27/26..... EUR	2,550	2,958,202
1.875%, 04/27/27..... EUR	1,856	2,196,678
7.250%, 04/01/32.....	1,500	2,074,654
Morgan Stanley Domestic Holdings, Inc.		
4.500%, 06/20/28.....	3,297	3,615,394
Mosaic Co.		
4.050%, 11/15/27.....	5,000	5,329,609
Motorola Solutions, Inc.		
4.600%, 02/23/28.....	500	551,602
4.600%, 05/23/29.....	4,260	4,730,808
MPLX LP		
4.125%, 03/01/27.....	2,876	3,061,295
4.000%, 03/15/28.....	1,500	1,588,791
4.500%, 04/15/38.....	3,500	3,743,177
Mylan, Inc.		
4.200%, 11/29/23.....	52	53,972
Nasdaq, Inc.		
4.250%, 06/01/24.....	33	34,689
1.750%, 03/28/29..... EUR	5,924	6,923,689
National Rural Utilities Cooperative Finance Corp.		
8.000%, 03/01/32.....	1,232	1,755,252
NetApp, Inc.		
3.250%, 12/15/22.....	13	13,114
Netflix, Inc.		
4.875%, 04/15/28.....	3,040	3,344,304
5.875%, 11/15/28.....	2,800	3,244,500
#Ω 5.375%, 11/15/29.....	1,000	1,143,450
Newell Brands, Inc.		
4.875%, 06/01/25.....	6,500	6,824,155
NewMarket Corp.		
2.700%, 03/18/31.....	3,255	3,170,621
NextEra Energy Capital Holdings, Inc.		
3.550%, 05/01/27.....	1,184	1,249,246
NextEra Energy Operating Partners LP		
Ω 3.875%, 10/15/26.....	2,980	3,002,350
#Ω 4.500%, 09/15/27.....	4,700	4,758,750
NIKE, Inc.		
# 2.850%, 03/27/30.....	16,000	16,479,179
3.250%, 03/27/40.....	3,000	3,057,843
Nordstrom, Inc.		
# 4.000%, 03/15/27.....	1,500	1,449,180
# 4.375%, 04/01/30.....	2,300	2,154,847
Norfolk Southern Corp.		
2.900%, 06/15/26.....	526	542,552

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
NOV, Inc.			Plains All American		
# 3.600%, 12/01/29.....	5,000	\$5,127,495	Pipeline LP/PAA Finance		
Nucor Corp.			Corp.		
2.700%, 06/01/30.....	400	398,644	3.800%, 09/15/30.....	5,000	\$5,101,976
NuStar Logistics LP			PNC Financial Services		
5.625%, 04/28/27.....	432	442,260	Group, Inc.		
Nuveen Finance LLC			3.300%, 03/08/22.....	9	9,003
Ω 4.125%, 11/01/24.....	32	33,743	PPG Industries, Inc.		
Omnicom Group, Inc.			1.400%, 03/13/27.....	EUR 1,800	2,110,076
4.200%, 06/01/30.....	900	984,695	2.800%, 08/15/29.....	947	967,079
OneMain Finance Corp.			2.550%, 06/15/30.....	6,000	5,954,226
6.875%, 03/15/25.....	3,500	3,797,500	Primerica, Inc.		
7.125%, 03/15/26.....	5,000	5,496,670	2.800%, 11/19/31.....	4,350	4,278,832
ONEOK, Inc.			Principal Financial Group, Inc.		
4.000%, 07/13/27.....	77	81,258	3.125%, 05/15/23.....	52	53,123
4.550%, 07/15/28.....	1,766	1,889,285	3.100%, 11/15/26.....	53	54,906
4.350%, 03/15/29.....	3,073	3,266,418	Procter & Gamble Co.		
# 6.350%, 01/15/31.....	2,000	2,432,839	2.450%, 11/03/26.....	13	13,370
Oracle Corp.			4.875%, 05/11/27.....	EUR 1,000	1,387,068
2.500%, 10/15/22.....	22	22,222	Ω 6.250%, 01/31/30.....	GBP 563	1,002,875
# 3.250%, 11/15/27.....	5,956	6,120,235	3.000%, 03/25/30.....	2,300	2,425,353
3.800%, 11/15/37.....	2,000	1,942,848	1.200%, 10/29/30.....	10,000	9,185,770
5.375%, 07/15/40.....	1,100	1,244,112	Progress Energy, Inc.		
3.650%, 03/25/41.....	6,000	5,580,456	7.750%, 03/01/31.....	1,130	1,526,543
O'Reilly Automotive, Inc.			7.000%, 10/30/31.....	630	825,244
3.600%, 09/01/27.....	2,200	2,323,381	Prologis LP		
Owens Corning			2.250%, 04/15/30.....	504	491,126
3.875%, 06/01/30.....	583	621,003	Public Service Enterprise		
Parker-Hannifin Corp.			Group, Inc.		
# 3.300%, 11/21/24.....	71	73,482	8.625%, 04/15/31.....	575	789,540
3.250%, 06/14/29.....	2,750	2,842,362	PulteGroup, Inc.		
Penske Truck Leasing Co.			5.500%, 03/01/26.....	759	846,665
LP/PTL Finance Corp.			# 5.000%, 01/15/27.....	2,763	3,066,129
Ω 3.400%, 11/15/26.....	1,589	1,652,619	6.000%, 02/15/35.....	800	991,120
PepsiCo, Inc.			QUALCOMM, Inc.		
2.750%, 03/05/22.....	33	33,076	1.650%, 05/20/32.....	1,848	1,688,649
0.875%, 07/18/28.....	EUR 1,500	1,719,974	Quest Diagnostics, Inc.		
PerkinElmer, Inc.			# 3.500%, 03/30/25.....	4	4,167
3.300%, 09/15/29.....	1,100	1,133,937	4.200%, 06/30/29.....	925	1,012,695
Perrigo Finance Unlimited			Radian Group, Inc.		
Co.			4.500%, 10/01/24.....	6,000	6,135,000
4.375%, 03/15/26.....	2,500	2,548,361	Ralph Lauren Corp.		
Pfizer, Inc.			2.950%, 06/15/30.....	4,872	4,924,534
# 1.700%, 05/28/30.....	6,200	5,880,211	Rayonier LP		
3.900%, 03/15/39.....	400	444,860	2.750%, 05/17/31.....	1,530	1,483,798
Philip Morris International, Inc.			Raytheon Technologies Corp.		
3.250%, 11/10/24.....	68	70,852	2.250%, 07/01/30.....	800	771,267
0.125%, 08/03/26.....	EUR 2,500	2,727,636	Realty Income Corp.		
2.875%, 05/14/29.....	EUR 2,650	3,333,388	2.850%, 12/15/32.....	3,600	3,583,250
3.375%, 08/15/29.....	2,000	2,082,168	5.875%, 03/15/35.....	156	197,973
2.100%, 05/01/30.....	6,400	6,122,202	Reinsurance Group of		
0.800%, 08/01/31.....	EUR 3,200	3,328,318	America, Inc.		
Phillips 66 Partners LP			4.700%, 09/15/23.....	45	47,181
3.550%, 10/01/26.....	752	783,793	Rockwell Automation, Inc.		
3.750%, 03/01/28.....	700	732,122	2.875%, 03/01/25.....	67	69,074
3.150%, 12/15/29.....	2,000	2,012,967	Royalty Pharma PLC		
			2.200%, 09/02/30.....	1,000	925,889

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
3.300%, 09/02/40.....	3,300	\$3,086,701	Thermo Fisher Scientific, Inc.		
Sabra Health Care LP			1.450%, 03/16/27..... EUR	1,000	\$ 1,173,421
3.200%, 12/01/31.....	1,000	949,045	1.375%, 09/12/28..... EUR	1,315	1,531,535
Santander Holdings USA, Inc.			Toll Brothers Finance Corp.		
4.500%, 07/17/25.....	206	219,517	4.875%, 03/15/27.....	1,800	1,949,481
4.400%, 07/13/27.....	2,000	2,132,234	4.350%, 02/15/28.....	3,800	4,037,500
Seagate HDD Cayman			# 3.800%, 11/01/29.....	2,000	2,063,090
4.125%, 01/15/31.....	7,000	6,867,420	TRI Pointe Group, Inc./TRI		
Sealed Air Corp.			Pointe Homes, Inc.		
Ω 5.125%, 12/01/24.....	1,817	1,916,935	5.875%, 06/15/24.....	3,400	3,593,052
Ω 5.500%, 09/15/25.....	2,600	2,801,500	Trimble, Inc.		
Ω 4.000%, 12/01/27.....	2,000	2,005,000	4.900%, 06/15/28.....	500	552,283
Ω 6.875%, 07/15/33.....	500	597,500	Trinity Industries, Inc.		
Sempra Energy			4.550%, 10/01/24.....	690	710,762
# 3.800%, 02/01/38.....	2,000	2,090,827	TWDC Enterprises 18 Corp.		
Sensata Technologies BV			4.125%, 12/01/41.....	545	604,800
Ω 5.000%, 10/01/25.....	5,859	6,173,921	Twitter, Inc.		
Sensata Technologies, Inc.			Ω 3.875%, 12/15/27.....	7,000	6,982,185
Ω 4.375%, 02/15/30.....	2,000	1,999,200	Under Armour, Inc.		
Sherwin-Williams Co.			3.250%, 06/15/26.....	7,250	7,130,375
2.950%, 08/15/29.....	4,670	4,765,464	UnitedHealth Group, Inc.		
Simon Property Group LP			# 2.750%, 02/15/23.....	101	102,609
2.650%, 07/15/30.....	7,264	7,182,685	4.625%, 07/15/35.....	1,000	1,169,060
2.250%, 01/15/32.....	500	473,162	Unum Group		
Southern Power Co.			3.875%, 11/05/25.....	23	24,132
1.850%, 06/20/26..... EUR	1,200	1,406,245	4.000%, 06/15/29.....	5,100	5,494,411
Southwest Airlines Co.			Utah Acquisition Sub, Inc.		
# 4.750%, 05/04/23.....	1,500	1,557,158	3.950%, 06/15/26.....	2,173	2,294,377
3.000%, 11/15/26.....	1,107	1,132,535	Ω 3.125%, 11/22/28..... EUR	3,400	4,237,724
Southwest Gas Corp.			Valero Energy Corp.		
2.200%, 06/15/30.....	900	852,577	3.400%, 09/15/26.....	1,046	1,087,073
Spectra Energy Partners LP			VeriSign, Inc.		
4.750%, 03/15/24.....	22	23,198	2.700%, 06/15/31.....	1,000	964,700
Steel Dynamics, Inc.			Verizon Communications, Inc.		
3.250%, 01/15/31.....	1,100	1,118,887	1.375%, 10/27/26..... EUR	1,500	1,751,066
Steelcase, Inc.			4.329%, 09/21/28.....	200	220,255
# 5.125%, 01/18/29.....	4,342	4,818,779	1.375%, 11/02/28..... EUR	2,000	2,331,573
Stellantis Finance US, Inc.			4.016%, 12/03/29.....	183	198,725
#Ω 2.691%, 09/15/31.....	6,800	6,438,105	2.625%, 12/01/31..... EUR	2,500	3,180,499
STORE Capital Corp.			Ω 2.355%, 03/15/32.....	53	50,330
4.625%, 03/15/29.....	1,200	1,308,818	VF Corp.		
2.750%, 11/18/30.....	1,300	1,249,220	2.950%, 04/23/30.....	701	708,742
Stryker Corp.			ViacomCBS, Inc.		
3.375%, 05/15/24.....	6	6,208	3.875%, 04/01/24.....	57	59,410
2.125%, 11/30/27..... EUR	7,009	8,431,950	7.875%, 07/30/30.....	2,013	2,695,978
Sutter Health			4.950%, 01/15/31.....	1,200	1,365,770
2.294%, 08/15/30.....	2,400	2,328,806	4.200%, 05/19/32.....	2,000	2,170,179
Target Corp.			5.500%, 05/15/33.....	400	480,255
2.500%, 04/15/26.....	31	31,910	Viatis, Inc.		
Taylor Morrison Communities, Inc.			3.850%, 06/22/40.....	12,500	12,476,824
Ω 5.875%, 06/15/27.....	100	107,250	Visa, Inc.		
Ω 5.750%, 01/15/28.....	5,000	5,325,000	2.050%, 04/15/30.....	5,500	5,384,707
Teledyne FLIR LLC			# 1.100%, 02/15/31.....	23,000	20,686,444
2.500%, 08/01/30.....	2,000	1,937,946	4.150%, 12/14/35.....	4,700	5,367,375
Textron, Inc.			VMware, Inc.		
# 2.450%, 03/15/31.....	1,000	960,251	3.900%, 08/21/27.....	3,521	3,740,416

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Vontier Corp.			1.100%, 11/09/27..... EUR	500	\$ 567,705
2.950%, 04/01/31.....	1,100	\$ 1,062,303	Williams Cos., Inc.		
Vornado Realty LP			3.700%, 01/15/23.....	100	101,767
3.400%, 06/01/31.....	4,650	4,625,679	4.000%, 09/15/25.....	136	143,878
Walgreens Boots Alliance, Inc.			3.750%, 06/15/27.....	16	16,841
3.450%, 06/01/26.....	1,064	1,112,878	Wisconsin Electric Power Co.		
2.125%, 11/20/26..... EUR	2,700	3,229,838	3.100%, 06/01/25.....	37	38,253
3.200%, 04/15/30.....	730	750,205	Wisconsin Power & Light Co.		
Walmart, Inc.			1.950%, 09/16/31.....	750	708,601
# 1.500%, 09/22/28.....	5,000	4,823,103	Wisconsin Power and Light		
4.875%, 09/21/29..... EUR	1,166	1,718,538	Co.		
2.375%, 09/24/29.....	1,015	1,028,962	3.000%, 07/01/29.....	1,000	1,020,907
5.750%, 12/19/30..... GBP	3,919	6,944,886	WP Carey, Inc.		
Ω 5.625%, 03/27/34..... GBP	12,213	22,713,995	2.450%, 02/01/32.....	1,900	1,810,392
5.250%, 09/28/35..... GBP	10,972	20,202,026	WRKCo, Inc.		
Walt Disney Co.			4.200%, 06/01/32.....	2,600	2,838,577
# 3.800%, 03/22/30.....	1,896	2,059,521	3.000%, 06/15/33.....	3,100	3,057,588
2.650%, 01/13/31.....	1,000	995,195	Xerox Corp.		
6.400%, 12/15/35.....	300	407,793	4.070%, 03/17/22.....	13	13,016
WEC Energy Group, Inc.			# 3.800%, 05/15/24.....	2,050	2,085,875
3.550%, 06/15/25.....	12	12,584	Xerox Holdings Corp.		
Wells Fargo & Co.			Ω 5.000%, 08/15/25.....	5,000	5,065,450
3.500%, 03/08/22.....	18	18,053	Ω 5.500%, 08/15/28.....	1,000	1,005,580
3.000%, 02/19/25.....	190	195,072	Yum! Brands, Inc.		
3.000%, 04/22/26.....	32	32,893	Ω 4.750%, 01/15/30.....	1,000	1,027,565
Ω 2.000%, 04/27/26..... EUR	800	945,503	3.625%, 03/15/31.....	3,870	3,657,692
Ω 1.375%, 10/26/26..... EUR	3,500	4,028,091	Zoetis, Inc.		
Ω 1.000%, 02/02/27..... EUR	6,900	7,779,249	3.000%, 09/12/27.....	62	63,896
Ω 1.000%, 02/02/27..... EUR	800	901,942	TOTAL UNITED STATES.....		<u>1,640,121,983</u>
4.150%, 01/24/29.....	1,000	1,088,453	TOTAL BONDS.....		<u>3,124,622,792</u>
Ω 2.500%, 05/02/29..... GBP	750	1,009,175	TOTAL INVESTMENT		
Welltower, Inc.			SECURITIES		
3.100%, 01/15/30.....	1,000	1,016,287	(Cost \$3,526,654,730).....		<u>3,441,118,613</u>
Western Digital Corp.					
4.750%, 02/15/26.....	7,980	8,374,332			
Westlake Chemical Corp.					
1.625%, 07/17/29..... EUR	6,000	6,808,662			
3.375%, 06/15/30.....	1,100	1,133,697			
WestRock MWV LLC					
8.200%, 01/15/30.....	180	243,236			
Weyerhaeuser Co.					
7.375%, 03/15/32.....	900	1,218,672			
Whirlpool Corp.					
3.700%, 05/01/25.....	145	152,314			
# 4.750%, 02/26/29.....	1,000	1,124,649			
Whirlpool Finance Luxembourg					
Sarl					
1.250%, 11/02/26..... EUR	1,200	1,384,578			

Shares

SECURITIES LENDING COLLATERAL — (2.4%)		
@§ The DFA Short Term		
Investment Fund.....	7,364,762	<u>85,202,927</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$3,611,854,673)^.....		<u>\$3,526,321,540</u>

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

As of January 31, 2022, DFA Global Core Plus Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	2,880,845	NZD	4,254,286	Australia & New Zealand Banking Group Ltd.	02/02/22	\$ 81,525
NZD	7,331,721	USD	4,792,526	Australia & New Zealand Banking Group Ltd.	02/02/22	31,746
AUD	12,195,995	USD	8,600,006	BNY Mellon	02/02/22	23,173
USD	3,119,488	AUD	4,308,469	Citibank NA	02/02/22	73,185
AUD	2,910,186	USD	2,033,588	Goldman Sachs International	02/02/22	24,059
USD	3,155,768	AUD	4,421,955	Morgan Stanley and Co. International	02/02/22	29,224
USD	2,079,441	NZD	3,077,435	State Street Bank and Trust	02/02/22	54,489
USD	6,378,488	AUD	8,893,997	State Street Bank and Trust	02/02/22	89,987
SGD	316,413	USD	234,068	Citibank NA	02/03/22	147
SGD	28,140,416	USD	20,738,755	Societe Generale	02/03/22	91,340
USD	126,937,205	GBP	93,761,298	State Street Bank and Trust	02/09/22	843,217
USD	123,010,336	GBP	90,804,691	State Street Bank and Trust	02/10/22	893,322
USD	16,121,625	NZD	23,875,007	HSBC Bank	02/14/22	414,446
USD	120,418,897	CAD	150,425,239	BNY Mellon	02/15/22	2,081,883
USD	122,463,568	CAD	153,976,065	HSBC Bank	03/03/22	1,334,443
USD	16,271,936	GBP	12,097,761	Morgan Stanley and Co. International	03/03/22	4,722
GBP	2,891,334	USD	3,869,519	Royal Bank of Canada	03/03/22	18,304
USD	99,888,299	EUR	88,416,129	State Street Bank and Trust	04/01/22	423,361
USD	82,179,031	EUR	72,354,237	State Street Bank and Trust	04/06/22	772,110
JPY	491,231,058	USD	4,266,499	Australia & New Zealand Banking Group Ltd.	04/08/22	5,209
USD	9,676,899	JPY	1,102,944,889	Goldman Sachs International	04/08/22	85,775
USD	94,470,766	EUR	83,235,325	State Street Bank and Trust	04/08/22	816,046
USD	81,992,033	AUD	112,304,854	State Street Bank and Trust	04/12/22	2,557,054
USD	77,740,401	EUR	67,772,012	Morgan Stanley and Co. International	04/13/22	1,473,876
USD	79,485,398	EUR	69,728,260	HSBC Bank	04/14/22	1,015,204
USD	80,865,077	AUD	113,454,750	HSBC Bank	04/22/22	610,722
Total Appreciation						\$13,848,569
AUD	2,518,240	USD	1,820,200	Citibank NA	02/02/22	\$ (39,678)
USD	225,127	SGD	308,846	Citibank NA	02/03/22	(3,487)
USD	20,555,425	SGD	28,147,983	HSBC Bank	02/03/22	(280,270)
USD	125,009,555	GBP	92,984,219	HSBC Bank	02/07/22	(40,952)
CAD	3,315,980	USD	2,654,689	Citibank NA	02/08/22	(46,057)
USD	118,586,361	CAD	151,498,310	HSBC Bank	02/08/22	(595,070)
USD	4,665,710	NZD	7,141,691	Australia & New Zealand Banking Group Ltd.	03/07/22	(31,058)
EUR	6,441,561	USD	7,309,111	State Street Bank and Trust	04/01/22	(62,589)
USD	101,308,461	JPY	11,693,964,694	BNY Mellon	04/08/22	(381,360)
USD	20,601,028	SGD	27,957,212	Societe Generale	04/27/22	(90,318)
USD	9,745,622	AUD	13,813,623	BNY Mellon	04/29/22	(26,220)
Total (Depreciation)						\$ (1,597,059)
Total Appreciation (Depreciation)						\$12,251,510

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$ 316,495,821	—	\$ 316,495,821
Bonds				
Australia.....	—	246,860,880	—	246,860,880
Belgium.....	—	11,401,264	—	11,401,264
Canada.....	—	450,373,885	—	450,373,885

DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Denmark.....	—	\$ 5,308,202	—	\$ 5,308,202
Finland.....	—	31,880,730	—	31,880,730
France.....	—	75,354,712	—	75,354,712
Germany.....	—	59,687,551	—	59,687,551
Italy.....	—	19,633,631	—	19,633,631
Japan.....	—	59,621,170	—	59,621,170
Luxembourg.....	—	1,052,815	—	1,052,815
Netherlands.....	—	102,547,613	—	102,547,613
New Zealand.....	—	20,296,609	—	20,296,609
Norway.....	—	41,109,252	—	41,109,252
Singapore.....	—	20,686,067	—	20,686,067
Spain.....	—	13,233,605	—	13,233,605
Supranational Organization Obligations.....	—	93,264,590	—	93,264,590
Sweden.....	—	123,646	—	123,646
Switzerland.....	—	56,154,754	—	56,154,754
United Kingdom.....	—	175,909,833	—	175,909,833
United States.....	—	1,640,121,983	—	1,640,121,983
Securities Lending Collateral.....	—	85,202,927	—	85,202,927
Forward Currency Contracts**.....	—	12,251,510	—	12,251,510
TOTAL.....	—	\$3,538,573,050	—	\$3,538,573,050

** Valued at the unrealized appreciation/(depreciation) on the investment.

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (98.2%)		
BELIZE — (0.0%)		
Melnick Even Desenvolvimento Imobiliario SA.	16,200	\$ 12,874
BRAZIL — (3.3%)		
Aliansce Sonae Shopping Centers SA.	18,500	78,981
* Alliar Medicos A Frente SA.	25,751	80,016
* Alper Consultoria e Corretora de Seguros SA.	1,100	7,070
Alupar Investimento SA.	32,200	154,266
Ambev SA, ADR.	322,455	912,548
* Americanas SA.	90,652	541,341
* Anima Holding SA.	17,500	29,100
Arezzo Industria e Comercio SA.	6,500	100,118
Atacadao SA.	143,120	449,297
B3 SA - Brasil Bolsa Balcao.	776,004	2,136,528
Banco Bradesco SA, ADR.	97,208	417,022
Banco Bradesco SA.	140,058	495,865
Banco BTG Pactual SA.	183,331	834,468
Banco do Brasil SA.	97,300	598,448
Banco Inter SA.	19,310	31,092
Banco Santander Brasil SA.	45,800	283,506
BB Seguridade Participacoes SA.	94,554	412,041
* BK Brasil Operacao e Assessoria a Restaurantes SA.	27,041	31,725
* BR Malls Participacoes SA.	103,000	186,793
BR Properties SA.	27,600	37,631
BrasilAgro - Co. Brasileira de Propriedades Agricolas.	14,064	74,000
# Braskem SA, Sponsored ADR.	4,311	81,349
* C&A Modas Ltda.	17,429	21,597
Camil Alimentos SA.	28,442	47,885
CCR SA.	414,380	1,014,471
Centrais Eletricas Brasileiras SA.	32,400	215,325
Cia Brasileira de Distribuicao.	37,223	158,633
Cia de Locacao das Americas.	92,320	456,028
Cia de Saneamento Basico do Estado de Sao Paulo.	64,500	453,799
# Cia de Saneamento Basico do Estado de Sao Paulo, ADR.	8,704	61,537
Cia de Saneamento de Minas Gerais-COPASA.	42,300	104,752
Cia de Saneamento do Parana.	33,300	126,425
Cia de Saneamento do Parana.	21,300	15,523
# Cia Energetica de Minas Gerais, Sponsored ADR.	7,080	17,842
Cia Energetica de Minas Gerais.	54,131	189,812
Cia Paranaense de Energia.	59,545	71,206
Cia Paranaense de Energia.	9,600	63,077
# Cia Siderurgica Nacional SA, Sponsored ADR.	5,063	24,151
Cia Siderurgica Nacional SA.	99,285	477,531
Cielo SA.	519,418	224,979
* Cogna Educacao.	200,465	97,399
Construtora Tenda SA.	34,588	104,283
Cosan SA.	85,936	384,682
CPFL Energia SA.	61,141	333,103
CSU Cardsystem SA.	8,200	22,932
Cury Construtora e Incorporadora SA.	8,800	13,639
Cyrela Brazil Realty SA Empreendimentos e Participacoes.	132,477	436,093
Dexco SA.	133,283	375,244
Diagnosticos da America SA.	6,300	34,572
Dimed SA Distribuidora da Medicamentos.	7,800	20,168
Direcional Engenharia SA.	37,400	96,844
* EcoRodovias Infraestrutura e Logistica SA.	73,109	109,042

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
EDP - Energias do Brasil SA.....	32,000	\$ 129,203
Energisa SA.....	54,320	446,520
Equatorial Energia SA.....	194,700	841,851
Eternit SA.....	6,800	22,628
Even Construtora e Incorporadora SA.....	42,080	58,721
Ez Tec Empreendimentos e Participacoes SA.....	34,096	137,280
Fleury SA.....	88,000	335,090
Fras-Le SA.....	2,000	4,749
* Gafisa SA.....	139,442	53,570
Gerdau SA, Sponsored ADR.....	40,092	209,681
Getnet Adquirencia e Servicos para Meios de Pagamento SA.....	11,450	7,073
Grendene SA.....	49,721	84,927
* Grupo De Moda Soma SA.....	28,602	78,102
* Grupo SBF SA.....	6,100	29,580
Guararapes Confeccoes SA.....	21,065	50,539
Ω Hapvida Participacoes e Investimentos SA.....	108,211	257,990
Helbor Empreendimentos SA.....	23,500	19,030
Hypera SA.....	84,800	496,813
Industrias Romi SA.....	8,266	26,463
Instituto Hermes Pardini SA.....	16,500	71,405
* International Meal Co. Alimentacao SA, Class A.....	60,698	29,948
lochpe-Maxion SA.....	25,200	71,517
* IRB Brasil Resseguros SA.....	300,700	185,173
Itau Unibanco Holding SA.....	37,635	156,561
JHSF Participacoes SA.....	91,696	111,035
JSL SA.....	1,648	2,216
Kepler Weber SA.....	5,300	38,826
Klabin SA.....	296,109	1,387,392
Light SA.....	87,100	190,435
Localiza Rent a Car SA.....	100,175	1,105,489
LOG Commercial Properties e Participacoes SA.....	6,900	36,747
* Log-in Logistica Intermodal SA.....	2,880	12,030
Lojas Quero Quero S/A.....	27,200	51,940
Lojas Renner SA.....	190,915	1,011,004
* LPS Brasil Consultoria de Imoveis SA.....	17,000	9,380
M Dias Branco SA.....	18,932	82,465
Magazine Luiza SA.....	194,922	256,954
Mahle-Metal Leve SA.....	5,200	32,002
Marcopolo SA.....	38,000	20,610
Mills Estruturas e Servicos de Engenharia SA.....	53,000	64,078
Ω Mitre Realty Empreendimentos E Participacoes LTDA.....	7,746	11,086
* Moura Dubeux Engenharia S/A.....	10,100	12,439
Movida Participacoes SA.....	27,311	84,760
MRV Engenharia e Participacoes SA.....	100,447	253,666
Multiplan Empreendimentos Imobiliarios SA.....	27,600	111,749
* Natura & Co. Holding SA.....	69,632	297,668
#* Natura & Co. Holding SA, ADR.....	15,400	133,364
Neoenergia SA.....	46,800	144,892
Notre Dame Intermedica Participacoes SA.....	48,772	653,955
Odontoprev SA.....	88,452	207,883
* Omega Energia SA.....	90,708	197,812
Ouro Fino Saude Animal Participacoes SA.....	1,600	7,620
Porto Seguro SA.....	80,818	301,806
Portobello SA.....	10,300	18,291
Positivo Tecnologia SA.....	48,052	84,700
Profarma Distribuidora de Produtos Farmaceuticos SA.....	6,000	5,661
Qualicorp Consultoria e Corretora de Seguros SA.....	108,131	374,684
Raia Drogasil SA.....	215,700	940,776
* Rumo SA.....	142,720	419,820

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
	212,450	\$ 501,309
Ω	13,300	28,979
	18,800	39,192
	169,933	812,847
	113,661	1,267,157
	9,500	26,657
	29,500	275,995
#	21,716	203,696
	2,608	32,548
	260,262	650,398
	66,708	365,191
	76,052	546,676
	22,300	26,961
	153,808	437,664
#	61,736	176,565
	7,600	133,091
	13,600	24,843
	149,257	643,676
	10,800	53,491
	27,100	48,024
	127,300	770,978
	31,400	48,548
*	9,136	303,667
	24,400	101,596
TOTAL BRAZIL.....		<u>33,745,177</u>
CHILE — (0.4%)		
	749,888	180,288
	17,168	344,558
	4,912	177,940
	13,546	272,004
	760,231	37,772
	118,298	44,379
*	228,863	10,978
	12,222	137,343
	200,888	370,223
	61,000	72,117
	22,209	184,062
	4,430	73,848
	4,723	59,037
	27,407	113,666
	189,006	347,010
	95,679	19,779
	1,142	2,844
	2,361	1,129
	2,043,106	240,894
	9,400	18,988
	1,814,367	70,999
	41,762	148,628
	22,023	32,832
	328,060	50,354
	43,292	51,384
	1,346	2,820
	132,025	75,998
	7,731	34,350
*	23,712,285	53,770
*	84,880	98,231
	34,049	39,808

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHILE — (Continued)		
Ripley Corp. SA.....	224,629	\$ 46,548
Salfacorp SA.....	132,841	55,657
Sigdo Koppers SA.....	83,076	85,076
SMU SA.....	707,008	83,512
Sociedad Matriz SAAM SA.....	1,041,769	70,894
Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	7,002	379,158
Socovesa SA.....	15,493	2,653
SONDA SA.....	176,889	76,073
Vina Concha y Toro SA.....	163,246	261,238
TOTAL CHILE.....		4,428,842
CHINA — (31.7%)		
* 360 DigiTech, Inc., ADR.....	22,768	450,579
* 360 Security Technology, Inc., Class A.....	22,800	37,712
* 361 Degrees International Ltd.....	219,000	126,734
* 36Kr Holdings, Inc., Sponsored ADR.....	5,136	4,854
*Ω 3SBio, Inc.....	317,000	250,998
* 51job, Inc., ADR.....	8,734	440,194
515J Holding Group Co. Ltd., Class A.....	38,240	18,225
#* 9F, Inc., Sponsored ADR.....	10,020	10,220
Ω AAG Energy Holdings Ltd.....	147,000	27,248
Accelink Technologies Co. Ltd., Class A.....	5,100	16,181
Addsino Co. Ltd., Class A.....	17,700	41,451
AECC Aero-Engine Control Co. Ltd., Class A.....	12,800	47,921
AECC Aviation Power Co. Ltd., Class A.....	8,600	65,560
* Aerospace Hi-Tech Holdings Grp Ltd., Class A.....	7,900	11,624
* Aesthetic Medical International Holdings Group Ltd., ADR.....	5,247	16,843
Agile Group Holdings Ltd.....	376,000	199,316
Agricultural Bank of China Ltd., Class H.....	4,790,000	1,822,474
Aier Eye Hospital Group Co. Ltd., Class A.....	36,631	187,741
* AirNet Technology, Inc., ADR.....	4,104	5,622
Aisino Corp., Class A.....	19,300	39,429
Ajisen China Holdings Ltd.....	95,000	15,613
Ω Ak Medical Holdings Ltd.....	152,000	106,956
AKM Industrial Co. Ltd.....	100,000	22,557
* Alibaba Group Holding Ltd., Sponsored ADR.....	79,804	10,038,545
* Alibaba Group Holding Ltd.....	399,300	6,258,453
* Alibaba Health Information Technology Ltd.....	630,000	474,862
* Alibaba Pictures Group Ltd.....	2,000,000	226,487
Ω A-Living Smart City Services Co. Ltd.....	97,250	189,331
All Winner Technology Co. Ltd., Class A.....	1,400	11,661
* Alpha Group, Class A.....	18,000	16,370
Amoy Diagnostics Co. Ltd., Class A.....	1,200	10,903
Angel Yeast Co. Ltd., Class A.....	18,100	163,859
Anhui Anke Biotechnology Group Co. Ltd., Class A.....	22,200	36,706
Anhui Construction Engineering Group Co. Ltd., Class A.....	22,400	16,156
Anhui Expressway Co. Ltd., Class H.....	88,000	74,548
Anhui Gujing Distillery Co. Ltd., Class A.....	2,100	69,508
Anhui Honglu Steel Construction Group Co. Ltd., Class A.....	10,800	84,278
Anhui Jiangnan Chemical Industry Co. Ltd., Class A.....	18,340	15,281
Anhui Jinhe Industrial Co. Ltd., Class A.....	7,900	51,167
Anhui Kouzi Distillery Co. Ltd., Class A.....	10,100	111,150
* Anhui Tatfook Technology Co. Ltd., Class A.....	15,000	24,217
Anhui Truchum Advanced Materials & Technology Co. Ltd., Class A.....	19,800	32,368
Anhui Xinhua Media Co. Ltd., Class A.....	14,100	10,605
Anhui Yingjia Distillery Co. Ltd., Class A.....	8,500	92,051
Anhui Zhongding Sealing Parts Co. Ltd., Class A.....	10,100	31,872
Anji Microelectronics Technology Shanghai Co. Ltd., Class A.....	400	14,194
ANTA Sports Products Ltd.....	134,800	2,024,058

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Anton Oilfield Services Group	1,062,000	\$ 65,246
Aoshikang Technology Co. Ltd., Class A.....	1,200	12,473
Apeloa Pharmaceutical Co. Ltd., Class A.....	19,000	84,570
APT Satellite Holdings Ltd.....	62,000	18,673
Ω AsialInfo Technologies Ltd.....	70,800	130,814
Asymchem Laboratories Tianjin Co. Ltd., Class A.....	1,000	51,403
Ausnutria Dairy Corp. Ltd.....	181,000	229,472
* Austar Lifesciences Ltd.....	15,000	5,528
Autobio Diagnostics Co. Ltd., Class A.....	3,900	29,694
Avary Holding Shenzhen Co. Ltd., Class A.....	9,000	51,743
AVIC Electromechanical Systems Co. Ltd., Class A.....	7,500	14,384
AVIC Industry-Finance Holdings Co. Ltd., Class A.....	55,300	33,202
AviChina Industry & Technology Co. Ltd., Class H.....	701,000	395,610
AVICOPTER PLC, Class A.....	5,500	48,197
Bafang Electric Suzhou Co. Ltd., Class A.....	500	16,196
Ω BAIC Motor Corp. Ltd., Class H.....	429,500	157,597
* Baidu, Inc., Sponsored ADR.....	18,233	2,912,539
* Baidu, Inc., Class A.....	88,450	1,752,096
Ω BAIIO Family Interactive Ltd.....	372,000	26,847
Bank of Beijing Co. Ltd., Class A.....	51,100	36,173
Bank of Changsha Co. Ltd., Class A.....	19,400	24,047
Bank of Chengdu Co. Ltd., Class A.....	26,200	58,231
Bank of China Ltd., Class H.....	12,369,000	4,821,344
Bank of Chongqing Co. Ltd., Class H.....	147,000	86,965
Bank of Communications Co. Ltd., Class H.....	1,530,000	1,026,235
Bank of Guiyang Co. Ltd., Class A.....	15,536	15,983
Bank of Hangzhou Co. Ltd., Class A.....	36,000	80,500
Bank of Jiangsu Co. Ltd., Class A.....	42,380	44,103
Bank of Nanjing Co. Ltd., Class A.....	55,422	86,131
Bank of Ningbo Co. Ltd., Class A.....	19,910	123,232
Bank of Shanghai Co. Ltd., Class A.....	70,000	77,599
* Bank of Tianjin Co. Ltd., Class H.....	23,000	6,012
*Ω Bank of Zhengzhou Co. Ltd., Class H.....	43,560	9,758
Baosheng Science & Technology Innovation Co. Ltd., Class A.....	15,900	13,186
* Baoye Group Co. Ltd., Class H.....	66,000	37,520
#* Baozun, Inc., Sponsored ADR.....	13,006	172,460
* Baozun, Inc., Class A.....	10,500	43,480
Beibuwan Port Co. Ltd., Class A.....	12,900	15,876
* BeiGene Ltd., ADR.....	1,611	390,796
* BeiGene Ltd.....	12,900	233,582
Beijing Aosaikang Pharmaceutical Co. Ltd., Class A.....	16,700	28,932
Beijing Capital Development Co. Ltd., Class A.....	56,800	52,154
Beijing Capital Eco-Environment Protection Group Co. Ltd., Class A.....	58,370	29,166
* Beijing Capital International Airport Co. Ltd., Class H.....	446,000	297,761
Beijing Certificate Authority Co. Ltd., Class A.....	2,100	13,489
#* Beijing Chunlizhengda Medical Instruments Co. Ltd., Class H.....	43,500	66,052
Beijing Dabeinong Technology Group Co. Ltd., Class A.....	50,557	73,291
Beijing Easpring Material Technology Co. Ltd., Class A.....	5,921	81,191
Beijing Enterprises Holdings Ltd.....	125,500	427,826
#* Beijing Enterprises Urban Resources Group Ltd.....	264,000	18,432
Beijing Enterprises Water Group Ltd.....	1,484,000	578,819
* Beijing Forever Technology Co. Ltd., Class A.....	11,900	17,615
#*†† Beijing Gas Blue Sky Holdings Ltd.....	1,800,000	5,033
* Beijing Jetsen Technology Co. Ltd., Class A.....	71,900	72,058
Beijing Konruns Pharmaceutical Co. Ltd., Class A.....	4,200	19,232
Beijing New Building Materials PLC, Class A.....	21,700	111,223
Beijing North Star Co. Ltd., Class H.....	198,000	29,781
* Beijing Orient Landscape & Environment Co. Ltd., Class A.....	46,300	19,838

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Beijing Orient National Communication Science & Technology Co. Ltd., Class A.	19,400	\$ 35,381
Beijing Oriental Yuhong Waterproof Technology Co. Ltd., Class A.	11,450	89,740
Beijing Originwater Technology Co. Ltd., Class A.	35,200	36,709
* Beijing Sanju Environmental Protection & New Material Co. Ltd., Class A.	29,200	35,838
Beijing Shiji Information Technology Co. Ltd., Class A.	13,440	67,176
Beijing Sinnet Technology Co. Ltd., Class A.	31,200	65,857
Beijing SL Pharmaceutical Co. Ltd., Class A.	19,200	29,591
Beijing SPC Environment Protection Tech Co. Ltd., Class A.	35,700	36,897
Beijing SuperMap Software Co. Ltd., Class A.	7,000	25,961
Beijing Thunisoft Corp. Ltd., Class A.	20,300	37,248
Beijing Tiantan Biological Products Corp. Ltd., Class A.	10,300	45,701
Beijing Tong Ren Tang Chinese Medicine Co. Ltd.	110,000	172,821
Beijing Tongrentang Co. Ltd., Class A.	4,800	31,883
* Beijing Ultrapower Software Co. Ltd., Class A.	36,401	30,827
Beijing United Information Technology Co. Ltd., Class A.	1,000	18,049
Ω Beijing Urban Construction Design & Development Group Co. Ltd., Class H.	38,000	10,210
Beijing Wantai Biological Pharmacy Enterprise Co. Ltd., Class A.	500	17,651
Beijing Yanjing Brewery Co. Ltd., Class A.	39,700	47,590
Beijing Yuanliu Hongyuan Electronic Technology Co. Ltd., Class A.	3,300	85,193
Beijing Zhong Ke San Huan High-Tech Co. Ltd., Class A.	22,800	48,085
Bestsun Energy Co. Ltd., Class A.	28,200	22,418
Betta Pharmaceuticals Co. Ltd., Class A.	1,600	15,745
Better Life Commercial Chain Share Co. Ltd., Class A.	5,600	5,811
BGI Genomics Co. Ltd., Class A.	5,400	71,126
Biem.L.Fdlkk Garment Co. Ltd., Class A.	9,276	35,238
* Bilibili, Inc., Class Z.	10,040	350,788
Blue Sail Medical Co. Ltd., Class A.	14,000	33,206
Bluefocus Intelligent Communications Group Co. Ltd., Class A.	66,200	92,231
BOC International China Co. Ltd., Class A.	18,400	35,188
BOE Technology Group Co. Ltd., Class A.	434,300	333,349
* Bohai Leasing Co. Ltd., Class A.	149,500	63,132
Bosideng International Holdings Ltd.	942,000	459,165
* Boyaa Interactive International Ltd.	40,000	2,515
Bright Dairy & Food Co. Ltd., Class A.	17,700	35,684
* Brilliance China Automotive Holdings Ltd.	716,000	336,520
B-Soft Co. Ltd., Class A.	12,870	18,950
BYD Electronic International Co. Ltd.	189,500	573,139
By-health Co. Ltd., Class A.	35,100	138,943
C C Land Holdings Ltd.	321,000	75,638
C&D International Investment Group Ltd.	132,741	252,142
* C&D Property Management Group Co. Ltd.	86,000	47,049
#* CA Cultural Technology Group Ltd.	112,000	3,604
Cabbeen Fashion Ltd.	59,000	21,326
Caitong Securities Co. Ltd., Class A.	41,500	63,946
Camel Group Co. Ltd., Class A.	16,600	36,081
Canny Elevator Co. Ltd., Class A.	12,500	14,447
#*Ω CanSino Biologics, Inc., Class H.	5,000	83,758
Capinfo Co. Ltd., Class H.	204,000	10,522
* Capital Environment Holdings Ltd.	1,184,000	25,028
CECEP Solar Energy Co. Ltd., Class A.	46,200	64,166
* CECEP Techand Ecology & Environment Co. Ltd., Class A.	32,100	13,552
CECEP Wind-Power Corp., Class A.	48,100	38,670
Central China Management Co. Ltd.	227,000	38,897
Central China Real Estate Ltd.	227,000	24,519
CETC Digital Technology Co. Ltd., Class A.	4,100	21,345
CGN Nuclear Technology Development Co. Ltd., Class A.	22,300	31,072
Ω CGN Power Co. Ltd., Class H.	1,784,000	492,918

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	8,300	\$ 71,709
	11,474	19,198
	2,700	75,136
	67,900	75,184
*Ω	12,000	18,200
	11,200	28,846
	26,100	26,361
	107,000	30,367
	10,900	65,411
*	14,649	18,165
	9,200	17,555
	25,300	19,746
	9,200	12,004
	8,100	21,151
	20,900	40,358
	25,100	22,450
	49,000	68,031
*	36,100	81,296
	476,000	31,213
	117,000	80,948
	9,100	18,689
	4,900	11,873
	498,000	136,330
Ω	65,500	16,432
*	19,900	22,146
	1,269,000	605,432
	666,000	354,511
	450,500	2,141,532
	12,750,000	9,783,691
	6,600	21,250
	747,000	303,116
Ω	514,000	75,278
	754,000	62,752
#Ω	50,000	25,808
	52,000	45,513
*	214,000	18,415
	776,000	40,960
#	294,000	46,858
	684,000	256,977
#Ω	99,000	33,579
	262,000	296,877
	7,100	14,605
Ω	619,000	858,406
*	20,400	39,862
	204,000	84,487
*	281,000	19,507
	453,500	268,914
	908,800	1,544,034
*	48,065	19,087
	15,000	27,054
	23,000	46,282
*	241	2,032
	245,500	135,448
*	45,900	18,380
#*	109,000	75,833
*††Ω	2,499,000	133,010
#*	1,309	1,387
Ω	180,000	490,323
	132,660	239,320

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	9,800	\$ 30,448
	1,426,000	518,023
	96,206	248,448
	74,000	23,809
	278,000	483,305
	759,000	1,334,245
	110,000	62,582
*Ω	109,800	664,989
*Ω	77,000	43,510
*	950,000	8,906
	590,000	987,972
	21,300	36,244
	128,000	600,964
	275,000	1,625,421
	423,500	3,539,664
	38,400	23,580
	386,000	40,238
	370,000	683,822
Ω	81,540	114,807
	40,700	86,984
#	864,000	344,357
	1,362,000	699,895
	9,300	48,163
	12,300	54,029
	231,800	259,344
	3,900	28,264
	24,000	142,816
*	132,000	14,635
	710,000	698,257
	395,000	236,004
	1,074,500	3,171,362
	739,600	2,251,488
	22,400	18,402
	1,018,000	628,394
	27,400	35,889
Ω	478,000	169,151
*	436,000	45,589
Ω	32,600	57,345
	110,000	821,247
	21,500	40,176
	282,000	1,412,607
	750,000	3,625,213
	203,500	114,893
Ω	496,500	242,795
	8,000	43,643
	86,000	47,004
	497,000	111,041
	7,400	9,636
*Ω	820,000	52,767
	71,000	63,914
	142,000	24,689
*	366,000	26,962
#	988,000	78,943
	49,800	73,362
	260,200	213,327
	494,000	584,782
*	128,000	43,193
	553,000	336,976
	578,600	818,579

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	9,380	\$ 25,652
*	26,000	11,580
*	55,800	45,285
	9,341	306,404
Ω	19,092,000	2,306,290
	26,400	56,477
*	18,100	37,692
	17,000	10,784
	768,704	1,987,290
#Ω	114,000	21,721
	166,000	194,115
	13,700	17,163
*††	84,000	1,819
Ω	23,000	3,939
	164,997	569,596
	225,500	288,530
#*	505,000	41,452
	6,800	121,463
	91,000	36,292
	23,100	9,947
#*††	437,200	70,651
	942,000	942,632
	34,600	61,910
*	6,149	129,361
	28,000	57,504
	5,700	24,600
	50,600	19,046
	21,280	54,235
	328,000	27,908
	609,000	223,214
	11,300	189,934
	17,000	17,179
	18,450	50,471
	296,000	534,168
	1,391,709	909,193
	192,000	235,563
*	34,100	20,327
	10,900	21,026
*	127,200	48,990
	369,000	988,115
*	440,000	79,695
	340,000	132,247
	33,200	29,761
*	3,426	11,237
	25,200	54,844
	29,300	46,723
	69,500	29,500
	47,800	73,573
#*Ω	107,000	33,731
*	234,000	54,202
	2,410,000	232,971
	7,800	753,380
*	1,638,000	66,464
	112,000	42,407
#*	414,050	753,252
	214,000	67,623
	288,929	230,162
*Ω	199,000	12,485
	2,655,537	2,181,141

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	202,977	\$1,199,027
	269,000	154,107
	27,000	20,195
#*	1,274,000	50,967
	541,000	247,761
Ω	191,000	215,279
	44,710	63,313
	2,657,200	3,229,532
	7,600	18,422
	17,700	34,557
	6,500	13,469
	22,080	61,740
#	60,000	35,056
Ω	336,500	194,488
	28,600	16,905
	60,100	62,572
	7,000	13,648
	7,400	22,832
	12,820	74,984
	140,000	26,082
	7,100	19,608
	7,300	14,321
	5,500	9,890
#	203,000	68,852
	56,800	64,218
	17,100	79,016
	756,000	219,520
	11,648	27,737
	310,000	175,761
	17,500	38,954
	4,100	27,145
	7,500	44,869
	102,000	138,420
*	28,400	32,455
	358,000	315,701
	32,735	54,757
#*	45,019	94,540
*	50,000	8,068
	148,000	69,811
	17,200	23,034
	19,080	95,377
	20,000	8,608
	20,500	32,834
	6,000	48,566
	87,620	64,290
	220,000	3,502,458
	27,526	75,394
#	88,000	57,806
	4,200	15,338
	49,600	40,983
*	640,000	6,651
	320,000	60,092
	1,800	27,120
Ω	64,400	48,385
*	420,000	9,958
	44,220	67,718
	58,110	70,769
#	12,591	87,256
#	530,000	453,007

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	30,600	\$ 45,474
	4,500	32,140
*	782,000	120,010
	51,600	46,028
	13,000	5,320
	14,215	56,149
	38,800	39,876
	64,000	31,208
	255,900	309,398
	9,510	36,250
	20,065	307,379
	11,400	16,530
*	332,000	34,064
	49,800	57,760
#	212,000	36,157
	279,000	218,962
	25,500	17,111
	8,300	31,022
	16,500	20,934
	7,000	24,288
*	3,797,500	68,471
	8,100	15,989
	56,000	8,394
Ω	98,800	535,022
Ω	20,000	317,807
	25,200	78,673
	1,900	105,589
*	2,676,000	59,664
#*	3,872,000	1,180,147
#*	8,073	354,243
*	145,500	759,830
	1,121,000	2,426,692
	26,100	36,637
	39,100	79,701
	1,510,000	168,605
Ω	371,500	269,152
*	36,800	38,851
	6,580	19,353
	242,200	419,812
	17,700	27,322
	1,960	43,698
	700	26,402
*	20,000	10,580
*	323,000	9,760
*	222,000	9,020
*	1,876,000	44,402
	15,200	114,631
	5,100	9,128
	46,000	34,171
	3,640	18,844
	8,900	16,454
	56,000	11,704
	147,000	40,051
*	804,000	55,071
*	25,200	17,969
*	5,400	34,504
*	327,500	26,948
#	282,000	200,157
	10,000	32,003

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Grandjoy Holdings Group Co. Ltd., Class A.....	70,700	\$ 41,781
Great Wall Motor Co. Ltd., Class H.....	198,500	538,548
Greatown Holdings Ltd., Class A.....	55,700	31,492
Greatview Aseptic Packaging Co. Ltd.....	325,000	124,851
Gree Electric Appliances, Inc. of Zhuhai, Class A.....	22,817	136,906
Greenland Holdings Corp. Ltd., Class A.....	14,385	9,934
# Greenland Hong Kong Holdings Ltd.....	234,000	46,081
# Greentown China Holdings Ltd.....	346,000	571,266
# Greentown Service Group Co. Ltd.....	410,000	451,354
GRG Banking Equipment Co. Ltd., Class A.....	21,600	38,632
* Guangdong Dongfang Precision Science & Technology Co. Ltd., Class A....	30,700	24,949
Guangdong Ellington Electronics Technology Co. Ltd., Class A.....	15,200	16,746
Guangdong Haid Group Co. Ltd., Class A.....	9,000	102,592
* Guangdong HEC Technology Holding Co. Ltd., Class A.....	49,200	57,124
Guangdong Hongda Holdings Group Co. Ltd., Class A.....	6,500	26,969
Guangdong Huatie Tongda High-speed Railway Equipment Corp., Class A..	21,600	16,835
Guangdong Investment Ltd.....	306,000	437,101
Guangdong Provincial Expressway Development Co. Ltd., Class A.....	13,700	15,838
* Guangdong Shenglu Telecommunication Tech Co. Ltd., Class A.....	21,500	21,072
Guangdong South New Media Co. Ltd., Class A.....	3,000	22,826
Guangdong Xinbao Electrical Appliances Holdings Co. Ltd., Class A.....	11,700	38,061
Guangdong Zhongsheng Pharmaceutical Co. Ltd., Class A.....	14,700	22,618
* Guangshen Railway Co. Ltd., Class H.....	192,000	33,812
Guangxi Liugong Machinery Co. Ltd., Class A.....	36,800	41,899
Guangxi Liuzhou Pharmaceutical Co. Ltd., Class A.....	9,500	24,640
Guangxi Wuzhou Zhongheng Group Co. Ltd., Class A.....	46,200	22,814
Guangzhou Automobile Group Co. Ltd., Class H.....	262,800	258,144
Guangzhou Baiyun International Airport Co. Ltd., Class A.....	31,500	68,085
Guangzhou Baiyunshan Pharmaceutical Holdings Co. Ltd., Class H.....	74,000	188,959
* Guangzhou GRG Metrology & Test Co. Ltd., Class A.....	3,900	14,372
Guangzhou Haige Communications Group, Inc. Co., Class A.....	23,000	33,713
Guangzhou Kingmed Diagnostics Group Co. Ltd., Class A.....	4,600	56,610
# Guangzhou R&F Properties Co. Ltd., Class H.....	340,000	151,336
Guangzhou Restaurant Group Co. Ltd., Class A.....	4,900	17,349
Guangzhou Shiyuan Electronic Technology Co. Ltd., Class A.....	4,600	55,243
Guangzhou Tinci Materials Technology Co. Ltd., Class A.....	8,840	133,237
Guangzhou Wondfo Biotech Co. Ltd., Class A.....	7,315	42,048
Guangzhou Yuexiu Financial Holdings Group Co. Ltd., Class A.....	13,365	17,106
* Guizhou Bailing Group Pharmaceutical Co. Ltd., Class A.....	18,700	18,940
* Guizhou Xinbang Pharmaceutical Co. Ltd., Class A.....	30,100	26,314
* Guodian Technology & Environment Group Corp. Ltd., Class H.....	226,000	28,871
Guomai Technologies, Inc., Class A.....	11,900	11,048
Guosen Securities Co. Ltd., Class A.....	27,640	47,887
* Guosheng Financial Holding, Inc., Class A.....	29,300	40,087
*Ω Guotai Junan Securities Co. Ltd., Class H.....	66,200	100,570
Guoyuan Securities Co. Ltd., Class A.....	37,310	42,269
*Ω Haichang Ocean Park Holdings Ltd.....	255,000	94,315
Haier Smart Home Co. Ltd., Class A.....	36,800	162,296
Haier Smart Home Co. Ltd., Class H.....	511,799	2,051,823
* Hailiang Education Group, Inc., ADR.....	1,121	11,771
* Hainan Development Holdings Nanhai Co. Ltd., Class A.....	10,500	18,264
* Hainan Meilan International Airport Co. Ltd., Class H.....	36,000	95,927
Hainan Ruize New Building Material Co. Ltd., Class A.....	24,800	13,686
Haitian International Holdings Ltd.....	168,000	437,080
Haitong Securities Co. Ltd., Class H.....	723,600	651,178
Ω Haitong UniTrust International Leasing Co. Ltd., Class H.....	150,000	16,975
Hand Enterprise Solutions Co. Ltd., Class A.....	8,800	11,277
* Hang Zhou Great Star Industrial Co. Ltd., Class A.....	12,100	48,383
Hangcha Group Co. Ltd., Class A.....	18,400	46,314

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	12,400	\$ 66,601
	31,000	19,476
	47,100	44,065
	16,300	16,080
	18,000	87,650
	13,000	71,081
	1,100	18,111
Ω	20,600	215,802
	12,900	96,886
Ω	174,000	358,686
*Ω	201,000	20,699
	11,300	20,622
	160,000	53,084
	16,500	41,870
*	73,000	6,984
	100,500	168,887
*	21,900	23,837
	40,100	58,083
	14,400	52,840
	10,200	54,141
	19,100	39,926
	63,899	621,737
	8,000	16,187
	29,800	39,242
	27,100	23,152
	41,000	20,375
	369,000	17,519
*	372,000	12,855
	23,359	58,795
	44,200	167,437
	41,400	92,157
	56,134	89,871
	100,275	37,753
	10,500	20,671
*	693,000	91,297
	92,000	120,616
	2,800	56,008
*	104,000	21,652
	35,600	29,277
	7,600	76,536
*	1,048,000	33,155
*	10,900	21,677
*††Ω	22,500	1,661
#Ω	356,000	45,905
	70,000	11,619
	204,600	426,318
	67,080	53,114
	26,200	151,422
	41,600	41,627
	51,500	77,105
*	44,308	32,408
	29,500	21,558
	13,600	52,790
	18,900	75,565
*	200,000	36,905
	52,633	51,469
Ω	220,000	391,075
	40,000	10,377
	35,340	50,541

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	61,108	\$ 54,281
	15,400	67,292
#	80,000	30,842
	76,600	38,175
	1,900	16,827
	15,600	58,882
	21,900	103,671
	94,000	23,243
*	60,000	19,605
	23,200	71,177
	2,800	15,018
*	17,500	28,677
	49,700	43,364
	8,834	81,828
#*	18,412	121,887
	32,700	24,425
*Ω	169,600	110,703
	11,350	78,571
	5,600	16,405
Ω	28,200	40,256
#	10,547,000	6,389,849
	71,400	236,453
	49,540	67,610
	24,700	23,857
*	336,000	86,914
*	123,200	45,967
	33,177	200,145
*	68,100	93,590
*Ω	102,500	434,068
	8,400	45,091
*	202,000	107,436
*	8,100	19,665
*Ω	108,000	35,209
#*	113,478	462,990
	3,300	9,857
*	3,700	8,825
	96,000	39,963
	9,000	128,139
	8,500	63,247
	2,300	26,647
*	32,484	2,432,402
*	54,228	2,055,317
	9,900	22,317
	11,000	27,378
*	1,124,000	42,960
	21,200	24,839
	320,000	334,353
	53,000	95,203
	8,575	104,525
	32,568	210,266
	16,640	35,000
*	8,600	14,669
	13,600	109,941
*	16,300	15,760
	16,100	34,830
	12,000	20,122
	11,400	10,130
	4,500	17,073
	5,600	139,091

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	6,800	\$ 126,407
	4,100	42,942
	19,792	93,182
	25,000	24,543
	64,400	43,966
	45,100	119,326
	276,000	452,573
	9,700	18,445
	13,100	24,365
	16,100	17,179
*	4,274	8,719
	6,890	20,884
#	105,391	36,620
	16,863	44,026
	31,100	31,180
#	189,000	49,775
	32,400	22,968
	15,300	34,430
	18,600	38,724
	2,000	51,994
	17,600	24,917
	5,440	30,576
	77,500	114,618
	37,900	79,503
	14,500	73,476
	552,000	26,953
	19,750	70,120
	17,009	859,975
	24,900	24,380
	216,000	44,014
	236,000	25,262
	59,000	19,493
	464,428	52,515
	27,100	30,632
	12,100	29,254
*Ω	68,000	6,650
#*	131,000	12,464
	3,080	12,223
*	231,000	529,300
	28,100	50,452
	335,200	1,506,344
	2,900	23,888
	20,600	19,020
	15,500	23,272
*	8,100	25,577
	20,700	61,388
*	12,200	20,372
*	4,600	13,327
	8,600	2,570,994
	537,000	293,624
	268,500	118,117
	24,200	99,338
	4,800	34,463
	8,300	55,709
*	20,500	9,110
	66,000	58,162
	168,000	115,057
	56,000	21,605
Ω	210,300	292,606

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
#	Lenovo Group Ltd.....	3,258,000	\$3,530,720
	Lens Technology Co. Ltd., Class A.....	68,600	185,830
	Leo Group Co. Ltd., Class A.....	195,937	71,667
	Lepu Medical Technology Beijing Co. Ltd., Class A.....	24,500	80,124
*	LexinFintech Holdings Ltd., ADR.....	26,615	95,282
	Leyard Optoelectronic Co. Ltd., Class A.....	55,500	80,327
*	Li Auto, Inc., ADR.....	22,254	580,607
	Li Ning Co. Ltd.....	614,000	5,991,411
*	Lianhua Supermarket Holdings Co. Ltd., Class H.....	123,000	11,106
	Liaoning Cheng Da Co. Ltd., Class A.....	19,200	50,364
	Liaoning Port Co. Ltd., Class H.....	236,000	21,551
	Lier Chemical Co. Ltd., Class A.....	12,000	54,671
*	Lifetech Scientific Corp.....	956,000	396,669
*	LingNan Eco&Culture-Tourism Co. Ltd., Class A.....	31,200	17,311
*	Lingyi iTech Guangdong Co., Class A.....	58,400	56,749
	Lionco Pharmaceutical Group Co. Ltd., Class A.....	16,200	21,004
#	LK Technology Holdings Ltd.....	90,999	139,258
	Logan Group Co. Ltd.....	556,000	346,132
	Loncin Motor Co. Ltd., Class A.....	22,800	17,670
	Long Yuan Construction Group Co. Ltd., Class A.....	42,900	36,913
Ω	Longfor Group Holdings Ltd.....	342,000	2,051,598
	Longhua Technology Group Luoyang Co. Ltd., Class A.....	21,000	30,176
	Longshine Technology Group Co. Ltd., Class A.....	15,600	81,781
	Lonking Holdings Ltd.....	620,000	180,858
	Luenmei Quantum Co. Ltd., Class A.....	27,100	34,955
#*	Luoyang Glass Co. Ltd., Class H.....	72,000	128,064
	Luxi Chemical Group Co. Ltd., Class A.....	40,400	90,394
	Luxshare Precision Industry Co. Ltd., Class A.....	47,354	355,127
*Ω	Luye Pharma Group Ltd.....	446,500	195,028
	Luzhou Laojiao Co. Ltd., Class A.....	10,400	357,613
*	LVGEM China Real Estate Investment Co. Ltd.....	324,000	61,138
	Maccura Biotechnology Co. Ltd., Class A.....	9,800	38,605
	Mango Excellent Media Co. Ltd., Class A.....	14,905	83,214
*Ω	Maoyan Entertainment.....	121,600	156,846
	Mayinglong Pharmaceutical Group Co. Ltd., Class A.....	7,100	24,291
*	Meinian Onehealth Healthcare Holdings Co. Ltd., Class A.....	21,700	24,568
*Ω	Meitu, Inc.....	847,500	168,031
*Ω	Meituan, Class B.....	204,100	6,089,189
	Metallurgical Corp. of China Ltd., Class H.....	618,000	165,738
#	Microport Scientific Corp.....	73,036	210,510
	Midea Group Co. Ltd., Class A.....	64,900	754,580
#Ω	Midea Real Estate Holding Ltd.....	66,600	98,395
	Ming Yang Smart Energy Group Ltd., Class A.....	24,000	97,771
	Minmetals Land Ltd.....	296,000	32,339
*	Misho Ecology & Landscape Co. Ltd., Class A.....	8,800	3,155
	MLS Co. Ltd., Class A.....	25,996	53,885
*	MMG Ltd.....	1,068,000	346,764
	Modern Land China Co. Ltd.....	252,000	4,855
	Montage Technology Co. Ltd., Class A.....	2,575	29,093
*Ω	Mulsanne Group Holding Ltd.....	24,000	16,489
*	Myhome Real Estate Development Group Co. Ltd., Class A.....	38,000	10,262
	MYS Group Co. Ltd., Class A.....	30,100	16,537
	NanJi E-Commerce Co. Ltd., Class A.....	47,354	43,791
	Nanjing Hanrui Cobalt Co. Ltd., Class A.....	5,000	56,270
	Nanjing King-Friend Biochemical Pharmaceutical Co. Ltd., Class A.....	17,290	98,800
*	Nanjing Sample Technology Co. Ltd., Class H.....	64,000	51,670
	Nanjing Securities Co. Ltd., Class A.....	17,600	25,002
	Nanjing Xinjiekou Department Store Co. Ltd., Class A.....	9,200	15,305
	NARI Technology Co. Ltd., Class A.....	37,120	207,664

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	1,000	\$ 45,503
*	15,700	39,589
	60,000	151,446
	31,904	3,297,597
	72,700	1,517,939
	385,900	1,100,676
#*	69,719	99,698
*	416,000	9,472
#*	146,000	77,548
	13,900	36,042
	123,000	135,390
	20,300	156,858
	8,076	25,300
	12,900	37,582
	6,800	63,673
	18,100	41,418
	5,800	50,922
	33,800	21,062
	73,100	185,579
*	55,944	1,371,187
#*	6,088	85,536
*	1,135	35,628
	18,700	23,007
	46,290	51,421
	28,700	38,440
	10,900	24,015
*	569,000	12,397
*	44,300	12,663
*	5,600	5,874
	89,959	63,543
	10,400	36,232
	3,700	80,383
	8,200	24,618
	78,900	74,084
*	53,900	24,461
Ω	150,400	117,879
	21,500	28,338
*	86,800	51,036
	7,560	45,490
*	64,000	10,554
	58,000	9,572
*	76,500	38,263
*	68,600	40,200
	311,000	225,263
	52,500	71,136
	1,396,000	441,764
	9,600	20,891
Ω	21,800	277,337
*	112,000	6,632
	2,717,000	2,531,571
*	15,805	945,771
	122,200	306,587
#*Ω	80,800	257,811
	968,000	7,681,873
*	21,300	30,982
	51,900	128,025
	491,000	129,104
	19,200	143,337
Ω	1,037,000	863,976

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Pou Sheng International Holdings Ltd.....	548,000	\$ 88,006
Power Construction Corp. of China Ltd., Class A.....	34,500	47,263
Powerlong Commercial Management Holdings Ltd.....	42,500	90,010
Powerlong Real Estate Holdings Ltd.....	381,000	212,665
Proya Cosmetics Co. Ltd., Class A.....	3,272	87,497
Pujiang International Group Ltd.....	28,000	11,534
* PW Medtech Group Ltd.....	171,000	23,071
Q Technology Group Co. Ltd.....	127,000	138,096
Qianhe Condiment & Food Co. Ltd., Class A.....	10,920	32,755
Qingdao East Steel Tower Stock Co. Ltd., Class A.....	21,100	29,525
Qingdao Eastsoft Communication Technology Co. Ltd., Class A.....	10,300	24,861
Qingdao Gon Technology Co. Ltd., Class A.....	8,200	32,694
Qingdao Hanhe Cable Co. Ltd., Class A.....	69,900	49,826
Ω Qingdao Port International Co. Ltd., Class H.....	49,000	26,591
Qingdao TGOOD Electric Co. Ltd., Class A.....	13,000	42,101
Qingling Motors Co. Ltd., Class H.....	198,000	39,447
* Qudian, Inc., Sponsored ADR.....	26,628	24,468
Rainbow Digital Commercial Co. Ltd., Class A.....	13,600	14,969
Raisecom Technology Co. Ltd., Class A.....	8,200	9,726
Realcan Pharmaceutical Group Co. Ltd., Class A.....	55,200	32,989
#* Realord Group Holdings Ltd.....	98,000	114,858
Ω Redco Properties Group Ltd.....	274,000	94,265
# Redsun Properties Group Ltd.....	426,000	144,903
Renhe Pharmacy Co. Ltd., Class A.....	22,100	25,558
Renrui Human Resources Technology Holdings Ltd.....	27,200	30,792
RiseSun Real Estate Development Co. Ltd., Class A.....	85,700	60,315
Riyue Heavy Industry Co. Ltd., Class A.....	12,800	56,529
Road King Infrastructure Ltd.....	72,000	68,329
Rongsheng Petrochemical Co. Ltd., Class A.....	64,400	184,531
Ronshine China Holdings Ltd.....	233,000	96,380
Runjian Co. Ltd., Class A.....	4,700	25,154
* RYB Education, Inc., ADR.....	2,700	4,752
SAIC Motor Corp. Ltd., Class A.....	37,400	111,215
Sanan Optoelectronics Co. Ltd., Class A.....	12,800	57,378
* SanFeng Intelligent Equipment Group Co. Ltd., Class A.....	30,600	19,393
Sangfor Technologies, Inc., Class A.....	1,200	29,429
Sanquan Food Co. Ltd., Class A.....	10,400	26,144
Sany Heavy Equipment International Holdings Co. Ltd.....	316,000	331,375
Sany Heavy Industry Co. Ltd., Class A.....	82,550	263,614
Satellite Chemical Co. Ltd., Class A.....	31,500	209,898
* Saurer Intelligent Technology Co. Ltd., Class A.....	14,600	6,457
Sealand Securities Co. Ltd., Class A.....	99,400	61,192
Seazen Group Ltd.....	402,285	272,147
Seazen Holdings Co. Ltd., Class A.....	34,226	179,139
* Secoo Holding Ltd., ADR.....	5,685	2,092
S-Enjoy Service Group Co. Ltd.....	43,000	77,007
SF Holding Co. Ltd., Class A.....	7,700	77,324
SG Micro Corp., Class A.....	1,200	52,514
Shaan Xi Provincial Natural Gas Co. Ltd., Class A.....	21,800	22,380
Shandong Buchang Pharmaceuticals Co. Ltd., Class A.....	23,600	73,545
# Shandong Chenming Paper Holdings Ltd., Class H.....	114,000	52,293
#Ω Shandong Gold Mining Co. Ltd., Class H.....	164,500	277,618
Shandong Himile Mechanical Science & Technology Co. Ltd., Class A.....	17,100	66,585
Shandong Hi-speed Co. Ltd., Class A.....	19,400	16,239
Shandong Hualu Hengsheng Chemical Co. Ltd., Class A.....	27,170	131,025
Shandong Humon Smelting Co. Ltd., Class A.....	17,900	31,352
Shandong Linglong Tyre Co. Ltd., Class A.....	8,500	41,164
* Shandong Molong Petroleum Machinery Co. Ltd., Class H.....	69,200	36,565
Shandong Nanshan Aluminum Co. Ltd., Class A.....	61,600	42,329

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	14,800	\$ 19,893
	13,900	12,979
	24,500	43,232
	629,200	775,421
	32,000	17,388
*	109,100	42,431
	7,860	54,339
	13,260	113,431
	9,900	32,712
	73,000	15,723
	9,570	44,478
#*	62,000	166,694
	82,000	40,544
	2,000	13,036
	7,900	28,555
#Ω	2,800	16,550
	26,600	15,860
	118,000	174,080
	504,600	48,752
*	4,600	36,733
	37,700	33,791
	9,800	62,564
	188,000	70,258
	6,400	13,765
	4,680	10,676
	19,648	32,708
	8,200	71,040
	21,300	48,359
	241,800	472,107
	22,700	21,805
	79,600	105,680
	6,440	145,730
	42,700	45,246
	53,201	27,430
	14,400	20,059
	17,300	20,997
	46,400	39,168
	18,600	37,492
	6,600	26,100
	2,160	24,357
	25,300	36,838
	7,000	15,140
	33,900	36,685
	28,340	23,411
	47,230	44,051
	38,500	41,498
	6,440	280,666
	48,000	23,819
	5,100	150,198
*	21,100	41,039
*Ω	59,000	51,163
	25,500	79,376
	2,200	41,309
Ω	421,600	104,037
	23,800	21,402
*	45,500	53,806
	15,700	24,691
	2,700	10,981
	28,900	16,748

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	4,100	\$ 61,622
	3,800	19,202
	12,300	13,773
	35,800	21,973
	6,380	48,762
	10,300	20,102
	16,680	37,009
	172,000	170,339
	26,000	49,290
	37,900	46,453
	11,100	14,704
	3,300	46,292
*	41,000	15,933
	15,200	54,621
	11,600	28,327
Ω	33,500	31,630
	11,250	107,716
	485,454	492,603
	899,174	211,200
	9,900	15,617
	19,300	40,721
	3,200	40,695
	12,200	65,319
	6,400	10,205
	4,000	18,893
	13,200	673,604
*	40,800	27,722
*	66,300	33,061
	61,900	75,808
*	10,300	38,127
	7,445	96,605
*	26,700	25,816
	1,760	7,757
	14,400	33,095
	10,900	58,029
	12,000	25,358
	19,700	66,633
	33,700	32,553
	28,300	31,234
	32,800	18,301
	4,700	19,311
	13,700	28,600
	14,700	75,854
	27,200	18,417
	52,300	38,082
	100,800	1,870,338
*	22,200	21,366
	28,557	94,041
	9,200	31,540
*	53,900	30,316
	24,300	42,444
*	14,600	25,868
	152,000	40,009
*	94,100	52,137
	6,400	22,971
	19,800	55,103
*	22,100	6,916
	8,100	127,120
	7,400	24,433

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	11,400	\$ 82,094
	3,014,000	2,078,614
	4,290	37,252
	3,700	13,739
	21,000	25,272
	474,000	63,519
	13,900	22,776
*	604,800	17,971
	27,200	43,960
	29,300	136,873
	29,500	34,279
#	933,000	229,141
	411,500	200,738
	216,000	82,536
#*	1,464,000	128,747
	418,000	92,242
	614,400	1,374,286
	8,060	29,673
#	151,000	15,246
	808,000	263,038
	178,000	264,768
	1,540	25,803
	544,000	58,649
	13,300	26,326
*	372,336	219,977
*	606	11,029
*	489,000	22,154
	8,100	19,598
	58,240	72,037
*	113,700	27,167
#*	2,663	6,391
*	156,000	5,642
	354,000	157,363
	242,000	88,374
#	240,000	99,798
	1,092,000	1,345,695
	1,600	11,771
	14,494	31,611
	11,000	19,442
	9,100	165,210
*	52,000	33,232
*	56,400	34,739
	123,500	3,188,468
	3,500	52,825
	18,100	24,273
	13,100	73,873
	12,600	43,368
	15,000	33,549
*	24,500	15,499
	26,400	103,555
	42,200	38,539
	300	23,566
	3,500	12,884
	4,464	23,898
#	40,000	38,045
	330,000	46,126
	10,439	39,852
	16,600	21,475
	109,000	46,756

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	37,750	\$ 46,947
	10,200	21,840
	221,000	112,527
	232,200	206,943
	140,000	37,940
	603,300	37,804,150
*	235,257	1,453,888
	46,000	31,273
	41,500	53,650
	1,600	8,552
	3,800	84,337
	112,000	59,102
*Ω	182,000	20,066
	55,500	65,945
*	76,000	20,047
#	284,000	140,965
	9,000	50,890
	38,000	18,340
	67,200	65,135
	60,000	13,419
	35,400	117,650
	304,000	24,984
	32,700	20,902
	8,300	33,571
	168,000	41,154
#	184,000	189,797
	42,600	77,332
*	50,000	9,374
	15,200	69,320
	19,000	18,379
*	29,000	2,147
	138,000	53,487
	334,000	691,976
	36,100	114,509
	30,000	9,981
	10,220	41,915
	140,000	36,626
*	306,800	631,323
*	1,470,000	38,466
*	45,000	109,046
*	33,700	25,842
	20,000	55,279
	34,200	54,721
	47,000	154,656
	43,100	42,994
	153,700	83,028
	10,400	62,097
	50,700	25,926
*	2,300	54,157
	16,700	40,267
Ω	757,000	683,994
	346,643	255,545
	73,300	89,613
	216,000	404,793
*	272,000	18,963
*	88,312	2,349,982
*	5,250	139,704
	14,400	25,082
	488,000	197,156

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	132,000	\$1,187,994
	2,543	5,442
*	42,000	13,623
*	11,396	15,043
*	17,100	11,067
	9,400	16,299
	4,100	139,932
	14,600	18,241
	193,000	182,410
	12,760	42,272
	3,310,000	490,175
	22,300	48,559
	20,200	68,570
	3,300	15,581
	4,200	29,533
	13,600	12,555
	15,300	62,964
*	1,535	3,147
*	185,250	1,724,677
#Ω	296,000	17,463
	7,300	56,315
*	6,400	14,849
	14,600	62,852
	8,600	25,214
	71,000	65,318
	851,000	834,930
	55,900	49,747
#	134,000	54,643
#*	28,791	997,608
	762,000	1,382,749
	6,500	21,445
	14,500	165,085
	88,000	27,153
*Ω	3,300	7,114
	45,100	54,326
	2,261	29,188
	6,139	249,405
	2,700	46,040
	23,300	42,487
	132,000	9,063
	24,000	56,572
	58,800	49,107
	18,700	31,873
	10,000	14,388
	13,300	44,129
*	21,500	21,081
	3,375	26,769
	47,400	187,766
	37,700	61,483
	25,012	787,397
	32,890	90,338
Ω	20,500	294,037
*Ω	133,500	1,338,039
	2,580	29,657
	38,600	44,574
	80,900	72,461
	12,100	27,151
Ω	72,500	45,779

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	54,200	\$ 80,204
	10,483	18,807
	4,400	137,006
	8,200	21,649
	270,000	29,543
	9,990	47,277
	36,900	40,525
	13,000	56,963
	26,000	80,931
	39,506	49,917
	2,400	16,661
*Ω	3,555,600	7,542,738
	8,000	45,291
*	83,000	7,505
	3,400	7,142
	41,000	46,075
	112,500	52,485
	104,000	78,561
	8,200	23,922
#	223,556	389,742
#	49,200	91,334
	20,400	51,677
	440,000	220,765
#	186,943	335,745
	26,200	99,167
#*	19,606	35,487
Ω	398,000	566,748
	57,700	26,143
Ω	32,000	45,954
	5,000	49,313
	6,800	32,697
	10,300	22,202
	11,480	54,271
	25,100	166,423
	9,300	11,398
*	88,000	6,223
#*	13,200	39,419
	7,123	87,935
	42,000	15,214
#*Ω	57,600	52,550
	16,600	45,011
	11,220	87,910
	128,000	546,429
	2,520	25,476
	48,000	19,188
	63,100	82,669
*	20,600	50,676
*Ω	278,000	45,145
	9,700	46,134
	92,500	56,663
	12,800	71,121
	66,900	70,175
*	6,100	11,639
*	404,000	29,531
	418,800	425,541
	220,000	133,351
	37,580	117,035
*	23,000	40,311
	5,200	74,079

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Yunnan Copper Co. Ltd., Class A.....	32,400	\$ 62,384
Yunnan Energy New Material Co. Ltd., Class A.....	5,900	237,286
* Yunnan Tin Co. Ltd., Class A.....	22,800	72,749
Yunnan Water Investment Co. Ltd., Class H.....	63,000	7,025
Yusys Technologies Co. Ltd., Class A.....	7,040	26,302
Yutong Bus Co. Ltd., Class A.....	28,600	45,382
Yuzhou Group Holdings Co. Ltd.....	872,463	70,469
* Zai Lab Ltd.....	7,000	330,647
ZBOM Home Collection Co. Ltd., Class A.....	4,004	16,475
* Zepp Health Corp., ADR.....	8,981	44,725
Zhangzhou Pientzhuang Pharmaceutical Co. Ltd., Class A.....	3,829	217,060
Zhaojin Mining Industry Co. Ltd., Class H.....	272,500	218,626
Zhefu Holding Group Co. Ltd., Class A.....	87,300	82,603
* Zhejiang Century Huatong Group Co. Ltd., Class A.....	143,820	153,815
Zhejiang Chint Electrics Co. Ltd., Class A.....	24,300	183,363
Zhejiang Communications Technology Co. Ltd.....	25,700	22,442
* Zhejiang Conba Pharmaceutical Co. Ltd., Class A.....	29,000	20,192
Zhejiang Crystal-Optech Co. Ltd., Class A.....	13,900	30,207
Zhejiang Dahua Technology Co. Ltd., Class A.....	31,302	94,722
Zhejiang Dingli Machinery Co. Ltd., Class A.....	7,100	81,998
Zhejiang Expressway Co. Ltd., Class H.....	334,000	286,698
Zhejiang Hailiang Co. Ltd., Class A.....	26,100	47,178
Zhejiang HangKe Technology, Inc. Co., Class A.....	1,589	21,970
Zhejiang Hangmin Co. Ltd., Class A.....	16,190	14,059
Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A.....	16,500	19,423
Zhejiang Huace Film & Television Co. Ltd., Class A.....	38,900	36,762
Zhejiang Huahai Pharmaceutical Co. Ltd., Class A.....	25,100	82,985
Zhejiang Huayou Cobalt Co. Ltd., Class A.....	3,400	53,472
Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.....	47,700	77,953
Zhejiang Jianfeng Group Co. Ltd., Class A.....	8,900	24,482
Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A.....	6,300	57,676
* Zhejiang Jingu Co. Ltd., Class A.....	22,000	25,720
Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	25,560	33,187
* Zhejiang Jinke Tom Culture Industry Co. Ltd., Class A.....	87,900	66,691
Zhejiang Juhua Co. Ltd., Class A.....	51,000	104,533
Zhejiang Longsheng Group Co. Ltd., Class A.....	59,300	116,671
Zhejiang Medicine Co. Ltd., Class A.....	8,216	19,709
Zhejiang Meida Industrial Co. Ltd., Class A.....	10,600	28,042
Zhejiang Narada Power Source Co. Ltd., Class A.....	22,300	38,860
Zhejiang NHU Co. Ltd., Class A.....	21,040	100,080
Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.....	60,970	38,444
Zhejiang Runtu Co. Ltd., Class A.....	23,800	34,004
Zhejiang Sanhua Intelligent Controls Co. Ltd., Class A.....	16,300	49,433
Zhejiang Semir Garment Co. Ltd., Class A.....	26,300	29,046
Zhejiang Southeast Space Frame Co. Ltd., Class A.....	17,900	28,722
Zhejiang Supor Co. Ltd., Class A.....	2,100	17,184
Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A.....	2,880	21,863
Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	25,500	19,606
Zhejiang Wanliyang Co. Ltd., Class A.....	15,300	26,036
Zhejiang Weiming Environmental Protection Co. Ltd., Class A.....	3,600	17,434
Zhejiang Weixing New Building Materials Co. Ltd., Class A.....	13,100	46,789
Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd., Class A.....	8,100	59,059
Zhejiang Xianju Pharmaceutical Co. Ltd., Class A.....	15,411	27,329
Zhejiang Xinan Chemical Industrial Group Co. Ltd., Class A.....	13,000	44,690
Zhejiang Yankon Group Co. Ltd., Class A.....	35,700	21,643
Zhejiang Yasha Decoration Co. Ltd., Class A.....	23,500	23,505
Zhejiang Yinlun Machinery Co. Ltd., Class A.....	13,500	22,373
# Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	61,800	64,868
Zhenro Properties Group Ltd.....	477,000	226,557

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
Zheshang Securities Co. Ltd., Class A.....	20,000	\$ 39,003
* Zhong An Group Ltd.....	859,000	33,261
*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.....	190,700	656,730
* Zhongfu Straits Pingtan Development Co. Ltd., Class A.....	47,000	21,370
Zhongji Innolight Co. Ltd., Class A.....	9,600	54,527
Zhongjin Gold Corp. Ltd., Class A.....	29,400	37,116
Zhongliang Holdings Group Co. Ltd.....	130,500	61,340
Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	36,800	38,578
Zhongsheng Group Holdings Ltd.....	173,500	1,332,847
* Zhongtian Financial Group Co. Ltd., Class A.....	100,000	39,160
Zhongyu Energy Holdings Ltd.....	169,000	176,180
*Ω Zhongyuan Bank Co. Ltd., Class H.....	126,000	14,407
Zhuguang Holdings Group Co. Ltd.....	486,000	104,994
Zhuzhou CRRR Times Electric Co.....	148,100	782,218
Zhuzhou Hongda Electronics Corp. Ltd., Class A.....	6,000	79,593
Zhuzhou Kibing Group Co. Ltd., Class A.....	34,400	86,649
Zibo Qixiang Tengda Chemical Co. Ltd., Class A.....	75,600	110,802
* ZJBC Information Technology Co. Ltd., Class A.....	10,460	5,984
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	440,200	288,313
ZTE Corp., Class H.....	162,800	439,925
ZTO Express Cayman, Inc., ADR.....	26,052	782,602
ZTO Express Cayman, Inc.....	1,250	36,960
TOTAL CHINA.....		<u>320,530,765</u>
COLOMBIA — (0.1%)		
Banco de Bogota SA.....	2,631	51,183
Bancolombia SA, Sponsored ADR.....	4,539	161,498
Bancolombia SA.....	16,045	160,540
Celsia SA ESP.....	81,622	90,703
Grupo Aval Acciones y Valores SA, ADR.....	3,200	18,240
Grupo Energia Bogota SA ESP.....	143,003	94,906
Interconexion Electrica SA ESP.....	43,920	262,555
Mineros SA.....	33,064	31,408
TOTAL COLOMBIA.....		<u>871,033</u>
CZECH REPUBLIC — (0.0%)		
Komerčni Banka AS.....	8,205	363,837
O2 Czech Republic AS.....	5,693	70,450
TOTAL CZECH REPUBLIC.....		<u>434,287</u>
EGYPT — (0.0%)		
* Commercial International Bank Egypt SAE, GDR.....	113,367	367,309
GABON — (0.0%)		
ElvalHalcor SA.....	4,660	10,114
Entersoft SA Software Development & Related Services Co.....	3,084	19,482
TOTAL GABON.....		<u>29,596</u>
GREECE — (0.3%)		
* Alpha Services & Holdings SA.....	127,135	192,400
Athens Water Supply & Sewage Co. SA.....	8,519	73,928
Autohellas Tourist & Trading SA.....	5,765	62,258
Bank of Greece.....	4,212	90,164
* Ellaktor SA.....	12,618	17,794
* Eurobank Ergasias Services & Holdings SA, Class A.....	261,276	295,504
* Fourlis Holdings SA.....	15,510	74,981
* GEK Terna Holding Real Estate Construction SA.....	9,800	101,763

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
GREECE — (Continued)		
Hellenic Petroleum Holdings SA.....	13,683	\$ 101,682
Hellenic Telecommunications Organization SA.....	12,522	243,394
Holding Co. ADMIE IPTO SA.....	22,438	63,392
* Intracom Holdings SA.....	12,803	24,919
JUMBO SA.....	24,099	358,455
* LAMDA Development SA.....	13,054	103,107
Motor Oil Hellas Corinth Refineries SA.....	22,274	356,704
OPAP SA.....	31,291	464,764
* Piraeus Financial Holdings SA.....	43,732	73,591
Piraeus Port Authority SA.....	1,629	31,726
Quest Holdings SA.....	3,779	82,646
Sarantis SA.....	7,529	74,692
Terna Energy SA.....	17,355	253,124
Thrace Plastics Holding and Co.....	3,797	26,883
TOTAL GREECE.....		<u>3,167,871</u>
HONG KONG — (0.1%)		
* Beijing Energy International Holding Co. Ltd.....	1,418,000	47,414
Ω China New Higher Education Group Ltd.....	50,000	17,294
Ω CIMC Vehicles Group Co. Ltd., Class H.....	20,500	15,891
* SIM Technology Group Ltd.....	262,000	13,841
Wharf Holdings Ltd.....	177,000	604,908
# Wuling Motors Holdings Ltd.....	140,000	24,479
TOTAL HONG KONG.....		<u>723,827</u>
HUNGARY — (0.2%)		
4iG Nyrt.....	5,746	15,000
Magyar Telekom Telecommunications PLC.....	133,563	177,065
* Opus Global Nyrt.....	12,230	7,838
* OTP Bank Nyrt.....	17,387	1,008,918
Richter Gedeon Nyrt.....	13,371	352,907
TOTAL HUNGARY.....		<u>1,561,728</u>
INDIA — (14.2%)		
* 3i Infotech Ltd.....	27,570	29,015
* Aarti Drugs Ltd.....	11,200	75,235
Aarti Industries Ltd.....	9,667	128,513
ABB India Ltd.....	5,794	179,402
Abbott India Ltd.....	126	27,227
Action Construction Equipment Ltd.....	7,404	22,399
* Adani Green Energy Ltd.....	37,346	944,633
ADF Foods Ltd.....	2,521	29,542
* Aditya Birla Capital Ltd.....	139,318	223,047
Advanced Enzyme Technologies Ltd.....	8,593	36,467
Aegis Logistics Ltd.....	32,543	88,635
Agro Tech Foods Ltd.....	1,250	15,998
* Ahluwalia Contracts India Ltd.....	5,052	27,624
AIA Engineering Ltd.....	7,286	185,106
Ajanta Pharma Ltd.....	7,597	229,801
Akzo Nobel India Ltd.....	3,120	80,805
Alembic Ltd.....	14,547	19,465
Alembic Pharmaceuticals Ltd.....	14,406	147,358
Alkem Laboratories Ltd.....	7,269	345,787
Alkyl Amines Chemicals.....	2,664	120,291
Allcargo Logistics Ltd.....	16,991	75,272
* Alok Industries Ltd.....	118,530	49,547
Amara Raja Batteries Ltd.....	17,293	143,985
* Amber Enterprises India Ltd.....	1,804	88,285

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Anant Raj Ltd.....	23,144	\$ 25,583
Andhra Sugars Ltd.....	24,000	49,155
Apar Industries Ltd.....	5,061	46,919
Apcotex Industries Ltd.....	1,239	6,273
* APL Apollo Tubes Ltd.....	24,996	289,650
Apollo Hospitals Enterprise Ltd.....	23,736	1,424,991
Aptech Ltd.....	3,134	15,696
* Arvind Fashions Ltd.....	10,415	43,405
Arvind SmartSpaces Ltd.....	4,403	14,323
Ashiana Housing Ltd.....	3,766	8,647
Ashok Leyland Ltd.....	236,890	425,170
* Ashoka Buildcon Ltd.....	41,864	55,978
Asian Paints Ltd.....	65,089	2,764,994
Astec Lifesciences Ltd.....	606	13,692
*Ω Aster DM Healthcare Ltd.....	30,340	75,695
Astra Microwave Products Ltd.....	13,392	39,330
Astral Ltd.....	19,208	560,596
AstraZeneca Pharma India Ltd.....	1,043	39,296
Atul Ltd.....	3,581	458,572
*Ω AU Small Finance Bank Ltd.....	16,611	293,854
Aurobindo Pharma Ltd.....	69,056	589,462
Automotive Axles Ltd.....	275	5,373
Avanti Feeds Ltd.....	12,745	102,735
*Ω Avenue Supermarts Ltd.....	8,534	472,579
Bajaj Auto Ltd.....	10,745	513,286
Bajaj Consumer Care Ltd.....	30,884	75,976
* Bajaj Electricals Ltd.....	4,900	79,069
Bajaj Finance Ltd.....	13,260	1,256,521
Bajaj Finserv Ltd.....	3,159	670,248
* Bajaj Hindusthan Sugar Ltd.....	143,434	32,656
Bajaj Holdings & Investment Ltd.....	5,082	352,874
Balaji Amines Ltd.....	3,039	133,443
Balkrishna Industries Ltd.....	13,588	427,625
Balmer Lawrie & Co. Ltd.....	17,962	30,765
Balrampur Chini Mills Ltd.....	21,793	124,579
Banco Products India Ltd.....	4,410	10,813
Ω Bandhan Bank Ltd.....	118,524	505,132
* Bank of Baroda.....	174,229	253,773
* Bank of India.....	58,291	42,805
* Bank of Maharashtra.....	198,188	56,267
Bannari Amman Sugars Ltd.....	451	17,477
BASF India Ltd.....	5,129	212,037
Bata India Ltd.....	9,736	270,784
Bayer CropScience Ltd.....	2,962	206,990
BEML Ltd.....	6,603	161,094
Berger Paints India Ltd.....	67,217	653,814
* BF Utilities Ltd.....	1,876	9,924
Bhansali Engineering Polymers Ltd.....	16,497	30,829
Bharat Bijlee Ltd.....	943	25,438
Bharat Electronics Ltd.....	394,964	1,119,164
* Bharat Heavy Electricals Ltd.....	197,734	154,123
Bharat Petroleum Corp. Ltd.....	134,468	719,696
Bharat Rasayan Ltd.....	145	24,252
* Bharti Airtel Ltd.....	142,503	1,400,130
* Bharti Airtel Ltd.....	5,481	28,058
Birlasoft Ltd.....	54,014	350,147
* Black Box Ltd.....	1,488	17,785
Bliss Gvs Pharma Ltd.....	4,620	5,911
Blue Dart Express Ltd.....	1,048	96,605

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Blue Star Ltd.....	13,934	\$163,444
Bodal Chemicals Ltd.....	17,752	26,037
* Bombay Dyeing & Manufacturing Co. Ltd.....	16,558	24,478
* Borosil Renewables Ltd.....	4,165	36,282
Bosch Ltd.....	933	207,782
Brigade Enterprises Ltd.....	19,977	136,629
Britannia Industries Ltd.....	14,962	713,211
Cadila Healthcare Ltd.....	73,582	402,986
* Camlin Fine Sciences Ltd.....	10,404	21,191
Can Fin Homes Ltd.....	19,559	163,067
* Canara Bank.....	85,487	292,029
* Capaci'e Infraprojects Ltd.....	4,149	8,445
Caplin Point Laboratories Ltd.....	5,678	60,758
Carborundum Universal Ltd.....	29,840	358,709
Castrol India Ltd.....	133,835	224,325
CCL Products India Ltd.....	21,543	137,320
Central Depository Services India Ltd.....	11,342	230,914
Century Enka Ltd.....	1,684	12,178
Century Plyboards India Ltd.....	21,913	175,717
Century Textiles & Industries Ltd.....	12,179	142,339
Cera Sanitaryware Ltd.....	1,024	66,767
* CG Power & Industrial Solutions Ltd.....	89,916	213,167
* Chambal Fertilisers & Chemicals Ltd.....	42,953	251,216
* Chennai Petroleum Corp. Ltd.....	9,060	13,540
Cholamandalam Financial Holdings Ltd.....	23,458	220,112
Cholamandalam Investment & Finance Co. Ltd.....	98,729	846,386
Cigniti Technologies Ltd.....	2,674	18,209
Cipla Ltd.....	65,947	837,186
City Union Bank Ltd.....	60,856	118,134
Clariant Chemicals India Ltd.....	4,039	26,416
Ω Cochin Shipyard Ltd.....	9,822	45,373
Coforge Ltd.....	8,401	548,435
Colgate-Palmolive India Ltd.....	32,280	617,451
Computer Age Management Services Ltd.....	6,403	233,648
Container Corp. of India Ltd.....	50,338	438,361
Coromandel International Ltd.....	31,205	332,040
Cosmo Films Ltd.....	4,592	105,752
* CreditAccess Grameen Ltd.....	8,818	74,339
* CRISIL Ltd.....	3,488	130,721
* CSB Bank Ltd.....	7,936	26,874
Cummins India Ltd.....	24,200	306,931
Cyient Ltd.....	14,241	180,954
Dabur India Ltd.....	86,173	623,375
Dalmia Bharat Sugar & Industries Ltd.....	1,698	10,214
DB Corp. Ltd.....	4,280	5,106
* DCB Bank Ltd.....	22,733	26,252
* DCM Shriram Ltd.....	8,501	129,675
* DCW Ltd.....	46,170	27,594
Deepak Fertilisers & Petrochemicals Corp. Ltd.....	13,223	101,855
Deepak Nitrite Ltd.....	23,599	711,148
Delta Corp. Ltd.....	26,787	100,319
* DEN Networks Ltd.....	22,281	12,603
* Dhampur Sugar Mills Ltd.....	5,947	30,443
* Dhani Services Ltd.....	55,006	97,896
Dhanuka Agritech Ltd.....	4,543	46,837
Ω Dilip Buildcon Ltd.....	8,553	42,124
* Dish TV India Ltd.....	268,428	59,131
* Dishman Carbogen Amcis Ltd.....	13,491	35,751
* Divi's Laboratories Ltd.....	15,606	846,364

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	7,537	\$449,715
	2,411	20,345
Ω	9,425	376,714
*	78	411
*	2,277	9,838
	16,162	20,683
*	486	13,584
	6,248	198,431
	71,886	67,793
	17,135	610,411
	27,751	181,969
	48,669	26,231
	30,512	136,718
	75,510	502,970
Ω	6,416	138,408
	61,198	57,336
	47,792	121,277
*Ω	13,258	9,881
Ω	9,149	86,218
	828	36,169
	19,937	496,178
*	15,308	55,853
	13,632	44,349
	1,401	16,731
	96,789	226,197
*	10,370	40,579
	237,904	323,634
	701	10,787
	12,871	20,022
	1,028	53,318
	17,633	118,231
	65,665	148,808
	110,374	238,382
	1,571	25,551
*	77,773	283,128
*	104,715	10,376
*	7,967	5,558
	4,668	197,187
	6,759	22,055
	2,215	94,705
	65,576	61,591
*	15,561	43,502
*	14,914	5,409
	4,704	15,119
*	14,717	24,204
*Ω	21,901	42,031
	21,338	19,757
	10,080	10,752
*	8,709	8,025
	5,220	11,176
	1,604	113,613
	1,523	32,199
	19,922	130,155
*	57,292	686,004
*	11,258	92,595
*	15,642	362,243
	675	8,641
	32,853	134,323
	13,269	86,969

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Grasim Industries Ltd.....	40,635	\$ 945,839
Grauer & Weil India Ltd.....	22,570	18,404
Gravita India Ltd.....	5,623	25,645
Greaves Cotton Ltd.....	10,547	29,585
Greenlam Industries Ltd.....	930	23,146
* Greenpanel Industries Ltd.....	7,524	53,033
Greenply Industries Ltd.....	20,774	58,072
Grindwell Norton Ltd.....	10,061	255,935
Gujarat Alkalies & Chemicals Ltd.....	8,503	78,951
Gujarat Ambuja Exports Ltd.....	13,020	37,839
* Gujarat Fluorochemicals Ltd.....	5,594	210,384
Gujarat Gas Ltd.....	38,652	350,725
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	23,011	145,510
Gujarat Pipavav Port Ltd.....	63,610	83,852
Gujarat State Fertilizers & Chemicals Ltd.....	60,213	104,799
Gujarat State Petronet Ltd.....	76,666	310,915
Gulf Oil Lubricants India Ltd.....	3,463	21,150
* Hathway Cable & Datacom Ltd.....	55,355	16,352
Hatsun Agro Product Ltd.....	7,173	99,113
Havells India Ltd.....	25,512	408,859
HBL Power Systems Ltd.....	21,877	20,677
HCL Technologies Ltd.....	154,185	2,288,848
Ω HDFC Asset Management Co. Ltd.....	13,253	393,431
HDFC Bank Ltd.....	28,367	570,050
Ω HDFC Life Insurance Co. Ltd.....	57,547	482,922
* HealthCare Global Enterprises Ltd.....	3,221	10,771
HEG Ltd.....	2,712	55,610
* Hemisphere Properties India Ltd.....	3,759	6,978
Heritage Foods Ltd.....	5,612	28,814
Hero MotoCorp Ltd.....	29,991	1,097,752
Hester Biosciences Ltd.....	445	14,995
HFCL Ltd.....	153,778	164,903
HG Infra Engineering Ltd.....	3,130	23,931
Himadri Speciality Chemical Ltd.....	44,524	33,945
Himatsingka Seide Ltd.....	16,940	52,864
Hinduja Global Solutions Ltd.....	2,888	99,552
Hindustan Aeronautics Ltd.....	5,751	111,992
* Hindustan Construction Co. Ltd.....	265,796	53,620
* Hindustan Oil Exploration Co. Ltd.....	9,749	28,855
Hindustan Unilever Ltd.....	69,539	2,129,295
Hitachi Energy India Ltd.....	362	15,243
Hle Glascoat Ltd.....	357	31,345
Honda India Power Products Ltd.....	808	15,485
Honeywell Automation India Ltd.....	654	372,443
Housing Development Finance Corp. Ltd.....	105,756	3,604,179
HSIL Ltd.....	11,277	46,759
Huhtamaki India Ltd.....	5,375	14,700
I G Petrochemicals Ltd.....	3,464	34,828
ICICI Bank Ltd., Sponsored ADR.....	149,823	3,255,654
ICICI Bank Ltd.....	84,009	902,750
Ω ICICI Lombard General Insurance Co. Ltd.....	47,378	873,121
Ω ICICI Prudential Life Insurance Co. Ltd.....	30,984	233,924
Ω ICICI Securities Ltd.....	12,439	120,806
* IDFC First Bank Ltd.....	573,303	363,586
* IDFC Ltd.....	358,281	313,611
* IFB Industries Ltd.....	2,098	29,385
* IFCI Ltd.....	73,561	15,015
IIFL Finance Ltd.....	32,239	137,864
IIFL Securities Ltd.....	20,653	27,469

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
IIFL Wealth Management Ltd.....	9,414	\$ 202,998
India Glycols Ltd.....	3,751	45,029
Indiabulls Housing Finance Ltd.....	63,401	181,588
* Indiabulls Real Estate Ltd.....	33,887	66,143
Ω IndiaMart InterMesh Ltd.....	2,330	157,353
Ω Indian Energy Exchange Ltd.....	54,507	173,770
Indian Railway Catering & Tourism Corp. Ltd.....	29,363	345,155
Indo Count Industries Ltd.....	19,498	64,127
Indoco Remedies Ltd.....	9,177	48,116
*Ω IndoStar Capital Finance Ltd.....	2,324	7,540
Indraprastha Gas Ltd.....	61,861	327,518
Indus Towers Ltd.....	107,231	365,987
IndusInd Bank Ltd.....	27,950	329,873
Infibeam Avenues Ltd.....	64,558	38,424
Info Edge India Ltd.....	15,342	1,017,397
Infosys Ltd., Sponsored ADR.....	265,121	6,248,902
Infosys Ltd.....	283,167	6,668,600
Ingersoll Rand India Ltd.....	1,817	33,668
* Inox Leisure Ltd.....	12,248	68,808
* Inox Wind Energy Ltd.....	871	8,713
* Inox Wind Ltd.....	13,063	22,111
* Insecticides India Ltd.....	2,950	28,428
* Intellect Design Arena Ltd.....	11,373	118,121
Ipca Laboratories Ltd.....	38,019	529,268
* IRB Infrastructure Developers Ltd.....	27,242	93,653
Ω IRCON International Ltd.....	50,746	31,123
ITD Cementation India Ltd.....	9,348	9,465
* ITI Ltd.....	12,573	19,591
J Kumar Infraprojects Ltd.....	8,288	18,766
* Jagran Prakashan Ltd.....	12,267	11,313
Jamna Auto Industries Ltd.....	27,309	39,639
JB Chemicals & Pharmaceuticals Ltd.....	8,912	208,653
Jindal Poly Films Ltd.....	5,639	79,791
JK Paper Ltd.....	16,886	49,898
JM Financial Ltd.....	98,828	98,366
JMC Projects India Ltd.....	6,414	8,648
* Johnson Controls-Hitachi Air Conditioning India Ltd.....	1,005	25,077
Jubilant Foodworks Ltd.....	10,535	482,755
Jubilant Ingrevia Ltd.....	4,563	35,559
* Just Dial Ltd.....	2,181	26,653
Jyothy Labs Ltd.....	32,517	61,711
Kajaria Ceramics Ltd.....	18,990	342,572
Kalpataru Power Transmission Ltd.....	18,020	96,844
Kansai Nerolac Paints Ltd.....	41,985	321,121
Karur Vysya Bank Ltd.....	81,218	55,264
Kaveri Seed Co. Ltd.....	3,935	29,214
KCP Ltd.....	24,082	43,876
KEC International Ltd.....	33,212	224,177
KEI Industries Ltd.....	13,911	201,581
Kennametal India Ltd.....	1,343	34,252
* Kesoram Industries Ltd.....	48,701	42,530
* Kiri Industries Ltd.....	6,179	41,339
Kirloskar Brothers Ltd.....	5,926	28,339
Kirloskar Ferrous Industries Ltd.....	6,284	18,046
Kirloskar Industries Ltd.....	805	15,974
Kirloskar Oil Engines Ltd.....	13,471	31,091
Kitex Garments Ltd.....	8,666	30,043
KNR Constructions Ltd.....	42,923	184,086
* Koltte-Patil Developers Ltd.....	8,425	36,164

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	32,962	\$ 826,302
	96	2,281
	44,450	390,132
	25,915	234,028
	11,600	36,353
	3,004	50,126
	5,178	27,221
	497	72,925
Ω	91,041	617,637
	2,269	20,898
	88,311	459,741
	1,574	57,757
	20,125	19,282
	8,072	21,020
	42,136	515,710
	1,356	49,326
	10,794	118,720
	249	12,221
	97,307	213,129
	133,474	1,593,217
*	14,522	41,828
*	17,287	58,143
Ω	3,294	26,102
	714	9,414
	15,520	24,405
	130,357	277,599
*	52,518	32,380
	199,405	1,298,154
	60,249	45,678
	7,173	829,826
Ω	2,038	13,420
	2,505	91,889
*	34,842	443,149
*	32,572	161,458
*	6,105	9,547
	7,496	50,685
*	2,456	28,890
	26,124	38,521
Ω	6,966	236,037
	6,111	16,424
	13,920	209,984
Ω	3,855	9,609
	1,567	14,038
	246,199	598,756
	246,199	131,476
	8,560	101,851
	28,724	1,204,503
	216	209,222
	2,316	47,959
	39,151	769,308
	539	4,407
*	15,053	131,449
	8,886	108,764
*	23,497	18,329
	4,395	232,798
	15,738	20,661
	110,345	69,959
	2,476	25,967
	1,058	23,669

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
NESCO Ltd.....	3,548	\$ 27,602
* Network18 Media & Investments Ltd.....	45,674	50,560
Neuland Laboratories Ltd.....	1,060	20,986
Newgen Software Technologies Ltd.....	4,599	35,426
NIIT Ltd.....	28,324	164,567
Nilkamal Ltd.....	2,078	67,471
NOCIL Ltd.....	21,941	68,739
Novartis India Ltd.....	2,011	19,998
NRB Bearings Ltd.....	9,283	20,554
Nucleus Software Exports Ltd.....	2,361	18,812
* Oberoi Realty Ltd.....	30,880	380,385
* Olectra Greentech Ltd.....	4,078	46,481
* Omaxe Ltd.....	8,455	10,323
OnMobile Global Ltd.....	15,797	31,423
Orient Electric Ltd.....	26,025	116,450
Orient Paper & Industries Ltd.....	51,064	21,601
Oriental Aromatics Ltd.....	2,804	26,376
Oriental Carbon & Chemicals Ltd.....	1,909	24,868
Page Industries Ltd.....	1,360	776,894
Paisalo Digital Ltd.....	2,352	22,081
Panama Petrochem Ltd.....	2,801	11,218
* Patel Engineering Ltd.....	31,108	12,640
* PC Jeweller Ltd.....	36,823	13,106
PCBL Ltd.....	28,473	91,432
Persistent Systems Ltd.....	17,931	1,067,795
Petronet LNG Ltd.....	355,982	1,025,046
Pfizer Ltd.....	833	50,757
Phoenix Mills Ltd.....	9,693	129,836
PI Industries Ltd.....	12,626	415,481
Pidilite Industries Ltd.....	18,949	625,199
*Ω PNB Housing Finance Ltd.....	15,035	88,267
PNC Infratech Ltd.....	24,150	96,575
Poly Medicare Ltd.....	5,522	67,345
Polyplex Corp. Ltd.....	7,732	192,175
Power Finance Corp. Ltd.....	305,307	500,422
Power Grid Corp. of India Ltd.....	296,082	858,730
* Power Mech Projects Ltd.....	944	12,155
Praj Industries Ltd.....	40,716	232,360
Ω Prataap Snacks Ltd.....	989	10,923
Prestige Estates Projects Ltd.....	38,695	255,060
* Pricol Ltd.....	12,224	20,731
Prince Pipes & Fittings Ltd.....	4,512	41,283
* Prism Johnson Ltd.....	14,790	27,931
Privi Speciality Chemicals Ltd.....	1,728	46,963
Procter & Gamble Health Ltd.....	1,492	101,201
Procter & Gamble Hygiene & Health Care Ltd.....	2,880	567,441
PSP Projects Ltd.....	1,462	12,114
* PTC India Financial Services Ltd.....	73,647	18,881
PTC India Ltd.....	102,268	131,383
* Puravankara Ltd.....	12,526	24,082
* PVR Ltd.....	8,819	189,735
Ω Quess Corp. Ltd.....	18,958	183,785
Ω Quick Heal Technologies Ltd.....	4,305	12,085
Radico Khaitan Ltd.....	19,369	280,173
Rain Industries Ltd.....	41,989	121,945
Rajesh Exports Ltd.....	18,123	204,468
Rallis India Ltd.....	17,572	61,391
Ramkrishna Forgings Ltd.....	1,589	20,579
* Rane Holdings Ltd.....	1,032	8,407

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Rashtriya Chemicals & Fertilizers Ltd.....	52,545	\$ 56,681
Ratnamani Metals & Tubes Ltd.....	3,489	89,119
* Raymond Ltd.....	14,318	146,373
*Ω RBL Bank Ltd.....	51,085	103,223
REC Ltd.....	261,037	488,053
Redington India Ltd.....	166,153	363,984
Relaxo Footwears Ltd.....	10,138	167,654
Rhi Magnesita India Ltd.....	5,882	34,670
RITES Ltd.....	5,670	20,970
* RPSG Ventures Ltd.....	2,907	26,975
* RSWM Ltd.....	2,292	14,861
Rupa & Co. Ltd.....	3,742	25,525
* Sadbhav Engineering Ltd.....	9,197	4,756
Sagar Cements Ltd.....	3,645	11,737
Sandhar Technologies Ltd.....	1,775	6,024
Sangam India Ltd.....	3,847	19,229
Sanofi India Ltd.....	2,557	259,989
Sasken Technologies Ltd.....	786	10,841
Savita Oil Technologies Ltd.....	1,776	28,374
* SBI Cards & Payment Services Ltd.....	15,100	179,095
Ω SBI Life Insurance Co. Ltd.....	41,288	688,360
Schaeffler India Ltd.....	1,159	139,669
* Schneider Electric Infrastructure Ltd.....	8,940	12,528
SEAMEC Ltd.....	630	9,119
SEPC Ltd.....	108,598	14,376
Seshasayee Paper & Boards Ltd.....	4,841	9,720
Ω SH Kelkar & Co. Ltd.....	22,091	47,805
Shakti Pumps India Ltd.....	1,105	9,023
* Shankara Building Products Ltd.....	2,509	17,200
Sharda Cropchem Ltd.....	8,549	66,723
* Sheela Foam Ltd.....	2,772	121,365
Shilpa Medicare Ltd.....	7,105	48,459
* Shoppers Stop Ltd.....	8,764	41,891
* Shree Renuka Sugars Ltd.....	99,872	44,139
Shriram City Union Finance Ltd.....	5,378	128,613
Shriram Transport Finance Co. Ltd.....	45,947	765,387
Siemens Ltd.....	9,549	299,116
* Sintex Plastics Technology Ltd.....	26,507	3,296
* SIS Ltd.....	10,098	68,138
Siyaram Silk Mills Ltd.....	2,428	15,995
SKF India Ltd.....	6,116	298,918
* Snowman Logistics Ltd.....	32,403	17,386
Sobha Ltd.....	8,551	99,337
Solar Industries India Ltd.....	6,085	190,846
Somany Ceramics Ltd.....	1,375	16,334
Somany Home Innovation Ltd.....	1,816	9,290
Sonata Software Ltd.....	26,973	296,016
* Spandana Sphoorty Financial Ltd.....	2,531	11,563
SRF Ltd.....	45,875	1,481,510
* Star Cement Ltd.....	12,959	16,656
* Sterling & Wilson Renewable.....	9,627	51,295
Sterlite Technologies Ltd.....	43,355	119,252
Strides Pharma Science Ltd.....	13,748	73,199
Stylam Industries Ltd.....	810	10,718
Subex Ltd.....	108,975	69,728
Subros Ltd.....	3,640	17,996
Sudarshan Chemical Industries.....	8,791	67,792
Sun Pharmaceutical Industries Ltd.....	81,703	917,347
Sun TV Network Ltd.....	33,735	226,451

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	11,034	\$ 334,140
	1,163	59,128
	24,131	276,582
	6,996	48,042
	8,394	45,866
	21,538	605,217
	10,208	96,252
	12,283	16,063
	24,872	179,085
*	963,394	156,189
	2,435	46,328
	2,186	29,510
*Ω	51,057	391,553
*	12,235	6,765
	11,188	17,707
	13,419	18,599
	15,766	372,248
	41	7,005
	7,029	121,752
	110,998	5,602,411
	151,172	1,479,540
	10,858	1,112,450
	1,238	13,922
#*	11,672	394,047
*	478,971	3,302,825
*	35,165	69,648
	1,495	39,334
*Ω	3,918	38,398
	2,456	14,195
	133,678	2,675,568
	18,592	62,280
*Ω	13,442	74,840
	87,366	49,235
	5,047	139,902
	23,745	84,482
*	16,689	15,020
Ω	4,090	53,269
	1,780	33,955
	45,472	51,834
	4,860	126,106
	9,928	49,492
*	21,133	32,035
	43,476	1,383,228
	14,755	528,329
	10,154	9,927
	6,986	65,919
	12,545	174,024
	222,937	185,129
	10,696	38,414
	15,426	42,106
	11,130	143,884
*	178,685	142,091
	60,584	496,390
	787	21,298
	10,234	70,080
*	5,091	9,511
*	209,369	9,156
	9,576	208,656
*	57,255	667,575

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
UPL Ltd.....	225,931	\$ 2,378,072
* VA Tech Wabag Ltd.....	9,891	42,023
Vaibhav Global Ltd.....	8,415	52,200
Vakrangee Ltd.....	159,662	84,646
*Ω Valiant Organics Ltd.....	1,147	17,201
Vardhman Textiles Ltd.....	6,017	195,599
*Ω Varroc Engineering Ltd.....	2,039	11,012
Varun Beverages Ltd.....	54,972	669,904
Vesuvius India Ltd.....	2,177	31,832
V-Guard Industries Ltd.....	35,674	103,536
Vinati Organics Ltd.....	5,715	151,452
Vindhya Telelinks Ltd.....	1,488	24,441
* VIP Industries Ltd.....	7,986	64,720
Visaka Industries Ltd.....	1,086	9,119
* V-Mart Retail Ltd.....	2,076	105,342
* Vodafone Idea Ltd.....	1,100,831	159,894
Voltamp Transformers Ltd.....	1,435	40,330
Voltas Ltd.....	55,700	886,319
VST Tillers Tractors Ltd.....	993	41,154
Welspun Enterprises Ltd.....	17,519	23,598
West Coast Paper Mills Ltd.....	10,620	34,513
* Westlife Development Ltd.....	1,383	9,297
Wheels India Ltd.....	1,591	15,272
Whirlpool of India Ltd.....	6,335	157,759
Wipro Ltd.....	137,230	1,060,278
* Wockhardt Ltd.....	9,984	52,805
* Wonderla Holidays Ltd.....	6,246	17,950
* Yes Bank Ltd.....	108,012	19,361
Zee Entertainment Enterprises Ltd.....	209,459	818,971
Zensar Technologies Ltd.....	25,215	142,103
TOTAL INDIA.....		<u>143,564,876</u>
INDONESIA — (1.0%)		
Ace Hardware Indonesia Tbk PT.....	1,886,100	162,420
* Adhi Karya Persero Tbk PT.....	501,300	29,055
* Adi Sarana Armada Tbk PT.....	313,800	60,418
* Agung Semesta Sejahtera Tbk PT.....	344,900	1,198
* Alam Sutera Realty Tbk PT.....	2,532,800	25,962
Arwana Citramulia Tbk PT.....	661,900	39,126
Ashmore Asset Management Indonesia Tbk PT.....	94,600	11,517
Astra Otoparts Tbk PT.....	111,600	7,999
Bank BTPN Syariah Tbk PT.....	540,300	131,484
Bank Central Asia Tbk PT.....	2,489,700	1,324,264
Bank Mandiri Persero Tbk PT.....	1,187,500	622,260
Bank Negara Indonesia Persero Tbk PT.....	670,700	344,233
* Bank Pan Indonesia Tbk PT.....	745,500	38,693
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT.....	592,800	54,448
Bank Pembangunan Daerah Jawa Timur Tbk PT.....	647,800	33,642
Bank Rakyat Indonesia Persero Tbk PT.....	2,921,432	831,543
* Bank Syariah Indonesia Tbk PT.....	868,700	93,442
* Bank Tabungan Negara Persero Tbk PT.....	773,800	91,506
Barito Pacific Tbk PT.....	5,821,900	361,733
* Bekasi Fajar Industrial Estate Tbk PT.....	2,296,800	16,821
BFI Finance Indonesia Tbk PT.....	763,800	69,558
* Bintang Oto Global Tbk PT.....	233,500	22,590
BISI International Tbk PT.....	170,900	11,608
Blue Bird Tbk PT.....	152,000	15,142
* Bumi Serpong Damai Tbk PT.....	1,158,500	73,516
* Capital Financial Indonesia Tbk PT.....	1,348,100	51,191

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
	2,351,400	\$143,696
* Ciputra Development Tbk PT.....	1,562,400	195,906
* Elang Mahkota Teknologi Tbk PT.....	509,600	9,822
Elnusa Tbk PT.....	3,413,900	131,473
* Erajaya Swasembada Tbk PT.....	722,500	8,792
* FKS Food Sejahtera Tbk PT.....	272,300	11,755
Gajah Tunggal Tbk PT.....	2,231,400	77,612
* Garudafood Putra Putri Jaya Tbk PT.....	8,134,100	0
* Hanson International Tbk PT.....	33,700	11,173
Hexindo Adiperkasa Tbk PT.....	107,000	20,176
* Impack Pratama Industri Tbk PT.....	49,800	7,148
Indofarma Persero Tbk PT.....	220,000	11,299
Indomobil Sukses Internasional Tbk PT.....	174,100	69,547
Indosat Tbk PT.....	1,677,423	108,659
Industri Jamu Dan Farmasi Sido Muncul Tbk PT.....	550,900	359
*†† Inti Agri Resources Tbk PT.....	880,700	9,015
* Intiland Development Tbk PT.....	770,800	176,773
* Jasa Marga Persero Tbk PT.....	709,100	24,456
Jaya Real Property Tbk PT.....	5,459,000	623,640
Kalbe Farma Tbk PT.....	229,100	4,371
* KMI Wire & Cable Tbk PT.....	1,622,300	8,772
* Kresna Graha Investama Tbk PT.....	207,000	63,636
Link Net Tbk PT.....	7,539,000	69,322
* Lippo Karawaci Tbk PT.....	54,100	41,800
* M Cash Integrasi PT.....	74,500	12,349
* Map Aktif Adiperkasa PT.....	100,300	26,514
Matahari Department Store Tbk PT.....	975,200	127,149
Mayora Indah Tbk PT.....	2,670,100	158,473
Media Nusantara Citra Tbk PT.....	761,000	58,015
* Medikaloka Hermina Tbk PT.....	1,074,300	274,637
* Merdeka Copper Gold Tbk PT.....	1,200,800	44,302
* Metro Healthcare Indonesia Tbk PT.....	1,459,000	68,543
* Metrodata Electronics Tbk PT.....	2,202,600	119,974
* Mitra Adiperkasa Tbk PT.....	554,000	97,338
Mitra Keluarga Karyasehat Tbk PT.....	395,200	27,377
Mitra Pinasthika Mustika Tbk PT.....	173,600	39,811
* MNC Studios International Tbk PT.....	2,815,300	26,397
* MNC Vision Networks Tbk PT.....	534,000	7,848
* Multipolar Tbk PT.....	18,800	10,292
* NFC Indonesia Tbk PT.....	140,600	13,161
Nippon Indosari Corpindo Tbk PT.....	345,000	169,274
* Pabrik Kertas Tjiwi Kimia Tbk PT.....	424,900	31,174
* Pacific Strategic Financial Tbk PT.....	1,909,100	57,385
* Pakuwon Jati Tbk PT.....	2,781,700	33,446
* Panin Financial Tbk PT.....	332,500	16,206
* Paninvest Tbk PT.....	140,100	8,396
* Pollux Properti Indonesia Tbk PT.....	64,100	42
*†† Pool Advista Indonesia Tbk PT.....	893,600	58,386
* PP Persero Tbk PT.....	4,085,000	53,152
* Puradelta Lestari Tbk PT.....	780,900	35,120
* Ramayana Lestari Sentosa Tbk PT.....	3,949,000	2,574
*†† Rimo International Lestari Tbk PT.....	4,637,000	331,419
Sarana Menara Nusantara Tbk PT.....	464,300	13,685
Sariguna Primatirta Tbk PT.....	388,700	35,730
Selamat Sempurna Tbk PT.....	55,500	31,944
* Siloam International Hospitals Tbk PT.....	10,367,800	58,570
* Smartfren Telecom Tbk PT.....	1,498,800	5,706
*†† Sri Rejeki Isman Tbk PT.....	3,792,800	307,958
* Sumber Alfaria Trijaya Tbk PT.....	2,097,845	99,749
* Summarecon Agung Tbk PT.....		

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
* Surya Citra Media Tbk PT.....	9,751,000	\$ 198,778
* Surya Esa Perkasa Tbk PT.....	995,400	41,307
* Surya Semesta Internusa Tbk PT.....	1,772,300	49,938
Telkom Indonesia Persero Tbk PT.....	826,500	242,062
Telkom Indonesia Persero Tbk PT, Sponsored ADR.....	11,298	335,890
Tempo Scan Pacific Tbk PT.....	140,500	14,660
Tower Bersama Infrastructure Tbk PT.....	1,407,200	283,396
*†† Trada Alam Minera Tbk PT.....	1,606,700	1,047
Ultrajaya Milk Industry & Trading Co. Tbk PT.....	1,229,800	136,897
* Waskita Beton Precast Tbk PT.....	2,650,700	17,509
* Waskita Karya Persero Tbk PT.....	2,790,541	114,051
Wijaya Karya Bangunan Gedung Tbk PT.....	675,300	8,136
Wijaya Karya Beton Tbk PT.....	1,541,400	24,068
* Wijaya Karya Persero Tbk PT.....	761,600	55,251
TOTAL INDONESIA.....		<u>10,339,657</u>
MALAYSIA — (1.1%)		
Aeon Co. M Bhd.....	138,700	46,613
AEON Credit Service M Bhd.....	27,800	97,504
AFFIN Bank Bhd.....	47,767	20,384
Ajinomoto Malaysia Bhd.....	4,200	14,837
Alliance Bank Malaysia Bhd.....	207,200	164,042
Allianz Malaysia Bhd.....	10,400	31,409
* AMMB Holdings Bhd.....	192,600	150,419
* Ancom BHD.....	45,700	36,829
Astro Malaysia Holdings Bhd.....	227,500	52,231
* Berjaya Corp. Bhd.....	448,760	25,909
Berjaya Food Bhd.....	21,500	10,802
* Berjaya Land Bhd.....	294,800	15,517
Berjaya Sports Toto Bhd.....	149,379	67,910
* Bermaz Auto Bhd.....	282,500	111,230
Beshom Holdings Bhd.....	19,834	8,592
BIMB Holdings Bhd.....	134,000	100,909
* Boustead Holdings Bhd.....	85,100	11,003
* Bumi Armada Bhd.....	207,000	27,493
Cahaya Mata Sarawak Bhd.....	104,300	30,800
Carlsberg Brewery Malaysia Bhd, Class B.....	31,600	152,628
CB Industrial Product Holding Bhd.....	35,400	11,172
CIMB Group Holdings Bhd.....	255,900	318,772
* Coastal Contracts Bhd.....	57,700	24,648
Comfort Glove Bhd.....	76,600	16,998
# D&O Green Technologies Bhd.....	157,400	185,589
# Dayang Enterprise Holdings Bhd.....	169,420	37,210
Dialog Group Bhd.....	478,500	293,588
DRB-Hicom Bhd.....	241,900	84,649
Dufu Technology Corp. Bhd.....	55,900	49,696
# Duopharma Biotech Bhd.....	103,890	36,781
Dutch Lady Milk Industries Bhd.....	2,500	19,289
* Ekovest BHD.....	334,600	33,257
Formosa Prosonic Industries Bhd.....	55,100	46,127
# Fraser & Neave Holdings Bhd.....	35,500	209,875
Frontken Corp. Bhd.....	184,200	142,212
Gadang Holdings Bhd.....	60,900	5,554
* Gamuda Bhd.....	464,415	307,825
Gas Malaysia Bhd.....	52,900	33,866
Genting Malaysia Bhd.....	250,500	164,012
George Kent Malaysia Bhd.....	106,500	15,897
* GHL Systems Bhd.....	46,200	18,897
# Globetronics Technology Bhd.....	139,600	49,289

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
#*	Greatech Technology Bhd.	62,200 \$ 78,375
	Guan Chong Bhd.	101,900 65,297
#	HAP Seng Consolidated Bhd.	33,000 59,943
	Hartalega Holdings Bhd.	99,000 138,995
#	Heineken Malaysia Bhd.	35,100 171,930
#	Hengyuan Refining Co. Bhd.	31,700 30,935
	HeveaBoard Bhd.	59,900 6,605
#	Hong Leong Bank Bhd.	13,900 64,540
	Hong Leong Capital Bhd.	14,000 23,949
#	Hong Leong Financial Group Bhd.	26,600 116,087
	Hong Leong Industries Bhd.	20,200 44,893
*	Hong Seng Consolidated Bhd.	186,700 123,317
	Hup Seng Industries Bhd.	52,600 10,870
	IHH Healthcare Bhd.	84,400 130,057
#*	JAKS Resources Bhd.	487,500 45,641
#	JHM Consolidation Bhd.	67,500 24,696
	Kelington Group Bhd.	66,400 23,765
	Kenanga Investment Bank Bhd.	103,200 28,910
	Kerjaya Prospek Group Bhd.	130,895 34,904
*	KNM Group Bhd.	1,071,400 34,584
	Kobay Technology BHD.	15,300 16,780
	Kossan Rubber Industries.	351,000 151,066
*	Kronologi Asia Bhd.	118,000 16,233
	LBS Bina Group Bhd.	93,730 10,535
	Lii Hen Industries Bhd.	23,500 17,052
#	Lingkaran Trans Kota Holdings Bhd.	35,300 31,600
#Ω	Lotte Chemical Titan Holding Bhd.	127,315 67,993
	LPI Capital Bhd.	53,800 187,748
	Luxchem Corp. Bhd.	117,200 18,825
#	Magni-Tech Industries Bhd.	50,166 23,317
#	Magnum Bhd.	119,045 53,638
#	Mah Sing Group Bhd.	109,900 17,750
	Malayan Banking Bhd.	113,501 224,410
*	Malaysia Airports Holdings Bhd.	102,500 139,950
#	Malaysia Building Society Bhd.	469,531 64,190
	Malaysia Smelting Corp. Bhd.	27,800 23,159
	Malaysian Pacific Industries Bhd.	19,300 184,021
#	Malaysian Resources Corp. Bhd.	595,329 48,553
	Matrix Concepts Holdings Bhd.	100,900 53,981
	MBM Resources BHD.	18,900 13,894
#	Mega First Corp. Bhd.	132,600 111,875
	MNRB Holdings Bhd.	49,400 13,311
*	Muhibbah Engineering M Bhd.	92,800 12,336
*	Mulpha International Bhd.	18,000 10,383
	My EG Services Bhd.	1,594,454 371,845
	N2N Connect Bhd.	53,400 7,321
	OSK Holdings Bhd.	267,600 54,934
	PA Resources Bhd.	99,000 9,172
#	Padini Holdings Bhd.	84,100 57,822
	Panasonic Manufacturing Malaysia Bhd.	3,800 26,146
	Paramount Corp. Bhd.	90,300 15,140
#	Pentamaster Corp. Bhd.	103,250 101,596
	Perak Transit Bhd.	39,466 5,779
	PESTECH International Bhd.	128,625 22,641
#	Petron Malaysia Refining & Marketing Bhd.	24,600 25,461
	Petronas Dagangan Bhd.	51,900 241,004
#	Pharmaniaga Bhd.	107,200 18,090
	PIE Industrial Bhd.	28,700 21,182
*	Pos Malaysia Bhd.	59,400 9,041

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
MALAYSIA — (Continued)			
#	Power Root Bhd.	23,600	\$ 7,521
	PPB Group Bhd.	51,200	194,441
	Press Metal Aluminium Holdings Bhd.	137,100	202,224
	Public Bank Bhd.	1,038,700	1,046,286
#	Ranhill Utilities Bhd.	82,014	10,698
	RCE Capital Bhd.	26,584	11,269
*	Revenue Group Bhd.	69,500	25,506
	RHB Bank Bhd.	244,089	324,883
	Sam Engineering & Equipment M Bhd.	8,600	44,610
*	Sapura Energy Bhd.	2,096,200	22,354
	Scientex Bhd.	202,200	221,774
#	Serba Dinamik Holdings Bhd.	555,150	46,423
#	Sime Darby Bhd.	376,300	193,388
#	Sime Darby Property Bhd.	384,900	53,355
*	SP Setia Bhd Group.	347,664	102,450
	Sunway Bhd.	328,700	134,347
#	Sunway Construction Group Bhd.	78,400	27,284
	Supermax Corp. Bhd.	230,651	65,136
	Syarikat Takaful Malaysia Keluarga Bhd.	125,790	109,627
	Taliworks Corp. Bhd.	120,500	26,110
	TASCO Bhd.	69,700	19,517
	Telekom Malaysia Bhd.	160,800	194,852
#	TIME dotCom Bhd.	152,000	154,984
*	Tropicana Corp. Bhd.	71,896	18,084
*	Tune Protect Group Bhd.	79,400	8,006
#	Uchi Technologies Bhd.	66,700	47,702
*	UEM Edgenta Bhd.	53,500	20,090
*	UEM Sunrise Bhd.	197,400	14,717
#	UMW Holdings Bhd.	67,500	47,258
#	UOA Development Bhd.	108,900	42,596
#	UWC BHD.	73,700	83,142
#*	Velesto Energy Bhd.	1,333,600	45,041
	ViTrox Corp. Bhd.	64,400	126,121
	VS Industry Bhd.	726,500	209,510
#*	WCT Holdings Bhd.	326,015	39,859
	Wellcall Holdings Bhd.	99,500	30,074
	Westports Holdings Bhd.	115,100	105,528
	Yinson Holdings Bhd.	170,800	224,887
*	YNH Property Bhd.	46,800	29,319
TOTAL MALAYSIA.			<u>11,371,304</u>
MEXICO — (1.6%)			
*	ALEATICA SAB de CV.	8,989	8,443
	Alpek SAB de CV.	160,494	192,331
#*	Alsea SAB de CV.	94,600	194,171
	America Movil SAB de CV.	1,164,330	1,095,581
	America Movil SAB de CV, Sponsored ADR, Class L.	59,205	1,116,606
	Arca Continental SAB de CV.	52,426	309,402
Ω	Banco del Bajío SA.	155,679	335,538
	Becle SAB de CV.	29,263	71,001
	Bolsa Mexicana de Valores SAB de CV.	40,107	68,517
	Cia Minera Autlan SAB de CV, Class B.	37,786	25,022
	Coca-Cola Femsa SAB de CV, Sponsored ADR.	2,506	132,367
#	Coca-Cola Femsa SAB de CV.	35,529	187,376
	Consortio ARA SAB de CV.	434,433	85,716
#*	Credito Real SAB de CV Sofom ER.	80,585	21,525
	El Puerto de Liverpool SAB de CV, Class C1.	33,698	154,931
	Fomento Economico Mexicano SAB de CV.	106,626	802,900
	Fomento Economico Mexicano SAB de CV, Sponsored ADR.	1,140	85,751

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
MEXICO — (Continued)			
		\$	
#*	Genomma Lab Internacional SAB de CV, Class B.....	420,855	418,244
	Gentera SAB de CV.....	134,141	96,177
	Gruma SAB de CV, Class B.....	45,476	594,729
	Grupo Aeroportuario del Centro Norte SAB de CV.....	41,753	280,722
	Grupo Aeroportuario del Pacifico SAB de CV, Class B.....	73,583	1,013,532
	Grupo Aeroportuario del Sureste SAB de CV, ADR.....	1,677	340,699
	Grupo Aeroportuario del Sureste SAB de CV, Class B.....	4,770	96,598
	Grupo Bimbo SAB de CV, Class A.....	223,488	700,540
	Grupo Carso SAB de CV.....	28,819	80,612
	Grupo Comercial Chedraui SA de CV.....	202,436	410,407
	Grupo Financiero Banorte SAB de CV, Class O.....	178,993	1,132,199
*	Grupo Financiero Inbursa SAB de CV, Class O.....	365,985	530,668
*	Grupo GICSA SAB de CV.....	33,334	3,555
	Grupo Herdez SAB de CV.....	42,064	68,883
*	Grupo Hotelero Santa Fe SAB de CV.....	135,595	27,477
	Grupo Industrial Saltillo SAB de CV.....	56,810	76,727
	Grupo KUO SAB de CV, Class B.....	4,600	9,928
#	Grupo Rotoplas SAB de CV.....	65,326	84,112
	Grupo Televisa SAB, Sponsored ADR.....	5,685	58,158
	Grupo Televisa SAB.....	316,923	649,578
#*Ω	Grupo Traxion SAB de CV.....	41,850	66,159
*	Industrias CH SAB de CV, Class B.....	11,751	111,597
	Industrias Penoles SAB de CV.....	32,862	352,946
#	Kimberly-Clark de Mexico SAB de CV, Class A.....	65,667	94,706
	La Comer SAB de CV.....	97,165	159,916
	Megacable Holdings SAB de CV.....	126,563	407,888
	Orbia Advance Corp. SAB de CV.....	321,926	754,095
	Organizacion Soriana SAB de CV, Class B.....	37,341	42,196
#	Promotora y Operadora de Infraestructura SAB de CV.....	53,537	392,210
	Promotora y Operadora de Infraestructura SAB de CV, Class L.....	3,652	17,175
#	Qualitas Controladora SAB de CV.....	23,774	128,493
	Regional SAB de CV.....	7,562	43,067
#	Telesites SAB de CV.....	90,575	96,072
#*	Unifin Financiera SAB de CV.....	105,993	146,596
*	Vista Oil & Gas SAB de CV, ADR.....	8,100	50,787
	Wal-Mart de Mexico SAB de CV.....	477,600	1,620,015
	TOTAL MEXICO.....		16,044,641
PERU — (0.1%)			
*	Aenza SAA, Sponsored ADR.....	3,417	6,151
	Credicorp Ltd.....	5,214	746,749
#	Intercorp Financial Services, Inc.....	4,346	137,029
	TOTAL PERU.....		889,929
PHILIPPINES — (0.5%)			
	8990 Holdings, Inc.....	281,700	61,060
	AllHome Corp.....	220,800	36,942
	Alliance Global Group, Inc.....	771,700	193,900
	Ayala Corp.....	5,790	99,011
	Ayala Land, Inc.....	152,200	107,468
*	AyalaLand Logistics Holdings Corp.....	407,000	47,420
	Bank of the Philippine Islands.....	164,940	317,357
	BDO Unibank, Inc.....	106,180	282,206
	Cebu Landmasters, Inc.....	258,680	14,756
*Ω	CEMEX Holdings Philippines, Inc.....	1,275,697	26,316
	China Banking Corp.....	115,500	57,707
	Cosco Capital, Inc.....	555,300	57,012
	D&L Industries, Inc.....	827,600	138,204

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
* DITO CME Holdings Corp.....	340,100	\$ 33,893
DoubleDragon Corp.....	211,400	28,909
* EEI Corp.....	14,700	1,810
Emperador, Inc.....	494,400	229,850
Filinvest Development Corp.....	39,100	5,672
Ginebra San Miguel, Inc.....	16,380	37,264
Global Ferronickel Holdings, Inc.....	557,000	23,729
GT Capital Holdings, Inc.....	20,880	234,151
* Integrated Micro-Electronics, Inc.....	206,100	42,200
International Container Terminal Services, Inc.....	168,600	663,219
JG Summit Holdings, Inc.....	101,853	124,626
Jollibee Foods Corp.....	43,620	205,442
LT Group, Inc.....	419,300	82,442
* MacroAsia Corp.....	27,600	2,929
Manila Electric Co.....	17,590	115,823
Manila Water Co., Inc.....	131,100	64,450
* Megawide Construction Corp.....	126,100	11,987
Megaworld Corp.....	2,412,900	147,043
Metropolitan Bank & Trust Co.....	433,239	501,854
Nickel Asia Corp.....	1,166,700	135,723
* Petron Corp.....	1,035,100	66,229
Philex Mining Corp.....	221,400	23,103
* Philippine National Bank.....	63,540	25,590
* Philippine Seven Corp.....	24,690	42,605
Philippine Stock Exchange, Inc.....	130	536
* Pilipinas Shell Petroleum Corp.....	109,600	40,973
PNB Holdings Corp.....	9,969	62
Premium Leisure Corp.....	695,000	6,124
Puregold Price Club, Inc.....	272,200	198,207
Rizal Commercial Banking Corp.....	34,700	13,968
Robinsons Land Corp.....	455,800	164,075
Robinsons Retail Holdings, Inc.....	108,970	120,622
San Miguel Corp.....	2,180	4,823
Security Bank Corp.....	42,580	89,870
SM Investments Corp.....	9,360	174,483
Universal Robina Corp.....	102,280	255,312
Vista Land & Lifescapes, Inc.....	665,000	45,505
Vistamalls, Inc.....	23,100	1,640
Wilcon Depot, Inc.....	267,400	157,364
TOTAL PHILIPPINES.....		<u>5,563,466</u>
POLAND — (0.8%)		
* 11 bit studios SA.....	239	32,572
AB SA.....	2,365	28,976
* Agora SA.....	4,633	8,263
* Alior Bank SA.....	11,305	156,240
*Ω Allegro.eu SA.....	17,689	163,948
Alumetal SA.....	3,689	51,901
Amica SA.....	1,140	30,218
* AmRest Holdings SE.....	9,027	55,714
Apator SA.....	4,975	23,185
ASBISc Enterprises PLC.....	11,085	46,107
Asseco Poland SA.....	17,837	358,909
Asseco South Eastern Europe SA.....	6,922	80,847
Astarta Holding NV.....	1,745	14,499
Auto Partner SA.....	17,648	68,402
* Bank Ochrony Srodowiska SA.....	12,487	26,812
Bank Polska Kasa Opieki SA.....	15,357	511,716
* Benefit Systems SA.....	248	37,150

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
* Bioton SA.....	11,456	\$ 11,394
* Boryszew SA.....	21,148	17,856
Budimex SA.....	3,500	198,750
* CCC SA.....	4,566	86,428
# CD Projekt SA.....	15,773	700,247
Celon Pharma SA.....	1,863	13,253
* CI Games SA.....	29,151	12,784
Ciech SA.....	7,885	81,599
Cognor Holding SA.....	19,491	20,821
ComArch SA.....	1,063	47,188
Cyfrowy Polsat SA.....	39,249	303,198
Develia SA.....	68,631	56,773
*Ω Dino Polska SA.....	6,390	492,287
Dom Development SA.....	3,453	97,333
* Erbud SA.....	1,787	21,914
Fabryki Mebli Forte SA.....	5,421	56,767
* Famur SA.....	57,607	38,256
Ferro SA.....	1,162	9,231
* Globe Trade Centre SA.....	31,585	53,368
Grupa Kety SA.....	2,969	442,477
ING Bank Slaski SA.....	936	62,126
Inter Cars SA.....	2,311	255,339
KGHM Polska Miedz SA.....	25,008	862,655
KRUK SA.....	2,503	201,636
LiveChat Software SA.....	3,308	88,086
LPP SA.....	113	441,993
#* Mabion SA.....	916	10,861
* mBank SA.....	2,792	319,755
Mirbud SA.....	10,035	9,944
Neuca SA.....	439	79,569
NEWAG SA.....	7,382	34,676
PlayWay SA.....	305	28,345
* Polimex-Mostostal SA.....	23,933	21,753
Powszechny Zaklad Ubezpiezen SA.....	52,742	469,597
Santander Bank Polska SA.....	2,321	199,426
* Selvita SA.....	521	8,978
Stalexport Autostrady SA.....	24,162	21,049
TEN Square Games SA.....	927	57,410
Tim SA.....	2,365	22,308
* VRG SA.....	39,196	37,957
Warsaw Stock Exchange.....	3,626	36,021
Wawel SA.....	162	19,478
Wirtualna Polska Holding SA.....	1,994	65,472
#Ω X-Trade Brokers Dom Maklerski SA.....	8,554	34,780
TOTAL POLAND.....		<u>7,846,597</u>
QATAR — (0.8%)		
Aamal Co.....	612,200	184,136
Al Khaleej Takaful Group QSC.....	9,372	9,444
Al Meera Consumer Goods Co. QSC.....	35,144	188,965
Baladna.....	246,853	101,779
Barwa Real Estate Co.....	204,883	189,155
Commercial Bank PSQC.....	186,976	368,208
Doha Bank QPSC.....	164,611	132,494
Doha Insurance Co. QSC.....	16,409	8,408
* Gulf International Services QSC.....	279,769	138,238
Gulf Warehousing Co.....	61,454	77,680
Industries Qatar QSC.....	44,419	205,323
* Investment Holding Group.....	64,183	22,752

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
QATAR — (Continued)		
Mannai Corp. QSC.....	70,543	\$ 178,380
Masraf Al Rayan QSC.....	181,978	245,204
Mazaya Real Estate Development QPSC.....	501,436	126,956
Medicare Group.....	25,863	60,578
Mesaieed Petrochemical Holding Co.....	418,124	280,177
Ooredoo QPSC.....	131,633	262,805
* Qatar First Bank.....	67,753	33,439
Qatar Fuel QSC.....	81,887	427,384
Qatar Gas Transport Co. Ltd.....	194,421	192,923
Qatar Industrial Manufacturing Co. QSC.....	27,514	24,924
* Qatar Insurance Co. SAQ.....	482,879	347,358
Qatar International Islamic Bank QSC.....	132,365	363,400
Qatar Islamic Bank SAQ.....	108,398	583,228
Qatar Islamic Insurance Group.....	24,939	55,789
Qatar National Bank QPSC.....	391,359	2,351,535
Qatar Navigation QSC.....	72,730	174,675
United Development Co. QSC.....	476,108	217,877
Vodafone Qatar QSC.....	363,778	176,359
TOTAL QATAR.....		<u>7,729,573</u>
RUSSIA — (0.3%)		
Etalon Group PLC, GDR.....	30,193	36,534
Globaltrans Investment PLC, GDR.....	19,351	134,876
* Lenta International Co. PJSC, GDR.....	7,070	15,554
Mobile TeleSystems PJSC, Sponsored ADR.....	31,844	243,288
PhosAgro PJSC, GDR.....	7,817	157,018
Polyus PJSC, GDR.....	4,999	390,241
QIWI PLC, Sponsored ADR.....	9,565	71,451
Sberbank of Russia PJSC, Sponsored ADR.....	114,063	1,593,193
* VK Co. Ltd., GDR.....	6,533	52,133
VTB Bank PJSC, GDR.....	102,771	115,926
X5 Retail Group NV, GDR.....	10,620	238,313
TOTAL RUSSIA.....		<u>3,048,527</u>
SAUDI ARABIA — (3.3%)		
Abdullah Al Othaim Markets Co.....	11,992	338,114
Advanced Petrochemical Co.....	36,423	730,751
* Al Alamiya for Cooperative Insurance Co.....	1,530	9,591
Al Babbtain Power & Telecommunication Co.....	4,478	40,399
* Al Etihad Cooperative Insurance Co.....	2,567	13,853
Al Hammadi Co. for Development & Investment.....	12,467	140,033
* Al Hassan Ghazi Ibrahim Shaker Co.....	2,898	18,726
Al Moammar Information Systems Co.....	3,168	136,110
Al Rajhi Bank.....	106,850	4,243,289
* Al Rajhi Co. for Co-operative Insurance.....	5,314	118,848
* AlAbdullatif Industrial Investment Co.....	3,860	30,909
Alandalus Property Co.....	9,665	49,525
Alaseel Co.....	4,000	55,920
Aldrees Petroleum & Transport Services Co.....	16,118	336,772
Alinma Bank.....	138,372	1,109,416
* Allianz Saudi Fransi Cooperative Insurance Co.....	2,839	19,722
Alujain Holding.....	12,285	204,271
Arab National Bank.....	53,630	396,888
Arabian Centres Co. Ltd.....	11,519	70,677
* Arabian Shield Cooperative Insurance Co.....	3,144	19,651
Arriyadh Development Co.....	6,658	48,178
* Aseer Trading Tourism & Manufacturing Co.....	8,236	48,677
Astra Industrial Group.....	14,037	160,919

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
* AXA Cooperative Insurance Co.....	3,559	\$ 32,629
* Bank AlBilad.....	94,465	1,404,153
Bank Al-Jazira.....	99,089	615,283
Banque Saudi Fransi.....	50,934	714,355
* Basic Chemical Industries Ltd.....	1,702	19,556
Bawan Co.....	7,386	72,727
Bupa Arabia for Cooperative Insurance Co.....	22,360	887,919
Co. for Cooperative Insurance.....	16,424	342,125
Dallah Healthcare Co.....	4,466	104,013
* Dar Al Arkan Real Estate Development Co.....	170,303	469,242
Dr Sulaiman Al Habib Medical Services Group Co.....	7,788	344,077
Electrical Industries Co.....	2,748	21,927
* Emaar Economic City.....	96,925	334,632
Etihad Etisalat Co.....	77,219	671,987
* Fawaz Abdulaziz Al Hokair & Co.....	2,394	10,567
Fitaihi Holding Group.....	618	7,839
Halwani Brothers Co.....	2,941	74,243
Herfy Food Services Co.....	3,218	55,156
Jarir Marketing Co.....	14,321	770,652
Leejam Sports Co. JSC.....	2,021	64,184
Maharah Human Resources Co.....	7,074	151,888
* Malath Cooperative Insurance Co.....	3,324	24,570
* Mediterranean & Gulf Insurance & Reinsurance Co.....	4,874	24,639
* Methanol Chemicals Co.....	4,285	44,339
* Middle East Healthcare Co.....	4,887	45,240
* Middle East Paper Co.....	8,991	124,054
Mouwasat Medical Services Co.....	11,451	605,352
* Nama Chemicals Co.....	3,503	37,844
* National Agriculture Development Co.....	7,792	68,805
National Co. for Glass Industries.....	10,047	125,408
National Co. for Learning & Education.....	839	14,829
National Gas & Industrialization Co.....	4,353	62,878
National Medical Care Co.....	3,863	70,201
National Petrochemical Co.....	21,720	246,750
* Rabigh Refining & Petrochemical Co.....	73,021	476,551
Riyad Bank.....	183,986	1,672,697
SABIC Agri-Nutrients Co.....	27,701	1,255,896
* Saudi Arabian Mining Co.....	34,939	861,061
Saudi Automotive Services Co.....	6,110	63,863
Saudi Basic Industries Corp.....	15,025	502,940
Saudi British Bank.....	58,183	624,889
Saudi Ceramic Co.....	10,634	158,684
Saudi Chemical Co. Holding.....	10,454	97,461
Saudi Co. For Hardware CJSC.....	6,478	92,502
* Saudi Ground Services Co.....	19,861	180,344
Saudi Industrial Investment Group.....	48,382	442,434
Saudi Industrial Services Co.....	7,491	67,380
Saudi Investment Bank.....	56,184	337,950
* Saudi Kayan Petrochemical Co.....	206,251	1,087,989
* Saudi Marketing Co.....	7,310	60,983
Saudi National Bank.....	157,120	3,097,846
Saudi Pharmaceutical Industries & Medical Appliances Corp.....	6,341	69,149
* Saudi Printing & Packaging Co.....	6,278	40,512
* Saudi Public Transport Co.....	7,835	50,212
* Saudi Re for Cooperative Reinsurance Co.....	7,471	37,075
* Saudi Real Estate Co.....	7,183	40,692
* Saudi Research & Media Group.....	13,426	864,836
Saudi Telecom Co.....	57,496	1,808,884
Saudia Dairy & Foodstuff Co.....	5,152	224,321

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Savola Group.....	69,807	\$ 636,363
* Seera Group Holding.....	58,482	307,786
United Electronics Co.....	6,908	257,829
United International Transportation Co.....	9,496	127,550
Yanbu National Petrochemical Co.....	32,009	582,029
TOTAL SAUDI ARABIA.....		<u>33,134,010</u>
SOUTH AFRICA — (2.5%)		
Advtech Ltd.....	70,722	70,524
AECI Ltd.....	31,856	236,302
Afrimat Ltd.....	14,071	54,657
Alexander Forbes Group Holdings Ltd.....	175,103	48,319
Altron Ltd., Class A.....	70,082	37,826
Alviva Holdings Ltd.....	18,425	20,454
Anglo American Platinum Ltd.....	5,974	723,835
AngloGold Ashanti Ltd.....	23,308	436,952
# AngloGold Ashanti Ltd., Sponsored ADR.....	57,102	1,060,955
Aspen Pharmacare Holdings Ltd.....	49,844	671,501
#* Aveng Ltd.....	38,394	67,313
Barloworld Ltd.....	48,772	422,335
Bid Corp. Ltd.....	48,168	1,041,037
Bidvest Group Ltd.....	73,912	906,216
* Blue Label Telecoms Ltd.....	146,716	48,864
* Brait PLC.....	242,729	76,441
Cashbuild Ltd.....	4,133	75,356
# Clicks Group Ltd.....	56,534	1,082,626
Coronation Fund Managers Ltd.....	45,762	152,446
DataTec Ltd.....	80,486	199,764
Ω Dis-Chem Pharmacies Ltd.....	107,004	248,000
* Discovery Ltd.....	47,071	475,684
* Distell Group Holdings Ltd.....	12,701	139,764
* Famous Brands Ltd.....	7,090	32,859
Foschini Group Ltd.....	31,674	265,281
# Gold Fields Ltd., Sponsored ADR.....	176,491	1,870,805
Grindrod Shipping Holdings Ltd.....	2,134	33,816
# Harmony Gold Mining Co. Ltd., Sponsored ADR.....	36,047	129,409
Hudaco Industries Ltd.....	9,126	81,011
Impala Platinum Holdings Ltd.....	100,086	1,543,012
Imperial Logistics Ltd.....	24,870	104,729
Investec Ltd.....	42,409	239,576
Invicta Holdings Ltd.....	5,349	10,426
Italtile Ltd.....	106,697	107,567
KAP Industrial Holdings Ltd.....	370,763	102,662
# Kumba Iron Ore Ltd.....	11,613	414,320
Lewis Group Ltd.....	9,835	31,102
* Liberty Holdings Ltd.....	23,904	153,349
Libstar Holdings Ltd.....	50,632	20,990
Life Healthcare Group Holdings Ltd.....	53,122	78,038
Long4Life Ltd.....	101,070	38,024
* Massmart Holdings Ltd.....	28,257	102,047
Metair Investments Ltd.....	21,936	41,211
MiX Telematics Ltd., Sponsored ADR.....	3,696	43,908
Motus Holdings Ltd.....	45,438	345,547
* Mpact Ltd.....	55,728	127,679
Mr Price Group Ltd.....	30,464	405,003
* MTN Group Ltd.....	7,189	90,408
MultiChoice Group.....	91,912	753,821
* Murray & Roberts Holdings Ltd.....	92,435	82,319
* Nampak Ltd.....	160,499	38,421

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
Naspers Ltd., Class N.....	6,058	\$ 979,264
NEPI Rockcastle PLC.....	49,553	336,973
Ninety One Ltd.....	32,530	111,336
* Northam Platinum Holdings Ltd.....	25,718	340,370
Old Mutual Ltd.....	686,121	618,278
Omnia Holdings Ltd.....	47,200	189,150
#Ω Pepkor Holdings Ltd.....	165,254	243,664
Pick n Pay Stores Ltd.....	40,523	134,741
* PSG Group Ltd.....	64,688	352,586
PSG Konsult Ltd.....	151,180	137,520
Raubex Group Ltd.....	26,464	64,435
Reunert Ltd.....	40,589	126,439
RFG Holdings Ltd.....	21,034	18,574
Royal Bafokeng Platinum Ltd.....	34,653	369,059
Sanlam Ltd.....	275,195	1,130,655
* Sappi Ltd.....	66,553	186,616
Sibanye Stillwater Ltd.....	220,496	821,871
Sibanye Stillwater Ltd., ADR.....	84,774	1,270,762
SPAR Group Ltd.....	64,653	707,027
Standard Bank Group Ltd.....	65,814	642,357
Super Group Ltd.....	50,376	109,515
Transaction Capital Ltd.....	81,379	229,694
Truworths International Ltd.....	33,530	123,591
Wesizwe Platinum Ltd.....	97,999	11,007
Wilson Bayly Holmes-Ovcon Ltd.....	15,695	113,674
Woolworths Holdings Ltd.....	121,888	421,124
TOTAL SOUTH AFRICA.....		<u>25,374,793</u>
SOUTH KOREA — (14.5%)		
* 3S Korea Co. Ltd.....	7,967	18,306
* ABco Electronics Co. Ltd.....	2,081	20,408
* Able C&C Co. Ltd.....	1,620	7,461
* ABOV Semiconductor Co. Ltd.....	1,884	21,842
* Actoz Soft Co. Ltd.....	1,755	18,190
Actro Co. Ltd.....	1,337	9,195
* ADTechnology Co. Ltd.....	1,279	22,090
Advanced Nano Products Co. Ltd.....	823	35,604
Advanced Process Systems Corp.....	4,597	88,027
Aekyung Chemical Co. Ltd.....	10,906	89,560
Aekyung Industrial Co. Ltd.....	2,237	30,347
* AeroSpace Technology of Korea, Inc.....	6,981	34,548
AfreecaTV Co. Ltd.....	2,873	376,898
* Agabang&Company.....	12,217	44,174
Ahn-Gook Pharmaceutical Co. Ltd.....	1,820	14,903
Ahnlab, Inc.....	1,018	65,716
AJ Networks Co. Ltd.....	2,003	8,316
* Ajin Industrial Co. Ltd.....	8,452	20,325
AK Holdings, Inc.....	798	11,364
* Alpha Holdings, Inc.....	4,025	8,901
* Alteogen, Inc.....	3,261	132,429
* ALUKO Co. Ltd.....	10,456	31,436
* Amicogen, Inc.....	1,290	28,429
* Aminologics Co. Ltd.....	7,906	12,682
# Amorepacific Corp.....	8,161	1,064,368
Amorepacific Group.....	9,235	317,784
* Amotech Co. Ltd.....	1,395	28,169
* Anam Electronics Co. Ltd.....	13,023	22,947
* Ananti, Inc.....	3,404	25,106
* Anterogen Co. Ltd.....	418	9,367

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Apact Co. Ltd.....	1,984	\$ 9,083
* Aprogen Healthcare & Games, Inc.....	14,804	7,319
* Aprogen Medicines, Inc.....	19,814	23,954
* Aprogen pharmaceuticals, Inc.....	53,817	33,438
* APS Holdings Corp.....	1,428	13,396
* APTC Co. Ltd.....	2,084	34,167
* Asia Business Daily Co. Ltd.....	5,396	15,473
* Asia Paper Manufacturing Co. Ltd.....	1,042	41,702
* Atec Co. Ltd.....	780	12,111
* A-Tech Solution Co. Ltd.....	1,146	13,728
* Atinum Investment Co. Ltd.....	5,620	22,962
* AUK Corp.....	7,995	19,369
* Aurora World Corp.....	2,303	19,233
* Austem Co. Ltd.....	6,608	10,926
* Autech Corp.....	4,220	36,729
* Avaco Co. Ltd.....	2,470	22,401
* Avatec Co. Ltd.....	514	8,225
* Baiksan Co. Ltd.....	4,496	32,873
* Benoholdings, Inc.....	2,978	9,239
* BGF Co. Ltd.....	7,644	29,751
* BGF retail Co. Ltd.....	2,022	273,904
* BH Co. Ltd.....	2,893	52,660
* BHI Co. Ltd.....	4,278	13,960
* Binex Co. Ltd.....	3,695	44,688
* Binggrae Co. Ltd.....	1,377	61,252
* Bioneer Corp.....	2,954	92,559
* BioSmart Co. Ltd.....	4,491	26,963
* Bluecom Co. Ltd.....	3,537	34,365
* BNK Financial Group, Inc.....	32,857	221,605
* Boditech Med, Inc.....	6,480	82,868
* Bohae Brewery Co. Ltd.....	24,371	16,534
* Bookook Securities Co. Ltd.....	462	9,158
* Boryung Pharmaceutical Co. Ltd.....	6,319	64,068
* Bosung Power Technology Co. Ltd.....	7,684	24,855
* Bubang Co. Ltd.....	9,815	17,951
* Bukwang Pharmaceutical Co. Ltd.....	4,615	41,376
* BYC Co. Ltd.....	52	19,650
* BYON Co. Ltd.....	15,580	12,309
* Byucksan Corp.....	8,835	23,912
* Cafe24 Corp.....	1,154	20,568
* CammSys Corp.....	17,801	25,743
* Camus Engineering & Construction, Inc.....	8,563	18,354
* Cape Industries Ltd.....	6,153	22,990
* Capro Corp.....	4,864	16,088
* Caregen Co. Ltd.....	272	14,539
* Carelabs Co. Ltd.....	2,826	19,470
* Cell Biotech Co. Ltd.....	1,375	17,559
* Celltrion Healthcare Co. Ltd.....	6,552	346,171
* Celltrion Pharm, Inc.....	1,765	122,665
* Celltrion, Inc.....	9,574	1,216,799
* Cellumed Co. Ltd.....	3,482	16,894
* Central Motek Co. Ltd.....	915	15,529
* Chabiotech Co. Ltd.....	2,937	41,438
* Changhae Ethanol Co. Ltd.....	2,011	20,866
* Charm Engineering Co. Ltd.....	14,383	15,538
* Cheil Worldwide, Inc.....	35,195	648,015
* Chemtronics Co. Ltd.....	3,577	85,102
* Chemtros Co. Ltd.....	2,178	17,482
* ChinHung International, Inc.....	10,878	17,531

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	7,730	\$ 23,490
*	4,509	12,780
	2,318	180,305
*	13,903	11,893
*	9,118	18,112
	299	18,964
	576	126,140
	1,062	28,877
	4,036	1,170,661
	4,599	307,400
	2,904	301,079
*	1,495	38,708
*	2,529	245,589
	528	14,321
	2,158	28,166
*	1,098	16,434
*	714	9,768
*	12,988	14,649
*	8,816	23,936
*	1,572	12,800
*	85,920	13,823
*	880	116,300
*	1,945	199,084
*	24,345	18,759
*	5,220	15,388
	1,055	10,355
*	2,057	8,880
*	4,209	255,038
*	1,142	12,472
*	1,875	63,760
*	1,626	17,483
#	24,935	1,436,553
	1,455	9,514
	8,153	55,498
	547	19,988
#*	8,085	102,456
	1,016	7,262
	1,391	9,807
*	5,676	24,462
	4,051	163,394
*	2,098	17,347
*	1,159	17,218
	3,109	44,911
	1,747	50,637
*	2,147	14,642
*	15,906	13,723
	1,162	17,033
	2,915	19,904
*	2,975	17,207
	177	21,396
	1,232	8,422
	9,204	15,530
	4,549	12,471
	9,092	24,080
*	9,311	17,643
*	3,882	17,494
	5,700	23,280
	2,018	13,531
*	9,952	13,653

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Daedong Corp.....	5,235	\$ 49,194
Daeduck Electronics Co. Ltd.....	4,741	89,260
Daegu Department Store.....	870	6,584
* Daehan New Pharm Co. Ltd.....	2,297	19,673
Daehan Steel Co. Ltd.....	1,697	27,154
* DAEHO AL Co. Ltd.....	4,995	14,282
* Dae-II Corp.....	5,949	28,254
Daejoo Electronic Materials Co. Ltd.....	861	64,633
Daejung Chemicals & Metals Co. Ltd.....	974	14,193
Daekyo Co. Ltd.....	2,127	6,299
* Daelim B&Co Co. Ltd.....	3,143	18,541
* Daemyung Sonoseason Co. Ltd.....	25,454	22,426
Daesang Corp.....	5,918	110,081
Daesang Holdings Co. Ltd.....	2,845	20,448
* Daesung Eltec Co. Ltd.....	18,359	12,697
Daesung Energy Co. Ltd.....	2,804	18,228
* Daewon Media Co. Ltd.....	665	9,739
Daewon Pharmaceutical Co. Ltd.....	3,980	48,615
Daewon San Up Co. Ltd.....	2,161	11,159
#* Daewoo Engineering & Construction Co. Ltd.....	94,865	454,377
* Daewoo Shipbuilding & Marine Engineering Co. Ltd.....	2,886	48,453
Daewoong Co. Ltd.....	2,917	59,855
Daewoong Pharmaceutical Co. Ltd.....	584	64,334
Daihan Pharmaceutical Co. Ltd.....	1,066	24,317
Daishin Information & Communication.....	9,726	11,341
Daishin Securities Co. Ltd.....	8,360	117,370
* Danal Co. Ltd.....	11,350	95,296
Danawa Co. Ltd.....	3,296	64,768
* Daou Data Corp.....	4,343	49,003
Daou Technology, Inc.....	5,335	91,295
* Dasan Networks, Inc.....	8,505	40,938
Dawonsys Co. Ltd.....	4,466	107,160
* Dayou Automotive Seat Technology Co. Ltd.....	29,843	28,913
* Dayou Plus Co. Ltd.....	14,841	16,651
DB Financial Investment Co. Ltd.....	6,205	33,646
DB Insurance Co. Ltd.....	18,690	936,183
* DB, Inc.....	36,593	26,662
DCM Corp.....	1,124	21,084
Dentium Co. Ltd.....	2,450	115,644
Deutsch Motors, Inc.....	5,379	31,863
Device ENG Co. Ltd.....	1,540	31,804
DGB Financial Group, Inc.....	25,043	193,627
DHP Korea Co. Ltd.....	3,594	21,623
DI Dong Il Corp.....	322	60,083
Digital Chosun Co. Ltd.....	14,083	34,746
Digital Daesung Co. Ltd.....	4,602	31,427
* Digital Imaging Technology Co. Ltd.....	1,887	14,231
* DIO Corp.....	2,824	81,440
DL Construction Co. Ltd.....	2,489	58,489
* DL E&C Co. Ltd.....	4,608	453,625
DL Holdings Co. Ltd.....	4,472	211,317
* DMS Co. Ltd.....	7,907	42,202
DNF Co. Ltd.....	1,966	31,860
Dohwa Engineering Co. Ltd.....	2,708	16,796
Dong A Eltek Co. Ltd.....	1,716	13,770
Dong-A Hwasung Co. Ltd.....	2,071	17,899
Dong-A Socio Holdings Co. Ltd.....	536	44,605
Dong-A ST Co. Ltd.....	1,550	84,794
Dong-Ah Geological Engineering Co. Ltd.....	2,634	37,942

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Dongbang Transport Logistics Co. Ltd.....	14,438	\$ 38,543
Dongbu Corp.....	4,141	47,747
* Dongjin Semichem Co. Ltd.....	17,363	575,399
Dongkoo Bio & Pharma Co. Ltd.....	2,893	16,703
DongKook Pharmaceutical Co. Ltd.....	6,285	105,683
Dongkuk Steel Mill Co. Ltd.....	18,287	228,103
Dongkuk Structures & Construction Co. Ltd.....	6,207	31,054
Dongsuh Cos., Inc.....	3,683	77,986
Dongsung Chemical Co. Ltd.....	11,196	42,798
Dongsung Finetec Co. Ltd.....	7,835	67,258
Dongsung Pharmaceutical Co. Ltd.....	1,400	9,446
* Dongwha Enterprise Co. Ltd.....	702	41,051
Dongwha Pharm Co. Ltd.....	3,999	39,125
Dongwon Development Co. Ltd.....	13,299	53,352
Dongwon F&B Co. Ltd.....	335	50,416
Dongwon Industries Co. Ltd.....	374	68,701
Dongwon Systems Corp.....	1,256	55,186
Dongyang E&P, Inc.....	1,464	20,313
* Doosan Bobcat, Inc.....	13,426	421,029
Doosan Co. Ltd.....	2,716	222,379
* Doosan Fuel Cell Co. Ltd.....	8,154	238,924
#* Doosan Heavy Industries & Construction Co. Ltd.....	38,924	585,340
* Doosan Infracore Co. Ltd.....	25,789	127,243
DoubleUGames Co. Ltd.....	3,293	139,089
Douzone Bizon Co. Ltd.....	4,881	216,351
* Dream Security Co. Ltd.....	4,393	14,839
Dreamtech Co. Ltd.....	7,171	60,070
* Dreamus Co.....	4,115	16,074
Drgem Corp.....	1,242	9,549
* DSK Co. Ltd.....	2,111	14,025
DTR Automotive Corp.....	885	57,767
* Duck Yang Industry Co. Ltd.....	3,457	10,133
* Duk San Neolux Co. Ltd.....	1,914	69,455
* Duksan Hi-Metal Co. Ltd.....	947	14,089
* Duksan Techopia Co. Ltd.....	961	23,935
Duksung Co. Ltd.....	1,342	17,095
DY Corp.....	4,932	39,792
DY POWER Corp.....	3,390	38,226
* DYPNF Co. Ltd.....	838	28,048
* E Investment&Development Co. Ltd.....	92,102	20,285
* E& Corp. Co. Ltd.....	5,126	15,144
* E&M Co. Ltd.....	26,100	12,374
E1 Corp.....	1,179	44,357
Eagon Industrial Ltd.....	1,685	14,765
* Easy Bio, Inc.....	3,302	11,252
eBEST Investment & Securities Co. Ltd.....	3,331	21,112
Echo Marketing, Inc.....	5,576	66,963
* EcoBio Holdings Co. Ltd.....	2,544	13,057
Ecoplastic Corp.....	9,576	19,003
Ecopro BM Co. Ltd.....	1,619	460,010
Ecopro Co. Ltd.....	12,283	687,946
Ecopro HN Co. Ltd.....	1,453	59,504
e-Credible Co. Ltd.....	854	12,838
* Ehwa Technologies Information Co. Ltd.....	25,302	27,888
* Elentec Co. Ltd.....	3,458	42,307
* e-LITECOM Co. Ltd.....	1,118	7,159
#* E-MART, Inc.....	4,599	511,875
* EMKOREA Co. Ltd.....	4,828	13,541
* EM-Tech Co. Ltd.....	1,746	50,894

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
ENF Technology Co. Ltd.....	4,649	\$ 120,878
Eo Technics Co. Ltd.....	1,073	96,825
* ES Cube Co. Ltd.....	1,871	8,105
Estechpharma Co. Ltd.....	1,744	12,543
* E-TRON Co. Ltd.....	55,654	16,093
Eugene Corp.....	15,858	59,141
Eugene Investment & Securities Co. Ltd.....	13,616	34,206
Eugene Technology Co. Ltd.....	3,358	136,547
Eusu Holdings Co. Ltd.....	1,499	6,930
* EV Advanced Material Co. Ltd.....	14,729	17,196
* Ewon Comfortech Co. Ltd.....	2,746	18,780
* E-World.....	8,526	15,546
* Exem Co. Ltd.....	4,667	14,937
Exicon Co. Ltd.....	1,987	23,327
* F&F Co. Ltd.....	950	655,284
Fila Holdings Corp.....	15,235	376,385
Fine Semitech Corp.....	2,256	43,702
* Fine Technix Co. Ltd.....	3,676	37,713
* Finetek Co. Ltd.....	15,480	18,057
* Foosung Co. Ltd.....	2,934	47,897
Fursys, Inc.....	987	28,766
* FutureChem Co. Ltd.....	1,678	22,863
* Futurestream Networks Co. Ltd.....	2,376	16,637
Gabia, Inc.....	3,274	31,969
Galaxia Moneytree Co. Ltd.....	1,980	15,698
Gaon Cable Co. Ltd.....	748	13,823
GC Cell Corp.....	1,264	74,088
* GemVax & Kael Co. Ltd.....	1,198	14,889
* Gemvaxlink Co. Ltd.....	20,885	25,789
* Gemvaxzio Co. Ltd.....	12,050	22,216
* Genexine, Inc.....	2,070	84,011
* Genie Music Corp.....	2,182	8,553
* GenNBio, Inc.....	3,041	8,164
* GenoFocus, Inc.....	2,716	16,377
GENOLUTION, Inc.....	1,619	18,692
Geumhwa PSC Co. Ltd.....	908	22,285
Global Standard Technology Co. Ltd.....	1,924	60,321
* GMB Korea Corp.....	1,496	6,775
GnCenergy Co. Ltd.....	4,292	14,777
* GNCO Co. Ltd.....	29,250	15,414
Golfzon Co. Ltd.....	722	97,073
Golfzon Newdin Holdings Co. Ltd.....	4,684	32,560
Green Chemical Co. Ltd.....	2,243	17,531
Green Cross Corp.....	966	143,023
Green Cross Holdings Corp.....	5,601	104,017
# GS Engineering & Construction Corp.....	19,951	663,940
GS Holdings Corp.....	13,782	444,978
GS Retail Co. Ltd.....	11,526	261,695
* Gwangju Shinsegae Co. Ltd.....	147	20,160
Haatz, Inc.....	2,639	19,389
Hae In Corp.....	3,033	13,829
HAESUNG DS Co. Ltd.....	2,906	133,861
Haitai Confectionery & Foods Co. Ltd.....	2,093	12,729
Halla Corp.....	5,627	24,311
Halla Holdings Corp.....	1,851	62,774
* Han Chang Corp.....	13,995	9,293
Han Kuk Carbon Co. Ltd.....	8,437	77,285
Hana Financial Group, Inc.....	43,580	1,642,024
Hana Materials, Inc.....	1,279	60,661

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Hana Micron, Inc.....	10,893	\$168,751
Hana Pharm Co. Ltd.....	1,053	16,045
* Hanall Biopharma Co. Ltd.....	2,608	38,604
HanChang Paper Co. Ltd.....	8,720	13,779
* Hancom WITH, Inc.....	2,752	17,678
* Hancom, Inc.....	2,264	40,555
Handok, Inc.....	2,093	35,806
Handsome Co. Ltd.....	3,509	99,116
Hanjin Transportation Co. Ltd.....	2,334	54,186
Hankook Shell Oil Co. Ltd.....	254	51,649
* Hankook Technology, Inc.....	16,727	12,744
Hanmi Pharm Co. Ltd.....	622	128,379
Hanmi Science Co. Ltd.....	1,201	45,159
Hanmi Semiconductor Co. Ltd.....	5,239	166,498
HanmiGlobal Co. Ltd.....	2,145	22,295
Hanon Systems.....	52,987	475,467
Hansae Co. Ltd.....	4,817	101,161
Hansae Yes24 Holdings Co. Ltd.....	3,465	18,009
Hanshin Construction.....	4,001	54,079
Hanshin Machinery Co.....	8,151	22,165
Hansol Chemical Co. Ltd.....	3,331	598,801
Hansol Holdings Co. Ltd.....	10,383	27,416
* Hansol HomeDeco Co. Ltd.....	19,281	24,567
Hansol Logistics Co. Ltd.....	7,255	20,742
Hansol Paper Co. Ltd.....	3,654	35,676
* Hansol Technics Co. Ltd.....	9,847	53,594
Hanssem Co. Ltd.....	1,793	109,493
Hanwha Aerospace Co. Ltd.....	12,766	517,519
* Hanwha General Insurance Co. Ltd.....	19,605	58,191
* Hanwha Investment & Securities Co. Ltd.....	36,473	149,459
Hanwha Life Insurance Co. Ltd.....	80,264	197,353
* Hanwha Solutions Corp.....	33,213	906,435
Hanyang Eng Co. Ltd.....	4,035	50,286
Hanyang Securities Co. Ltd.....	2,979	37,120
HB Technology Co. Ltd.....	20,026	39,990
HDC Holdings Co. Ltd.....	8,774	52,820
HDC Hyundai Development Co. Engineering & Construction, Class E.....	18,020	222,052
HDC Hyundai Engineering Plastics Co. Ltd.....	2,052	7,748
* Helixmith Co. Ltd.....	4,054	69,869
* Heungkuk Fire & Marine Insurance Co. Ltd.....	8,923	26,764
* HFR, Inc.....	539	13,880
High Tech Pharm Co. Ltd.....	903	8,833
HIMS Co. Ltd.....	1,879	13,928
Hite Jinro Co. Ltd.....	10,114	249,796
Hitejinro Holdings Co. Ltd.....	2,275	21,892
* HJ Magnolia Yongpyong Hotel & Resort Corp.....	9,275	36,086
* HJ Shipbuilding & Construction Co. Ltd.....	5,345	31,613
* HLB Life Science Co. Ltd.....	6,875	64,870
* HLB POWER Co. Ltd.....	5,347	7,705
* HLB Therapeutics Co. Ltd.....	4,324	46,650
* HLB, Inc.....	6,769	181,529
* HMM Co. Ltd.....	25,250	470,105
*† HNT Electronics Co. Ltd.....	471	141
* Home Center Holdings Co. Ltd.....	29,955	28,557
* Homecast Co. Ltd.....	6,694	20,674
# Hotel Shilla Co. Ltd.....	9,009	546,415
HS Industries Co. Ltd.....	11,008	45,787
* HSD Engine Co. Ltd.....	3,209	22,951
# Huchems Fine Chemical Corp.....	6,279	112,175

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Hugel, Inc.....	1,277	\$ 146,075
* Humax Co. Ltd.....	9,576	34,632
Humedix Co. Ltd.....	1,698	28,696
* Huneed Technologies.....	2,154	13,209
Huons Co. Ltd.....	2,115	77,075
Huons Global Co. Ltd.....	1,464	39,551
Huvis Corp.....	4,251	25,490
Huvitz Co. Ltd.....	2,931	20,265
Hwa Shin Co. Ltd.....	5,583	34,558
* Hwail Pharm Co. Ltd.....	11,956	21,253
Hwangkum Steel & Technology Co. Ltd.....	2,305	15,592
Hwaseung Corp. Co. Ltd.....	10,930	17,612
Hwaseung Enterprise Co. Ltd.....	2,019	24,277
HwaSung Industrial Co. Ltd.....	2,547	31,081
Hy-Lok Corp.....	2,158	28,661
* Hyosung Advanced Materials Corp.....	510	185,036
* Hyosung Chemical Corp.....	791	158,806
Hyosung Corp.....	1,883	129,914
* Hyosung Heavy Industries Corp.....	1,225	54,479
Hyosung TNC Corp.....	1,234	438,498
HyosungITX Co. Ltd.....	577	8,332
Hyundai Autoever Corp.....	989	110,633
Hyundai Bioland Co. Ltd.....	797	10,125
Hyundai BNG Steel Co. Ltd.....	1,259	16,466
* Hyundai Construction Equipment Co. Ltd.....	4,937	161,820
Hyundai Corp.....	2,484	32,692
Hyundai Corp. Holdings, Inc.....	1,866	16,229
Hyundai Department Store Co. Ltd.....	1,955	117,738
* Hyundai Electric & Energy System Co. Ltd.....	5,630	83,813
Hyundai Elevator Co. Ltd.....	5,558	169,634
Hyundai Energy Solutions Co. Ltd.....	998	17,902
Hyundai Engineering & Construction Co. Ltd.....	18,322	656,151
HYUNDAI EVERDIGM Corp.....	2,354	9,161
Hyundai Ezwel Co. Ltd.....	4,878	41,336
Hyundai Futurenet Co. Ltd.....	13,368	37,787
Hyundai Greenfood Co. Ltd.....	11,807	75,858
Hyundai Heavy Industries Holdings Co. Ltd.....	10,751	433,481
Hyundai Home Shopping Network Corp.....	1,520	76,518
Hyundai Livart Furniture Co. Ltd.....	3,789	41,873
Hyundai Marine & Fire Insurance Co. Ltd.....	22,071	469,584
* Hyundai Mipo Dockyard Co. Ltd.....	4,631	269,030
Hyundai Mobis Co. Ltd.....	7,754	1,522,129
Hyundai Motor Co.....	9,592	1,546,028
Hyundai Motor Securities Co. Ltd.....	3,975	36,139
* Hyundai Pharmaceutical Co. Ltd.....	3,292	13,568
* Hyundai Rotem Co. Ltd.....	19,632	310,455
Hyundai Steel Co.....	9,642	318,457
Hyundai Wia Corp.....	3,991	228,581
HyVision System, Inc.....	2,805	52,531
* i3system, Inc.....	1,346	20,008
* iA, Inc.....	22,351	21,981
ICD Co. Ltd.....	4,838	44,165
IDIS Holdings Co. Ltd.....	952	10,167
IHQ, Inc.....	21,803	20,385
* Il Dong Pharmaceutical Co. Ltd.....	1,856	49,898
Il Sung Construction Co. Ltd.....	4,173	14,744
Iljin Electric Co. Ltd.....	5,905	22,824
Iljin Holdings Co. Ltd.....	6,856	26,061
Iljin Power Co. Ltd.....	2,335	29,577

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	381	\$ 32,711
* Ilshin Spinning Co. Ltd.....	4,015	10,861
* iShinbiobase Co. Ltd.....	190	11,480
Ilung Pharmaceuticals Co. Ltd.....	1,351	25,557
* Ilyang Pharmaceutical Co. Ltd.....	2,674	15,147
IM Co. Ltd.....	5,701	46,258
* iMarketKorea, Inc.....	5,815	12,501
* INBIOGEN Co. Ltd.....	2,578	44,628
InBody Co. Ltd.....	6,813	7,528
* INCON Co. Ltd.....	464	17,208
Incross Co. Ltd.....	34,570	300,147
* Industrial Bank of Korea.....	1,171	11,569
* INFAC Corp.....	2,990	16,384
* Infinitt Healthcare Co. Ltd.....	1,640	18,871
Inhwa Precision Co. Ltd.....	3,162	12,908
INITECH Co. Ltd.....	5,170	7,313
* INNO Instrument, Inc.....	3,076	127,992
Innocean Worldwide, Inc.....	369	11,765
InnoWireless, Inc.....	3,176	136,149
* Innox Advanced Materials Co. Ltd.....	828	16,508
* Innox Corp.....	5,576	12,730
* Inscobee, Inc.....	3,901	36,458
* Insun ENT Co. Ltd.....	8,315	19,937
* Insung Information Co. Ltd.....	2,308	56,685
Intekplus Co. Ltd.....	347	22,767
Intellian Technologies, Inc.....	826	15,426
* Intelligent Digital Integrated Security Co. Ltd.....	2,044	27,431
Interflex Co. Ltd.....	1,228	27,978
Interojo Co. Ltd.....	17,830	57,928
Interpark Corp.....	2,857	94,558
INTOPS Co. Ltd.....	3,888	57,932
* iNtRON Biotechnology, Inc.....	2,405	29,194
Inzi Controls Co. Ltd.....	4,504	10,334
INZI Display Co. Ltd.....	3,098	25,876
* Iones Co. Ltd.....	3,355	133,507
IS Dongseo Co. Ltd.....	1,555	42,703
ISC Co. Ltd.....	1,673	39,123
i-SENS, Inc.....	7,735	83,688
ISU Chemical Co. Ltd.....	7,160	40,774
* IsuPetasys Co. Ltd.....	3,543	13,533
* ITCEN Co. Ltd.....	554	18,090
ITM Semiconductor Co. Ltd.....	1,009	11,993
It's Hanbul Co. Ltd.....	16,568	14,698
* Jaeyoung Solutech Co. Ltd.....	2,558	49,398
* Jahwa Electronics Co. Ltd.....	1,874	9,971
JASTECH Ltd.....	17,319	12,760
* Jayjun Cosmetic Co. Ltd.....	26,941	183,764
JB Financial Group Co. Ltd.....	3,328	17,096
JC Hyun System, Inc.....	544	27,345
* Jcontentree Corp.....	637	14,620
Jeil Pharmaceutical Co. Ltd.....	9,607	16,602
* Jeju Beer Co. Ltd.....	3,960	18,125
Jeju Semiconductor Corp.....	3,429	26,885
Jinsung T.E.C.....	1,866	11,328
JLS Co. Ltd.....	1,897	8,061
* JNK Heaters Co. Ltd.....	2,483	14,092
* JNTC Co. Ltd.....	2,763	19,215
* JoyCity Corp.....	1,238	23,709
JS Corp.....	2,900	53,505
* Jusung Engineering Co. Ltd.....		

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
JVM Co. Ltd.....	1,438	\$ 17,329
JW Holdings Corp.....	12,214	32,459
JW Life Science Corp.....	1,759	18,986
JW Pharmaceutical Corp.....	2,150	34,831
* JW Shinyak Corp.....	3,407	11,275
JYP Entertainment Corp.....	3,780	132,412
* Kakao Corp.....	10,147	732,935
Kangnam Jevisco Co. Ltd.....	731	15,259
* Kangwon Land, Inc.....	11,657	245,099
KAON Media Co. Ltd.....	3,118	38,372
# KB Financial Group, Inc.....	55,471	2,749,125
KB Financial Group, Inc., ADR.....	434	21,613
* KBI Metal Co. Ltd.....	8,579	13,647
KC Co. Ltd.....	2,179	34,529
KC Tech Co. Ltd.....	3,067	52,032
KCC Corp.....	1,119	362,608
KCC Engineering & Construction Co. Ltd.....	1,061	7,226
KCC Glass Corp.....	1,315	64,865
KCI Ltd.....	1,125	7,761
KCTC.....	3,591	15,358
* KEC Corp.....	10,697	28,277
* KEC Holdings Co. Ltd.....	12,044	17,809
KEPCO Engineering & Construction Co., Inc.....	1,140	67,858
# KEPCO Plant Service & Engineering Co. Ltd.....	8,095	220,838
Keyang Electric Machinery Co. Ltd.....	5,137	15,823
* KEYEAST Co. Ltd.....	2,966	27,129
KG Chemical Corp.....	3,274	73,515
KG Dongbu Steel Co. Ltd.....	7,208	59,625
Kginicis Co. Ltd.....	7,816	115,038
KGMobilians Co. Ltd.....	5,530	41,261
* KH Electron Co. Ltd.....	13,460	6,850
* KH FEELUX Co. Ltd.....	29,424	51,314
* KH Vatec Co. Ltd.....	1,220	23,368
Kia Corp.....	25,635	1,787,419
KINX, Inc.....	659	30,428
* KISCO Holdings Co. Ltd.....	1,214	14,461
KISWIRE Ltd.....	2,321	38,504
KIWOOM Securities Co. Ltd.....	5,062	381,317
* KM Corp.....	1,953	12,531
* KMH Hitech Co. Ltd.....	13,170	17,475
* KMW Co. Ltd.....	3,414	93,169
Knotus Co. Ltd.....	940	20,291
Kocom Co. Ltd.....	2,745	13,454
Koh Young Technology, Inc.....	6,350	109,355
# Kolmar BNH Co. Ltd.....	6,206	153,278
Kolmar Korea Co. Ltd.....	4,314	126,382
Kolmar Korea Holdings Co. Ltd.....	3,177	46,453
Kolon Corp.....	1,302	32,991
Kolon Global Corp.....	1,683	27,058
* Kolon Industries, Inc.....	7,084	368,362
* Kolon Plastic, Inc.....	1,824	15,768
Komelon Corp.....	1,270	10,146
KoMiCo Ltd.....	1,679	79,934
* Komipharm International Co. Ltd.....	2,323	17,881
* KONA I Co. Ltd.....	1,461	34,751
Kook Soon Dang Brewery Co. Ltd.....	1,712	16,089
Kopla Co. Ltd.....	4,133	29,612
Korea Alcohol Industrial Co. Ltd.....	5,044	44,545
Korea Asset In Trust Co. Ltd.....	20,730	62,176

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Korea Business News Co. Ltd.....	1,839	\$ 10,278
Korea Cast Iron Pipe Industries Co. Ltd.....	2,924	21,025
* Korea Circuit Co. Ltd.....	2,289	57,500
Korea Electric Terminal Co. Ltd.....	1,432	77,879
Korea Electronic Certification Authority, Inc.....	3,177	22,042
Korea Electronic Power Industrial Development Co. Ltd.....	4,695	39,526
Korea Export Packaging Industrial Co. Ltd.....	802	15,132
Korea Flange Co. Ltd.....	5,239	11,065
Korea Fuel-Tech Corp.....	5,879	15,017
* Korea Gas Corp.....	6,751	198,583
Korea Investment Holdings Co. Ltd.....	12,936	793,227
Korea Petrochemical Ind Co. Ltd.....	694	87,629
Korea Petroleum Industries Co.....	3,587	45,326
Korea Pharma Co. Ltd.....	530	16,241
Korea Ratings Corp.....	163	9,809
Korea Real Estate Investment & Trust Co. Ltd.....	35,312	69,276
* Korea Shipbuilding & Offshore Engineering Co. Ltd.....	7,578	512,290
Korea United Pharm, Inc.....	1,508	58,121
Korea Zinc Co. Ltd.....	1,916	815,024
Korean Reinsurance Co.....	22,283	189,572
Kortek Corp.....	1,790	14,544
* KOSSES Co. Ltd.....	2,319	22,616
* KPM Tech Co. Ltd.....	16,691	12,250
* KPS Corp.....	1,998	17,285
KPX Chemical Co. Ltd.....	576	24,260
* KSIGN Co. Ltd.....	14,785	29,512
* KT Alpha Co. Ltd.....	5,035	25,757
KT Skylife Co. Ltd.....	6,097	41,490
KT Submarine Co. Ltd.....	6,588	29,597
KTB Investment & Securities Co. Ltd.....	8,926	37,176
KTCS Corp.....	13,494	24,462
* Kuk Young G&M.....	7,186	9,368
Kukbo Design Co. Ltd.....	981	15,293
Kukdo Chemical Co. Ltd.....	1,568	71,352
Kukdong Corp.....	14,342	27,089
Kukdong Oil & Chemicals Co. Ltd.....	4,500	13,572
Kukjeon Pharmaceutical Co. Ltd.....	2,390	17,131
* Kum Yang Co. Ltd.....	3,102	12,218
Kumho Petrochemical Co. Ltd.....	5,890	731,205
* Kumho Tire Co., Inc.....	12,103	40,973
KUMHOE&C Co. Ltd.....	8,092	68,356
Kumkang Kind Co. Ltd.....	5,636	37,389
Kwang Dong Pharmaceutical Co. Ltd.....	10,748	59,445
Kwang Myung Electric Co. Ltd.....	16,053	31,117
* Kyeryong Construction Industrial Co. Ltd.....	1,770	46,333
Kyobo Securities Co. Ltd.....	2,422	15,962
Kyongbo Pharmaceutical Co. Ltd.....	1,775	12,743
Kyung Dong Navien Co. Ltd.....	2,192	89,357
Kyung Nong Corp.....	1,661	16,268
Kyungbang Co. Ltd.....	3,048	35,852
* Kyungchang Industrial Co. Ltd.....	3,490	9,396
Kyungdong Pharm Co. Ltd.....	5,683	48,242
Kyung-In Synthetic Corp.....	12,630	61,428
L&C Bio Co. Ltd.....	1,830	48,943
* L&F Co. Ltd.....	1,648	243,566
* LabGenomics Co. Ltd.....	1,048	23,117
LB Semicon, Inc.....	9,863	101,316
Lee Ku Industrial Co. Ltd.....	6,450	18,763
LEENO Industrial, Inc.....	2,671	414,473

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
LF Corp.....	5,047	\$ 66,555
LG Chem Ltd.....	5,471	2,932,786
LG Corp.....	5,046	312,052
LG Electronics, Inc.....	29,914	3,249,931
LG HelloVision Co. Ltd.....	11,051	43,195
LG Household & Health Care Ltd.....	2,034	1,654,552
LG Innotek Co. Ltd.....	4,149	1,247,395
Lion Chemtech Co. Ltd.....	1,561	10,190
* LMS Co. Ltd.....	1,448	9,352
Lotte Chemical Corp.....	3,866	635,736
Lotte Chilsung Beverage Co. Ltd.....	845	104,781
Lotte Confectionery Co. Ltd.....	360	35,156
Lotte Corp.....	5,225	116,733
* Lotte Data Communication Co.....	1,008	30,911
LOTTE Fine Chemical Co. Ltd.....	4,465	256,697
LOTTE Himart Co. Ltd.....	2,510	44,629
* Lotte Non-Life Insurance Co. Ltd.....	13,922	17,350
Lotte Shopping Co. Ltd.....	2,287	153,716
LS Corp.....	6,236	262,739
LS Electric Co. Ltd.....	4,112	169,750
* Lutronic Corp.....	2,064	32,027
* LVMC Holdings.....	21,162	57,728
LX Hausys Ltd.....	1,948	90,801
LX Semicon Co. Ltd.....	3,796	435,235
Macquarie Korea Infrastructure Fund.....	83,630	936,701
Macrogen, Inc.....	1,168	24,100
* Maeil Dairies Co. Ltd.....	1,150	65,013
* Maeil Holdings Co. Ltd.....	1,193	8,853
MAKUS, Inc.....	1,880	12,078
* Mando Corp.....	5,681	250,191
Mcnex Co. Ltd.....	3,980	173,690
ME2ON Co. Ltd.....	11,778	58,494
Mediana Co. Ltd.....	2,343	12,583
* Medifron DBT Co. Ltd.....	5,056	9,402
* Medipost Co. Ltd.....	1,643	24,522
* Medy-Tox, Inc.....	616	59,980
* Meerecompany, Inc.....	1,065	24,076
* MegaStudy Co. Ltd.....	2,286	21,854
* MegaStudyEdu Co. Ltd.....	1,509	104,167
MEKICS Co. Ltd.....	2,583	18,731
Meritz Financial Group, Inc.....	12,266	444,523
Meritz Fire & Marine Insurance Co. Ltd.....	22,510	867,031
Meritz Securities Co. Ltd.....	135,284	689,466
* Mgame Corp.....	4,951	37,280
Mi Chang Oil Industrial Co. Ltd.....	177	10,758
* MiCo Ltd.....	8,660	87,824
Minwise Co. Ltd.....	2,056	30,849
Mirae Asset Life Insurance Co. Ltd.....	18,089	55,957
Mirae Asset Securities Co. Ltd.....	101,373	726,156
Mirae Asset Venture Investment Co. Ltd.....	2,994	19,685
* MiraeING.....	19,965	6,739
Miwon Chemicals Co. Ltd.....	147	9,398
Miwon Commercial Co. Ltd.....	534	80,799
Miwon Holdings Co. Ltd.....	286	34,106
Miwon Specialty Chemical Co. Ltd.....	566	96,111
* MK Electron Co. Ltd.....	3,608	46,910
MNTech Co. Ltd.....	8,257	47,008
* Mobase Co. Ltd.....	2,910	9,238
* Mobase Electronics Co. Ltd.....	7,801	14,465

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* MOM'S TOUCH&Co.....	8,690	\$ 44,946
Monalisa Co. Ltd.....	2,798	8,051
MonAmi Co. Ltd.....	3,983	13,389
Moonbae Steel Co. Ltd.....	4,967	16,203
Moorim P&P Co. Ltd.....	4,923	15,735
Motonic Corp.....	2,192	16,834
* Motrex Co. Ltd.....	3,771	19,167
Mr Blue Corp.....	2,339	15,973
* MS Autotech Co. Ltd.....	8,274	38,412
Muhak Co. Ltd.....	2,049	13,489
Multicampus Co. Ltd.....	382	13,497
* MyungMoon Pharm Co. Ltd.....	4,579	15,115
Nam Hwa Construction Co. Ltd.....	3,709	24,681
Namhae Chemical Corp.....	6,272	46,736
* NamKwang Engineering & Construction Co. Ltd.....	843	7,863
* Namsun Aluminum Co. Ltd.....	16,263	29,300
Namsung Corp.....	6,032	14,482
* Namuga Co. Ltd.....	1,476	15,311
Namyang Dairy Products Co. Ltd.....	94	29,462
* NanoenTek, Inc.....	3,575	24,506
* Nanos Co. Ltd.....	3,733	13,812
Nasmedia Co. Ltd.....	931	20,923
* Nat Games Co. Ltd.....	1,701	23,895
NAVER Corp.....	3,996	1,055,506
NCSoft Corp.....	1,825	822,280
* NDFOS Co. Ltd.....	2,511	18,034
NeoPharm Co. Ltd.....	1,577	30,598
* Neowiz.....	4,074	89,692
* Neowiz Holdings Corp.....	920	50,936
* Nepes Ark Corp.....	507	19,975
* NEPES Corp.....	2,620	69,752
Ω Netmarble Corp.....	545	50,461
Newtree Co. Ltd.....	1,116	17,853
Nexen Corp.....	4,007	13,776
Nexen Tire Corp.....	4,735	24,841
* Nexon GT Co. Ltd.....	2,476	36,532
* NEXT BT Co. Ltd.....	15,530	16,738
* Next Entertainment World Co. Ltd.....	2,346	26,612
NextEye Co. Ltd.....	13,528	14,717
* NEXTIN, Inc.....	426	22,042
* Nexturnbioscience Co. Ltd.....	4,155	16,548
NH Investment & Securities Co. Ltd.....	53,884	516,661
* NHN Corp.....	7,112	205,116
* NHN KCP Corp.....	7,685	156,171
Nice Information & Telecommunication, Inc.....	2,046	46,121
NICE Information Service Co. Ltd.....	12,034	189,644
NICE Total Cash Management Co. Ltd.....	8,837	37,241
* NK Co. Ltd.....	11,295	8,932
Nong Shim Holdings Co. Ltd.....	454	28,051
Nong Woo Bio Co. Ltd.....	1,061	8,881
NongShim Co. Ltd.....	758	204,587
NOROO Paint & Coatings Co. Ltd.....	2,414	22,059
NOVAREX Co. Ltd.....	663	21,022
NPC.....	6,680	46,769
NS Shopping Co. Ltd.....	3,019	29,800
* NSN Co. Ltd.....	12,887	10,242
* nTels Co. Ltd.....	2,689	18,725
* Oceanbridge Co. Ltd.....	1,631	18,271
* OCI Co. Ltd.....	3,775	284,112

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Okong Corp.....	5,256	\$ 16,893
* Omnisystem Co. Ltd.....	6,034	10,813
Opto Device Technology Co. Ltd.....	2,831	18,062
OptoElectronics Solutions Co. Ltd.....	742	17,952
* Orbitech Co. Ltd.....	3,497	16,524
Orion Corp.....	6,208	507,977
Orion Holdings Corp.....	7,752	91,218
Osstem Implant Co. Ltd.....	3,620	428,514
* Osung Advanced Materials Co. Ltd.....	18,332	35,502
Ottogi Corp.....	332	121,077
Paik Kwang Industrial Co. Ltd.....	9,444	33,399
* Pan-Pacific Co. Ltd.....	13,904	24,284
Park Systems Corp.....	894	90,840
Partron Co. Ltd.....	11,262	123,504
Paseco Co. Ltd.....	1,338	26,256
* Pearl Abyss Corp.....	3,735	297,972
People & Technology, Inc.....	4,107	138,820
PHA Co. Ltd.....	2,660	20,593
* PharmaResearch Co. Ltd.....	898	57,334
* PharmGen Science, Inc.....	2,513	20,425
* Pharmicell Co. Ltd.....	5,575	47,845
* Philoptics Co. Ltd.....	1,534	11,841
* Philosys Healthcare Co. Ltd.....	23,100	32,999
* PI Advanced Materials Co. Ltd.....	4,049	140,107
* PJ Electronics Co. Ltd.....	1,360	9,341
* Playgram Co. Ltd.....	25,450	51,466
PLAYWITH, Inc.....	1,175	10,338
* Point Engineering Co. Ltd.....	6,429	16,292
* Polaris Office Corp.....	10,082	16,093
POSCO Chemical Co. Ltd.....	950	89,307
POSCO Coated & Color Steel Co. Ltd.....	469	19,983
Posco ICT Co. Ltd.....	3,511	17,510
Posco M-Tech Co. Ltd.....	5,805	34,508
* Power Logics Co. Ltd.....	5,517	32,596
* PowerNet Technologies Corp.....	2,037	7,833
Protec Co. Ltd.....	1,501	42,070
PSK, Inc.....	2,299	89,588
Pulmuone Co. Ltd.....	5,757	78,602
Pungkuk Alcohol Industry Co. Ltd.....	780	9,740
* Q Capital Partners Co. Ltd.....	23,911	10,959
* Rayence Co. Ltd.....	1,568	14,810
*†† Redrover Co. Ltd.....	4,129	1,175
Reyon Pharmaceutical Co. Ltd.....	587	14,107
RFHIC Corp.....	1,033	26,602
* RFTech Co. Ltd.....	9,790	43,629
* Robostar Co. Ltd.....	1,279	24,619
# Rsupport Co. Ltd.....	3,117	18,401
* S Net Systems, Inc.....	3,516	20,203
S&S Tech Corp.....	1,157	31,182
* S.Y. Co. Ltd.....	6,825	19,123
S-1 Corp.....	8,423	471,772
Sajo Industries Co. Ltd.....	228	8,223
* Sajdongaone Co. Ltd.....	23,286	20,785
* Sam Chun Dang Pharm Co. Ltd.....	801	23,487
Sam Young Electronics Co. Ltd.....	3,240	29,252
Sam Yung Trading Co. Ltd.....	2,916	33,396
* Sambo Corrugated Board Co. Ltd.....	2,251	26,281
* Sambo Motors Co. Ltd.....	3,324	14,890
* Sambu Engineering & Construction Co. Ltd.....	20,675	26,668

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Samchuly Bicycle Co. Ltd.....	1,569	\$ 14,509
Samho Development Co. Ltd.....	5,403	20,666
* SAMHWA NETWORKS Co. Ltd.....	6,671	19,858
SAMHWA Paints Industrial Co. Ltd.....	4,611	31,689
Samick Musical Instruments Co. Ltd.....	11,471	15,719
Samick THK Co. Ltd.....	1,425	15,139
* Samil C&S Co. Ltd.....	1,410	11,180
Samji Electronics Co. Ltd.....	1,649	14,564
Samjin Pharmaceutical Co. Ltd.....	1,297	27,188
* Samkee Corp.....	5,673	22,259
* Sammok S-Form Co. Ltd.....	1,045	12,345
*Ω Samsung Biologics Co. Ltd.....	454	281,062
Samsung C&T Corp.....	13,033	1,179,064
Samsung Card Co. Ltd.....	5,765	148,422
Samsung Climate Control Co. Ltd.....	1,106	14,574
Samsung Electro-Mechanics Co. Ltd.....	8,934	1,359,200
Samsung Electronics Co. Ltd.,GDR.....	6,135	9,516,818
Samsung Electronics Co. Ltd.....	317,235	19,731,725
* Samsung Engineering Co. Ltd.....	81,420	1,489,871
Samsung Fire & Marine Insurance Co. Ltd.....	11,125	1,859,558
#* Samsung Heavy Industries Co. Ltd.....	131,007	569,434
Samsung Life Insurance Co. Ltd.....	9,313	471,693
* Samsung Pharmaceutical Co. Ltd.....	6,266	21,548
Samsung Publishing Co. Ltd.....	769	16,795
Samsung SDI Co. Ltd.....	2,701	1,340,462
Samsung SDS Co. Ltd.....	4,236	502,834
Samsung Securities Co. Ltd.....	28,081	948,163
SAMT Co. Ltd.....	10,436	35,128
Samwha Capacitor Co. Ltd.....	2,032	111,931
Samwha Electric Co. Ltd.....	664	15,763
Samyang Corp.....	527	27,349
Samyang Foods Co. Ltd.....	1,088	77,513
Samyang Packaging Corp.....	522	10,136
Samyang Tongsang Co. Ltd.....	207	9,700
Samyung ENC Co. Ltd.....	2,128	11,640
* Sangbo Corp.....	8,316	12,790
Sangsangin Co. Ltd.....	3,203	24,766
Sangsin Energy Display Precision Co. Ltd.....	2,574	32,290
SaraminHR Co. Ltd.....	2,216	72,463
Satrec Initiative Co. Ltd.....	1,425	47,999
SAVEZONE I&C Corp.....	4,590	11,091
* SBI Investment Korea Co. Ltd.....	14,026	16,589
* SBW.....	94,220	50,758
SCI Information Service, Inc.....	3,770	10,001
* S-Connect Co. Ltd.....	13,733	18,077
* SDN Co. Ltd.....	20,819	29,168
Seah Besteel Corp.....	4,085	51,981
SeAH Steel Corp.....	245	19,890
SeAH Steel Holdings Corp.....	189	16,634
Sebang Co. Ltd.....	2,031	18,512
Sebang Global Battery Co. Ltd.....	743	38,791
Seegene, Inc.....	8,308	380,264
* Segyung Hitech Co. Ltd.....	1,016	21,321
* Seha Corp.....	11,240	13,982
Sejin Heavy Industries Co. Ltd.....	3,584	21,085
Sejong Industrial Co. Ltd.....	4,190	25,510
* Sejong Telecom, Inc.....	82,419	35,449
* Sekonix Co. Ltd.....	2,406	22,373
Sempio Co.....	203	6,746

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	404	\$ 14,366
* Sempio Foods Co.....	2,419	7,641
* S-Energy Co. Ltd.....	3,790	28,279
Seobu T&D.....	28,267	34,474
Seohan Co. Ltd.....	36,884	48,924
* Seohee Construction Co. Ltd.....	1,871	61,981
* Seojin System Co. Ltd.....	1,312	25,175
* Seoul Auction Co. Ltd.....	134	19,325
Seoul City Gas Co. Ltd.....	9,450	119,414
Seoul Semiconductor Co. Ltd.....	1,761	17,436
Seoul Viosys Co. Ltd.....	662	8,968
* Seoulin Bioscience Co. Ltd.....	10,203	15,125
* Seowon Co. Ltd.....	3,755	18,604
SEOWONINTECH Co. Ltd.....	2,488	24,894
Seoyon Co. Ltd.....	3,804	21,167
Seoyon E-Hwa Co. Ltd.....	710	16,189
Settle Bank, Inc.....	45,710	40,205
* Sewon E&C Co. Ltd.....	3,371	10,003
Sewoon Medical Co. Ltd.....	5,176	148,134
SFA Engineering Corp.....	15,076	84,544
* SFA Semicon Co. Ltd.....	44,184	24,056
* SG Corp.....	8,237	15,358
* SG&G Corp.....	572	26,227
SGC e Tec E&C Co. Ltd.....	37,613	28,479
* SH Energy & Chemical Co. Ltd.....	754	35,845
Shin Heung Energy & Electronics Co. Ltd.....	6,218	9,846
Shin Poong Paper Manufacturing Co. Ltd.....	2,471	50,007
Shin Poong Pharmaceutical Co. Ltd.....	456	33,789
Shindaeyang Paper Co. Ltd.....	63,736	2,041,407
Shinhan Financial Group Co. Ltd.....	13,867	23,626
Shinil Electronics Co. Ltd.....	601	15,565
Shinsegae Engineering & Construction Co. Ltd.....	478	30,022
* Shinsegae Food Co. Ltd.....	295	41,813
Shinsegae Information & Communication Co. Ltd.....	650	65,519
* Shinsegae International, Inc.....	1,736	340,737
* Shinsegae, Inc.....	2,366	28,496
* Shinsung Delta Tech Co. Ltd.....	13,700	20,193
* Shinsung E&G Co. Ltd.....	13,006	36,317
* Shinsung Tongsang Co. Ltd.....	7,617	18,425
Shinwha Intertek Corp.....	1,829	14,403
* Shinwon Construction Co. Ltd.....	11,931	20,669
* Shinwon Corp.....	961	48,171
Shinyoung Securities Co. Ltd.....	4,990	19,165
* Showbox Corp.....	13,083	25,493
* Signetics Corp.....	2,090	10,168
SIGONG TECH Co. Ltd.....	6,084	245,356
* Simmtech Co. Ltd.....	3,727	16,180
* SIMMTECH HOLDINGS Co. Ltd.....	4,358	22,109
SIMPAC, Inc.....	1,876	49,649
* Sindoh Co. Ltd.....	2,438	18,773
Sinil Pharm Co. Ltd.....	941	16,475
* SJ Group Co. Ltd.....	1,828	116,692
* SK Biopharmaceuticals Co. Ltd.....	2,813	297,780
# SK Chemicals Co. Ltd.....	2,174	48,272
SK D&D Co. Ltd.....	3,201	105,702
SK Discovery Co. Ltd.....	904	88,273
SK Gas Ltd.....	28,702	2,970,879
SK Hynix, Inc.....	5,541	1,016,928
* SK Innovation Co. Ltd.....	2,078	16,161
* SK Rent A Car Co. Ltd.....		

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
SK Securities Co. Ltd.....	104,448	\$ 76,588
SK Telecom Co. Ltd.....	4,412	209,990
SK, Inc.....	1,537	284,494
SKC Co. Ltd.....	4,808	578,835
SL Corp.....	4,040	90,748
* SM Entertainment Co. Ltd.....	1,741	87,135
* SM Life Design Group Co. Ltd.....	7,704	14,929
* S-MAC Co. Ltd.....	60,027	37,196
SNT Dynamics Co. Ltd.....	758	5,075
SNT Holdings Co. Ltd.....	1,335	17,680
SNT Motiv Co. Ltd.....	2,506	92,237
* SNU Precision Co. Ltd.....	6,533	17,457
S-Oil Corp.....	13,202	1,002,209
* Solborn, Inc.....	8,053	31,226
* Solid, Inc.....	7,003	33,789
Solus Advanced Materials Co. Ltd.....	638	37,091
Songwon Industrial Co. Ltd.....	7,075	116,775
Soosan Heavy Industries Co. Ltd.....	6,285	12,849
Soulbrain Co. Ltd.....	1,646	341,010
* Soulbrain Holdings Co. Ltd.....	2,168	53,136
SPC Samlip Co. Ltd.....	1,041	61,024
Speco Co. Ltd.....	2,960	13,917
SPG Co. Ltd.....	2,484	25,596
* Spigen Korea Co. Ltd.....	1,087	36,502
*† Ssangyong Motor Co.....	4,748	2,046
* ST Pharm Co. Ltd.....	807	71,986
STIC Investments, Inc.....	7,662	65,344
* Straffco Co. Ltd.....	4,180	14,107
* Studio Dragon Corp.....	3,604	230,888
* STX Heavy Industries Co. Ltd.....	3,940	14,471
* Sugentech, Inc.....	1,327	21,333
Suheung Co. Ltd.....	1,302	42,905
* SundayToz Corp.....	932	20,606
Sung Kwang Bend Co. Ltd.....	5,428	36,457
* Sungchang Enterprise Holdings Ltd.....	19,478	37,082
Sungdo Engineering & Construction Co. Ltd.....	4,063	16,426
Sungwoo Hitech Co. Ltd.....	11,092	47,632
* Suprema, Inc.....	1,181	22,392
SurplusGlobal, Inc.....	4,238	14,247
SV Investment Corp.....	2,057	6,618
* Synergy Innovation Co. Ltd.....	6,453	20,887
* Synopex, Inc.....	6,097	12,159
Systems Technology, Inc.....	2,490	38,074
Tae Kyung Industrial Co. Ltd.....	5,533	30,235
Taekwang Industrial Co. Ltd.....	109	91,432
Taekyung BK Co. Ltd.....	5,136	18,413
*† Taewoong Co. Ltd.....	1,299	2,526
Taeyoung Engineering & Construction Co. Ltd.....	3,513	30,694
* Taihan Electric Wire Co. Ltd.....	68,789	100,430
* Taihan Fiberoptics Co. Ltd.....	10,782	19,029
* Taihan Textile Co. Ltd.....	153	6,120
* Tailim Packaging Co. Ltd.....	4,802	15,414
TechWing, Inc.....	1,557	26,664
* Tego Science, Inc.....	598	8,431
* Telcon RF Pharmaceutical, Inc.....	5,341	9,790
* Telechips, Inc.....	1,642	29,988
TES Co. Ltd.....	3,159	67,246
Tesna, Inc.....	3,273	129,858
* Theragen Etex Co. Ltd.....	9,526	41,129

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Thinkware Systems Corp.....	1,052	\$ 17,051
* TK Chemical Corp.....	4,152	18,369
* TK Corp.....	3,643	31,848
* Tokai Carbon Korea Co. Ltd.....	1,319	143,299
Tongyang Life Insurance Co. Ltd.....	12,025	60,000
Tongyang, Inc.....	55,572	60,566
* Top Engineering Co. Ltd.....	4,975	28,952
Toptec Co. Ltd.....	5,346	37,546
* Tovis Co. Ltd.....	4,782	39,477
Tplex Co. Ltd.....	5,982	20,474
TS Corp.....	7,330	16,791
* TSE Co. Ltd.....	740	43,052
* Tucksu Construction Co. Ltd.....	2,777	25,697
* TY Holdings Co. Ltd.....	5,764	113,187
TYM Corp.....	37,886	47,640
UBCare Co. Ltd.....	3,061	16,458
Ubiquoss Holdings, Inc.....	1,137	15,314
Ubiquoss, Inc.....	1,210	20,262
* Ubivelox, Inc.....	854	12,520
Uju Electronics Co. Ltd.....	1,295	35,011
Uni-Chem Co. Ltd.....	21,092	21,840
* Unick Corp.....	3,039	13,620
Unid Co. Ltd.....	1,100	77,077
Union Materials Corp.....	5,793	13,474
Union Semiconductor Equipment & Materials Co. Ltd.....	9,622	109,226
Uniquest Corp.....	4,302	41,210
* Unison Co. Ltd.....	8,900	18,531
* UniTest, Inc.....	1,065	26,879
Unitrontech Co. Ltd.....	1,920	9,248
UTI, Inc.....	1,748	20,502
* Value Added Technology Co. Ltd.....	2,331	64,445
* Very Good Tour Co. Ltd.....	1,589	17,425
Viatron Technologies, Inc.....	4,010	33,199
* VICTEK Co. Ltd.....	3,541	16,070
* Vidente Co. Ltd.....	5,668	71,162
Vieworks Co. Ltd.....	1,669	57,620
* Vina Tech Co. Ltd.....	453	14,574
Visang Education, Inc.....	2,047	11,816
Vitzro Tech Co. Ltd.....	2,270	16,449
* Vivien Corp.....	9,480	20,287
* Vivozon Healthcare, Inc.....	15,847	11,939
* VT GMP Co. Ltd.....	4,994	27,961
Webcash Corp.....	1,229	24,467
* Webzen, Inc.....	4,413	82,552
* Welcron Co. Ltd.....	7,796	25,602
* Wellbiotec Co. Ltd.....	14,359	18,160
#* Wemade Co. Ltd.....	5,436	547,508
Whanin Pharmaceutical Co. Ltd.....	3,397	47,170
Wiable Corp.....	3,225	7,009
* WillBes & Co.....	11,308	12,531
* Winiadimchae Co. Ltd.....	1,982	6,053
Winix, Inc.....	2,581	39,415
* Winpac, Inc.....	6,798	10,682
Wins Co. Ltd.....	2,128	25,812
WiSoL Co. Ltd.....	4,967	44,351
* WIZIT Co. Ltd.....	17,586	18,014
* WONIK CUBE Corp.....	6,329	15,058
* Wonik Holdings Co. Ltd.....	10,865	42,329
WONIK IPS Co. Ltd.....	8,237	271,838

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	1,797	\$ 54,882
*	1,260	30,671
*	4,248	91,821
	4,332	28,023
*	12,192	28,975
*	7,589	21,988
*	5,845	11,062
	4,929	181,831
	51,060	628,159
	97,418	66,090
	21,177	24,917
*	1,680	26,944
*	4,196	14,078
*	4,541	17,167
*	3,898	89,805
	3,071	21,166
*	3,143	1,304
	1,324	17,753
	16,199	19,503
	725	21,418
*	1,904	20,007
*	847	35,508
*	3,024	15,964
*	4,787	22,606
	1,824	9,821
*	1,245	20,590
*	553	9,308
	4,273	9,830
*	3,233	7,816
	2,691	50,626
	119	61,632
	1,490	10,996
#*	6,212	241,978
	1,151	47,070
*	5,296	9,057
	27,085	79,391
#	7,720	366,010
	6,972	14,527
	3,309	19,039
*	2,493	48,988
	2,245	125,699
TOTAL SOUTH KOREA.....		146,730,285
TAIWAN — (17.8%)		
	4,000	10,034
	17,000	14,163
	36,021	32,453
#	47,000	47,102
*	10,200	26,081
	17,000	28,483
#	98,000	115,330
	130,000	1,255,365
#	1,027,000	1,065,081
	25,764	43,772
*	41,000	16,558
	12,759	101,676
	28,000	12,986
#	45,000	139,057
	13,014	107,255

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	12,000	\$ 137,860
	14,000	40,933
*	36,000	34,698
#	14,000	51,933
	84,000	67,258
	48,194	667,983
	9,000	16,487
	81,000	85,572
*	138,000	52,623
	20,797	15,930
	37,532	1,317,712
	11,000	381,620
	12,000	21,997
	4,000	18,062
*	23,000	29,512
	10,000	43,664
	5,000	33,776
	49,965	42,475
	25,440	26,270
	12,001	83,686
	107,772	118,960
	72,000	124,613
	11,586	84,608
*	18,000	21,432
	16,000	14,728
	4,000	13,127
	22,000	30,419
	186,181	110,988
	14,000	24,305
	16,000	138,734
#	20,000	297,367
#	28,000	27,739
	13,000	20,959
	6,000	12,559
	35,000	25,788
	42,000	175,520
	17,000	16,552
	30,000	11,102
	4,000	9,882
	31,805	143,588
	14,013	64,350
#	9,375	66,375
#	638,000	2,323,654
	230,000	368,501
	13,000	11,421
	44,000	136,204
#	90,295	116,765
	21,000	41,356
	88,000	301,136
	4,000	30,767
	4,000	230,642
	5,000	23,759
	6,000	674,241
	13,000	110,603
	119,000	1,555,745
	20,000	58,942
	4,000	27,138
	21,000	43,513
	19,000	152,694

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	13,000	\$ 41,973
	21,000	19,595
	11,000	21,881
	9,000	18,884
#	30,400	33,342
	5,000	10,085
	20,000	42,126
*	20,000	17,045
	5,000	22,483
	120,655	58,813
	14,000	9,589
	27,000	40,501
	66,000	83,194
	385,000	122,669
*	29,000	22,230
	15,000	12,364
	7,000	9,253
	5,000	12,535
	10,000	41,573
	21,000	228,768
	6,000	18,544
	27,000	22,206
	2,000	19,374
	90,000	127,808
	9,000	12,948
	25,502	44,223
*	32,537	11,572
	17,312	23,934
	239,000	140,993
	100,109	85,566
	21,000	10,464
	12,000	7,277
	8,000	27,132
	159,000	895,937
	14,000	12,243
	688,658	1,597,374
	215,000	146,559
	4,000	11,687
	31,000	44,994
	93,578	195,095
	62,000	63,867
	43,000	167,286
	153,135	1,404,606
*	30,710	21,497
	34,700	22,549
*	50,000	19,821
	12,100	28,422
	453,000	289,953
	70,000	90,872
#	35,000	126,245
	35,000	48,370
	12,000	30,447
	34,000	44,303
	15,000	24,214
	29,000	41,749
	20,000	60,365
#	204,000	253,275
*	166,000	72,896
	381,000	478,973

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	83,000	\$ 114,155
	34,000	59,127
	179,185	574,943
	29,055	83,131
	5,000	48,062
	8,800	26,271
	24,000	11,897
#	199,000	124,131
	76,000	59,700
	2,502,018	1,669,021
	63,900	42,243
#	110,971	133,714
	40,000	19,946
#	347,588	119,612
	34,000	41,009
	59,200	131,380
*	247,000	109,928
	44,000	183,251
	505,000	618,023
	21,000	19,783
	35,000	23,492
	86,000	108,136
	164,000	409,033
	108,000	183,789
	2,254	74,852
	15,000	113,993
	47,000	125,629
#	72,000	561,234
	17,000	17,725
	111,000	170,290
	131,000	178,632
	5,500	25,463
	4,000	92,616
	7,000	52,909
	151,000	168,179
#	289,827	111,345
	24,000	13,166
	8,000	8,696
	1,513,000	1,383,619
	19,000	21,390
	22,000	13,319
	124,674	62,812
	6,565	6,004
	91,000	77,147
	38,000	26,503
#	13,986	71,328
	143,000	391,631
	39,000	97,529
	9,450	8,956
*	18,000	10,136
	17,000	14,325
*	28,000	21,546
*	145,327	106,197
	2,187,000	2,198,611
	112,000	154,933
*	25,000	20,064
	3,753	24,526
	25,000	40,457
	15,000	20,953

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	12,000	\$ 37,072
	16,000	39,588
#	107,000	100,299
	7,889	17,131
#	3,000	12,186
	73,000	86,328
	2,000	10,156
	10,000	16,308
*	20,400	22,094
	51,000	83,400
	18,000	79,366
	72,017	41,384
	158,000	1,558,740
	22,000	47,150
	5,000	10,967
	9,000	22,160
	57,240	202,401
	207,920	125,415
	27,000	21,288
	6,000	19,374
	13,000	12,382
	6,000	20,862
	34,000	53,933
	86,181	64,807
	24,000	88,859
	13,446	34,530
	121,000	659,510
	541,548	569,487
	138,750	170,632
	27,000	598,981
	46,000	23,025
	12,000	8,813
	44,000	52,391
	10,300	27,396
	19,000	75,234
	93,100	552,725
	20,000	58,982
	25,600	49,087
	71,000	692,285
#	63,000	334,475
	88,000	62,856
	16,000	934,080
	44,000	28,912
	14,464	111,988
*	16,000	14,223
#	4,000	33,827
	28,000	61,740
	191,920	254,307
*	175,998	58,280
	72,000	74,953
	357,000	1,514,654
	19,000	35,767
#	165,000	142,663
	100,000	198,321
*	24,000	17,682
	15,000	12,864
	34,000	34,230
	8,000	53,598
	38,141	79,011

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	192,000	\$ 145,305
	282,448	112,020
	336,000	351,985
	248,000	581,276
	13,000	97,729
	25,000	59,664
	77,000	177,907
	5,000	14,356
	66,000	198,182
	55,400	454,345
	14,000	21,726
	582,541	530,473
	13,793	27,500
	33,000	16,555
	49,000	26,042
	36,000	40,978
	10,279	84,548
	106,000	376,292
	26,000	69,341
#	52,000	283,759
	19,000	20,385
#	18,754	54,722
	9,630	11,042
	339,000	971,767
*	30,634	60,963
	8,000	15,728
	7,000	15,113
	22,000	76,779
	147,000	563,667
	83,000	66,086
	115,000	93,502
*	29,375	19,613
	40,000	27,434
	171,000	376,688
	26,150	216,222
	40,000	62,495
	35,000	22,139
	918,750	2,535,304
	25,092	97,223
	21,000	149,326
	34,000	74,430
	18,000	20,637
	26,000	60,745
*	20,000	32,532
	12,100	38,117
#*	22,000	21,473
#	89,000	100,991
	64,000	223,511
	24,000	23,661
	12,000	26,732
#	13,382	46,416
#	14,000	101,607
	23,634	412,561
	13,000	11,767
	21,000	18,885
	24,000	24,939
	63,000	123,533
	6,000	14,259
	82,000	949,749

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	162,000	\$ 835,928
	4,000	26,248
	8,000	10,566
	7,600	75,364
	101,200	131,519
	21,000	57,650
	15,000	127,916
	10,000	57,137
	21,000	368,732
	9,000	13,991
#	29,000	827,632
	55,000	28,755
*	22,000	22,258
*	20,000	20,526
*	23,100	19,407
	254,873	238,010
	13,000	12,557
	16,208	62,196
	51,657	36,530
	13,000	8,028
#	258,000	251,471
	5,000	60,447
	11,550	21,214
	22,000	123,835
	55,000	52,103
	129,000	152,776
	8,188	59,882
*	5,000	19,100
	4,000	11,363
	43,000	41,070
	75,314	114,769
	14,000	13,812
	13,000	23,022
	22,000	19,958
	12,000	51,952
	64,000	81,660
	8,000	40,844
	22,833	44,031
	181,400	306,863
	10,000	30,741
	23,000	44,943
	25,080	18,973
	58,563	567,023
	324,000	125,971
	47,000	25,450
	10,000	21,253
	46,000	171,383
	27,000	114,112
	1,069,600	3,999,156
	10,666	75,954
	57,000	45,268
	70,000	61,345
	34,000	28,363
	33,000	19,030
	17,178	51,646
	36,000	138,254
	33,000	722,699
	22,000	42,102
	4,620	19,880

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	38,000	\$ 27,537
#*	170,000	402,388
	12,400	56,916
	54,000	38,681
*	38,000	19,126
	515,230	408,246
	75,000	246,019
	26,000	36,898
	18,000	20,613
	47,000	49,644
	102,592	88,246
	10,000	18,419
	24,375	14,201
	5,251	31,856
	51,000	71,465
	488,656	283,345
	62,000	36,059
#*	25,000	40,240
*	46,000	19,755
	41,220	66,502
	56,000	33,066
	13,000	25,784
	16,633	116,907
	20,400	44,913
	7,000	20,849
	6,000	18,187
	6,000	14,148
	5,000	13,136
#	193,220	174,205
	29,000	749,340
	770,000	706,288
	8,000	19,544
	25,000	38,339
	9,900	26,488
	40,000	148,190
	48,822	224,421
	18,000	41,818
	46,000	20,706
	11,000	158,697
	27,000	39,150
	7,619	20,720
	16,000	53,298
*	46,391	19,045
	5,000	9,290
	13,000	11,780
	23,000	44,656
	9,000	22,826
	24,000	19,912
	11,400	37,633
	21,000	39,625
	23,000	12,745
	19,000	34,437
	5,000	15,391
	101,000	43,647
	66,000	72,010
	22,000	20,954
#	47,000	76,764
	37,000	17,695
	4,000	40,495

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	5,420	\$ 17,714
	75,900	97,868
	10,000	162,919
	184,000	270,772
*	27,000	36,956
	23,000	82,361
*	24,163	28,237
	272,000	147,908
	13,250	91,450
	9,606	24,298
	23,000	69,831
	12,000	59,338
#	137,500	40,672
	68,248	50,484
	44,549	37,320
	24,000	35,217
	43,000	18,311
	45,000	48,437
	6,000	20,198
*	73,000	31,019
#	13,000	92,806
	23,720	45,413
	12,000	889,254
	11,000	14,302
	7,000	10,279
	29,000	14,985
*	7,000	16,983
	5,000	24,136
*	145,000	54,336
	21,000	19,770
	18,832	44,138
	4,138	22,835
	13,000	11,821
*	23,000	14,220
*	34,458	25,964
*	126,000	42,462
	9,000	22,835
	10,000	11,734
	146,073	323,698
	6,000	7,191
	22,000	22,446
*	57,000	49,288
	447,000	1,032,393
	12,000	17,880
	54,000	43,092
#	209,028	170,364
	25,000	45,423
#	18,589	488,559
	16,000	50,113
	7,700	11,230
	20,000	53,051
	23,000	35,463
*	22,000	13,836
	5,000	63,942
	5,000	7,567
	5,000	13,607
	11,159	97,103
	5,000	30,695
	6,000	30,365

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	47,258	\$ 398,067
	11,000	66,244
	13,000	66,730
#	13,000	65,078
*	2,200	6,330
	108,000	4,289,673
*	11,000	100,207
	1,032,000	1,381,206
	17,000	17,932
	99,220	76,535
*	312,536	104,825
	29,000	306,042
	51,576	166,878
*	40,633	89,661
	217,000	1,213,764
	5,000	10,801
*	35,000	29,314
	39,000	60,021
	259,073	306,276
	9,000	16,370
	11,700	478,096
	21,000	28,932
	22,000	87,283
	10,000	32,984
	18,000	90,778
	722,000	2,279,891
	12,000	16,613
#	99,200	300,411
	99,000	262,995
	22,000	39,057
	11,000	20,790
	18,000	23,673
	19,000	12,925
*	23,000	29,827
	30,000	26,901
	36,000	67,669
	5,000	29,712
	44,000	32,488
	29,000	409,044
	15,000	37,436
	10,000	30,820
	144,000	2,532,419
#	29,000	154,542
	7,000	39,026
	179,507	55,544
	70,000	84,604
	17,000	21,786
	18,272	15,153
*	22,000	190,245
*	30,830	29,977
	55,500	120,127
	7,000	8,141
*	66,000	55,700
*	156,000	115,977
	12,000	63,604
	73,000	24,289
	13,000	35,418
	3,300	17,376
	33,000	14,651

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	5,000	\$ 37,856
	38,900	131,962
	85,000	114,552
	15,563	45,741
	16,000	1,181,268
*	21,000	17,278
	18,000	17,850
	28,000	110,691
	7,432	21,149
	11,579	30,937
	528,000	1,327,229
	9,000	130,287
	21,000	46,195
*	11,410	0
*	25,000	38,815
	53,000	878,425
	14,840	26,854
	34,000	171,746
	17,000	43,136
	19,000	9,306
	34,200	34,791
	9,423	36,889
	3,000	11,938
	278,000	323,203
	206,000	734,223
	38,000	19,418
	8,180	124,841
	82,000	783,192
	194,604	157,713
	74,000	144,266
*	46,000	18,352
	248,000	116,048
	5,000	31,593
	27,000	40,428
	21,000	42,568
	419,000	453,624
	11,000	24,240
	32,000	48,252
	9,000	39,027
	383,000	1,296,335
	55,000	88,984
#	115,000	425,742
	3,607	34,176
#*	11,000	189,948
	71,000	1,377,410
	86,000	56,222
	14,000	9,892
	28,000	45,268
	229,000	75,574
#	15,400	125,623
*	176,099	60,772
	12,000	16,497
*	153,000	34,284
*	29,000	26,534
	16,440	73,476
	100,880	349,106
	51,940	102,379
	21,651	24,048
	77,800	85,319

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
San Fang Chemical Industry Co. Ltd.....	50,000	\$ 36,452
San Far Property Ltd.....	55,003	28,911
San Shing Fastech Corp.....	15,000	30,631
Sanitar Co. Ltd.....	9,000	11,847
Sanyang Motor Co. Ltd.....	122,000	118,687
Scan-D Corp.....	11,000	20,789
SCI Pharmtech, Inc.....	16,800	49,970
Scientech Corp.....	10,000	33,368
SDI Corp.....	29,000	162,715
Sea & Land Integrated Corp.....	17,000	18,895
Sea Sonic Electronics Co. Ltd.....	8,000	22,055
Securitag Assembly Group Co.....	4,000	11,581
Senao International Co. Ltd.....	33,000	38,584
Senao Networks, Inc.....	7,000	27,195
Sensortek Technology Corp.....	6,000	99,275
Sercomm Corp.....	44,000	124,182
Sesoda Corp.....	56,680	65,055
Shanghai Commercial & Savings Bank Ltd.....	689,000	1,162,410
Shan-Loong Transportation Co. Ltd.....	24,000	31,470
Sharehope Medicine Co. Ltd.....	35,240	34,400
ShenMao Technology, Inc.....	8,000	20,965
Shih Her Technologies, Inc.....	11,000	27,877
Shihlin Electric & Engineering Corp.....	79,000	147,478
Shin Hsiung Natural Gas Co. Ltd.....	10,080	21,181
Shin Kong Financial Holding Co. Ltd.....	2,701,601	1,089,040
Shin Ruenn Development Co. Ltd.....	14,700	13,684
Shin Shin Natural Gas Co.....	7,000	10,570
Shin Zu Shing Co. Ltd.....	42,866	143,087
Shinih Enterprise Co. Ltd.....	17,000	13,896
* Shining Building Business Co. Ltd.....	102,206	38,058
Shinkong Insurance Co. Ltd.....	76,000	131,301
Shinkong Synthetic Fibers Corp.....	339,000	237,347
Shinkong Textile Co. Ltd.....	32,000	49,002
Shiny Chemical Industrial Co. Ltd.....	21,999	133,259
ShunSin Technology Holding Ltd.....	7,000	22,522
* Shuttle, Inc.....	77,000	40,012
# Sigurd Microelectronics Corp.....	93,438	193,636
Silergy Corp.....	6,000	810,987
Silicon Optronics, Inc.....	15,000	64,149
Silicon Power Computer & Communications, Inc.....	21,000	17,867
Simplo Technology Co. Ltd.....	59,000	674,728
Sinbon Electronics Co. Ltd.....	48,000	466,849
Singatron Enterprise Co. Ltd.....	17,000	16,342
Sinher Technology, Inc.....	11,000	15,945
Sinmag Equipment Corp.....	11,000	41,338
Sino-American Silicon Products, Inc.....	134,000	1,048,864
Sinon Corp.....	148,000	150,230
Sinopower Semiconductor, Inc.....	5,000	24,492
Sinyi Realty, Inc.....	47,965	59,820
Sirtec International Co. Ltd.....	25,200	24,186
# Sitronix Technology Corp.....	31,000	325,672
Siward Crystal Technology Co. Ltd.....	21,000	25,128
Softstar Entertainment, Inc.....	5,200	15,375
Soft-World International Corp.....	12,000	39,486
# Solar Applied Materials Technology Corp.....	151,711	260,896
Solomon Technology Corp.....	52,000	38,578
Solteam, Inc.....	11,000	32,698
Sonix Technology Co. Ltd.....	22,000	66,610
Southeast Cement Co. Ltd.....	42,000	29,172

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
# Speed Tech Corp.....	20,000	\$ 53,168
Spirox Corp.....	17,000	21,174
# Sporton International, Inc.....	25,002	189,571
St Shine Optical Co. Ltd.....	9,000	94,582
Standard Chemical & Pharmaceutical Co. Ltd.....	20,000	30,244
Standard Foods Corp.....	88,000	163,255
Star Comgistic Capital Co. Ltd.....	14,000	13,271
Stark Technology, Inc.....	18,000	53,795
Sun Race Sturmev-Archer, Inc.....	7,000	12,116
* Sun Yad Construction Co. Ltd.....	53,000	44,245
Sunfun Info Co. Ltd.....	3,000	29,086
Sunjuice Holdings Co. Ltd.....	3,000	39,930
Sunko INK Co. Ltd.....	29,750	23,631
SunMax Biotechnology Co. Ltd.....	6,000	21,029
Sunny Friend Environmental Technology Co. Ltd.....	9,000	64,168
Sunonwealth Electric Machine Industry Co. Ltd.....	40,000	62,077
Sunplus Innovation Technology, Inc.....	6,000	28,589
Sunplus Technology Co. Ltd.....	80,000	100,926
Sunrex Technology Corp.....	18,000	28,342
Sunspring Metal Corp.....	16,540	16,072
Superior Plating Technology Co. Ltd.....	9,000	22,321
Supreme Electronics Co. Ltd.....	139,145	246,159
Swancor Holding Co. Ltd.....	12,000	38,485
Sweeten Real Estate Development Co. Ltd.....	41,796	39,349
Symtek Automation Asia Co. Ltd.....	6,000	25,252
Syncmold Enterprise Corp.....	24,500	60,800
Synmosa Biopharma Corp.....	65,012	54,585
Synnex Technology International Corp.....	398,000	980,148
Sysage Technology Co. Ltd.....	30,000	41,421
System Corp.....	56,000	171,393
T3EX Global Holdings Corp.....	24,865	103,074
# TA Chen Stainless Pipe.....	407,256	657,751
Ta Liang Technology Co. Ltd.....	11,000	30,579
Ta Ya Electric Wire & Cable.....	96,834	81,140
Tah Hsin Industrial Corp.....	12,870	39,412
TA-I Technology Co. Ltd.....	26,750	59,204
* Tai Tung Communication Co. Ltd.....	24,000	15,493
Taichung Commercial Bank Co. Ltd.....	687,794	330,835
TaiDoc Technology Corp.....	20,000	134,840
Taiflex Scientific Co. Ltd.....	40,000	67,026
Taimide Tech, Inc.....	13,000	19,387
Tainan Enterprises Co. Ltd.....	15,000	9,662
Tai-Saw Technology Co. Ltd.....	16,000	19,068
Taishin Financial Holding Co. Ltd.....	824,277	589,468
TaiSol Electronics Co. Ltd.....	6,000	11,765
Taisun Enterprise Co. Ltd.....	33,000	32,034
# Taita Chemical Co. Ltd.....	79,948	96,826
TAI-TECH Advanced Electronics Co. Ltd.....	14,000	62,259
Taitien Electronics Co. Ltd.....	9,000	11,750
Taiwan Business Bank.....	671,630	250,512
Taiwan Cement Corp.....	345,401	587,433
Taiwan Chelic Corp. Ltd.....	7,000	13,413
Taiwan Chinsan Electronic Industrial Co. Ltd.....	25,461	40,392
Taiwan Cogeneration Corp.....	30,000	40,173
Taiwan Cooperative Financial Holding Co. Ltd.....	522,445	501,265
Taiwan Fertilizer Co. Ltd.....	87,000	211,508
Taiwan Fire & Marine Insurance Co. Ltd.....	74,000	54,299
Taiwan FU Hsing Industrial Co. Ltd.....	45,000	67,442
Taiwan Glass Industry Corp.....	132,000	112,902

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Taiwan High Speed Rail Corp.....	337,000	\$ 347,146
Taiwan Hon Chuan Enterprise Co. Ltd.....	68,000	175,944
Taiwan Hopax Chemicals Manufacturing Co. Ltd.....	55,000	119,972
* Taiwan IC Packaging Corp.....	14,000	10,245
* Taiwan Land Development Corp.....	134,000	19,076
Taiwan Line Tek Electronic.....	30,000	30,532
Taiwan Mask Corp.....	31,000	111,982
Taiwan Mobile Co. Ltd.....	121,000	434,923
Taiwan Paiho Ltd.....	69,000	201,086
Taiwan PCB Techvest Co. Ltd.....	67,000	113,696
Taiwan Pelican Express Co. Ltd.....	8,000	24,152
Taiwan Sakura Corp.....	19,000	46,047
Taiwan Sanyo Electric Co. Ltd.....	17,000	21,669
Taiwan Secom Co. Ltd.....	72,000	264,415
Taiwan Semiconductor Co. Ltd.....	40,000	100,760
Taiwan Semiconductor Manufacturing Co. Ltd., Sponsored ADR.....	100,238	12,292,186
Taiwan Semiconductor Manufacturing Co. Ltd.....	928,000	21,457,203
Taiwan Shin Kong Security Co. Ltd.....	76,500	108,436
Taiwan Styrene Monomer.....	82,000	50,021
Taiwan Surface Mounting Technology Corp.....	47,000	225,670
Taiwan Taxi Co. Ltd.....	6,615	18,874
* Taiwan TEA Corp.....	130,000	99,853
Taiwan Union Technology Corp.....	50,000	168,738
#* Tatung Co. Ltd.....	418,000	439,561
# TCI Co. Ltd.....	21,877	153,502
Te Chang Construction Co. Ltd.....	12,000	12,911
Team Group, Inc.....	14,000	21,850
Teco Electric & Machinery Co. Ltd.....	409,000	437,547
Tehmag Foods Corp.....	4,400	45,940
TEKOM Technologies, Inc.....	4,200	18,895
Tera Autotech Corp.....	22,701	16,481
Test Research, Inc.....	30,000	63,628
Test Rite International Co. Ltd.....	34,000	26,458
Tex-Ray Industrial Co. Ltd.....	49,000	24,402
Thermaltake Technology Co. Ltd.....	16,495	22,821
Thinking Electronic Industrial Co. Ltd.....	17,000	89,905
* Thunder Tiger Corp.....	33,000	18,747
Thye Ming Industrial Co. Ltd.....	29,000	39,147
Tian Zheng International Precision Machinery Co. Ltd.....	5,000	15,506
Ting Sin Co. Ltd.....	32,000	27,232
Tofu Restaurant Co. Ltd.....	1,000	5,280
Ton Yi Industrial Corp.....	298,000	151,478
Tong Hsing Electronic Industries Ltd.....	26,878	264,554
Tong Ming Enterprise Co. Ltd.....	10,000	21,152
Tong Yang Industry Co. Ltd.....	51,000	58,413
* Tong-Tai Machine & Tool Co. Ltd.....	40,000	23,293
Top Bright Holding Co. Ltd.....	2,000	8,952
Top Union Electronics Corp.....	15,517	14,928
* TOPBI International Holdings Ltd.....	40,607	15,914
Topco Scientific Co. Ltd.....	29,000	174,777
Topco Technologies Corp.....	13,000	38,892
Topkey Corp.....	17,000	82,349
Topoint Technology Co. Ltd.....	35,000	49,052
Toung Loong Textile Manufacturing.....	23,000	28,205
TPK Holding Co. Ltd.....	89,000	128,287
Trade-Van Information Services Co.....	16,000	29,606
Transart Graphics Co. Ltd.....	6,000	15,394
Transcend Information, Inc.....	59,000	150,200
Transcom, Inc.....	4,000	23,448

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* TrueLight Corp.....	21,000	\$ 19,216
Tsann Kuen Enterprise Co. Ltd.....	19,000	23,834
TSC Auto ID Technology Co. Ltd.....	6,300	44,626
TSRC Corp.....	116,000	157,276
TST Group Holding Ltd.....	3,000	14,059
TTFB Co. Ltd.....	2,000	15,472
TTY Biopharm Co. Ltd.....	40,000	97,597
Tul Corp.....	13,000	72,774
Tung Ho Steel Enterprise Corp.....	121,270	299,408
Tung Ho Textile Co. Ltd.....	29,000	17,823
Tung Thih Electronic Co. Ltd.....	9,000	46,840
Turvo International Co. Ltd.....	10,000	38,174
# TXC Corp.....	80,000	274,079
TYC Brother Industrial Co. Ltd.....	22,000	14,920
* Tycoons Group Enterprise.....	64,000	27,930
Tyntek Corp.....	45,000	43,269
* TZE Shin International Co. Ltd.....	30,000	18,971
UDE Corp.....	13,000	20,057
# Ultra Chip, Inc.....	14,350	97,697
Unic Technology Corp.....	21,000	15,441
#* Union Bank Of Taiwan.....	431,778	223,285
Uni-President Enterprises Corp.....	1,098,000	2,691,165
Unitech Computer Co. Ltd.....	37,000	46,645
# United Integrated Services Co. Ltd.....	51,000	325,373
United Orthopedic Corp.....	15,000	16,128
United Radiant Technology.....	28,000	17,441
* United Recommend International Co. Ltd.....	6,000	22,553
* United Renewable Energy Co. Ltd.....	99,571	73,261
†† Unity Opto Technology Co. Ltd.....	140,000	3,888
Univacco Technology, Inc.....	15,000	14,123
Universal Vision Biotechnology Co. Ltd.....	7,000	68,149
Universal, Inc.....	12,000	21,050
Unizyx Holding Corp.....	109,000	117,809
# UPC Technology Corp.....	308,169	232,106
Userjoy Technology Co. Ltd.....	12,250	37,091
USI Corp.....	282,320	285,330
* Usun Technology Co. Ltd.....	9,000	9,995
U-Tech Media Corp.....	34,000	22,523
Utechzone Co. Ltd.....	15,000	52,881
UVAT Technology Co. Ltd.....	8,000	16,842
Value Valves Co. Ltd.....	5,000	16,562
Ve Wong Corp.....	23,000	27,581
Ventec International Group Co. Ltd.....	18,000	75,043
* Victory New Materials Ltd. Co.....	25,000	10,130
# Viking Tech Corp.....	14,000	38,699
Visual Photonics Epitaxy Co. Ltd.....	33,000	155,711
Vivotek, Inc.....	8,000	21,512
Voltronic Power Technology Corp.....	14,915	768,649
Waffer Technology Corp.....	23,000	26,383
Wah Hong Industrial Corp.....	13,000	15,288
Wah Lee Industrial Corp.....	39,780	146,043
Walsin Lihwa Corp.....	531,000	503,858
Walsin Technology Corp.....	67,000	373,906
We & Win Development Co. Ltd.....	30,000	10,697
Wei Chuan Foods Corp.....	40,000	31,091
Weikeng Industrial Co. Ltd.....	68,945	75,448
Well Shin Technology Co. Ltd.....	16,000	27,336
Wha Yu Industrial Co. Ltd.....	18,000	14,336
Wholetech System Hitech Ltd.....	18,000	30,659

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Win Semiconductors Corp.....	70,000	\$ 867,180
Winbond Electronics Corp.....	699,000	780,160
Winmate, Inc.....	7,000	19,635
Winstek Semiconductor Co. Ltd.....	12,000	12,876
WinWay Technology Co. Ltd.....	3,000	40,273
Wisdom Marine Lines Co. Ltd.....	91,102	247,504
Wistron Corp.....	745,436	847,312
Wistron Information Technology & Services Corp.....	10,000	30,411
Wistron NeWeb Corp.....	62,340	160,120
Wiwynn Corp.....	27,000	989,782
Wonderful Hi-Tech Co. Ltd.....	17,954	21,700
Wowprime Corp.....	12,000	54,990
WPG Holdings Ltd.....	542,400	1,069,313
WT Microelectronics Co. Ltd.....	144,000	448,263
WUS Printed Circuit Co. Ltd.....	30,780	35,938
XAC Automation Corp.....	24,000	23,306
X-Legend Entertainment Co. Ltd.....	8,000	14,491
Xxentria Technology Materials Corp.....	30,000	72,146
Ya Horng Electronic Co. Ltd.....	8,000	12,744
Yageo Corp.....	89,202	1,520,248
* Yang Ming Marine Transport Corp.....	246,000	911,163
YC INOX Co. Ltd.....	55,000	60,189
YCC Parts Manufacturing Co. Ltd.....	13,000	16,008
Yea Shin International Development Co. Ltd.....	48,000	39,427
# Yem Chio Co. Ltd.....	121,999	65,793
Yen Sun Technology Corp.....	9,000	11,688
YFC-Boneagle Electric Co. Ltd.....	16,000	13,116
# YFY, Inc.....	145,000	174,487
Yi Jinn Industrial Co. Ltd.....	62,000	40,753
Yi Shin Textile Industrial Co. Ltd.....	7,000	11,604
* Yieh Phui Enterprise Co. Ltd.....	336,756	268,417
YONGGU Group, Inc.....	11,000	24,534
Yonyu Plastics Co. Ltd.....	23,000	28,917
Young Fast Optoelectronics Co. Ltd.....	17,000	16,298
Youngtek Electronics Corp.....	28,000	84,457
Yuan High-Tech Development Co. Ltd.....	7,200	26,258
Yuanta Financial Holding Co. Ltd.....	1,131,800	1,040,610
Yuanta Futures Co. Ltd.....	8,000	14,327
Yuen Chang Stainless Steel Co. Ltd.....	18,000	20,850
Yuen Foong Yu Consumer Products Co. Ltd.....	23,000	39,980
Yulon Finance Corp.....	47,769	304,295
Yulon Motor Co. Ltd.....	227,264	339,248
Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	20,000	52,780
Yungshin Construction & Development Co. Ltd.....	19,000	44,721
YungShin Global Holding Corp.....	46,000	70,644
Yungtay Engineering Co. Ltd.....	12,000	27,897
Zeng Hsing Industrial Co. Ltd.....	9,000	46,901
Zenitron Corp.....	34,000	40,167
Zero One Technology Co. Ltd.....	26,633	41,835
Zhen Ding Technology Holding Ltd.....	145,800	502,592
Zhong Yang Technology Co. Ltd.....	10,053	18,798
Zig Sheng Industrial Co. Ltd.....	86,000	47,475
ZillTek Technology Corp.....	6,000	87,504
* Zinwell Corp.....	72,000	49,431
Zippy Technology Corp.....	30,000	45,764
ZongTai Real Estate Development Co. Ltd.....	46,000	65,017
TOTAL TAIWAN.....		179,880,883

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (2.2%)		
2S Metal PCL.....	64,000	\$ 10,572
AAPICO Hitech PCL.....	34,100	26,629
Advanced Information Technology.....	278,000	50,515
AEON Thana Sinsap Thailand PCL.....	25,400	139,607
After You PCL.....	38,600	11,941
AgriPure Holdings PLC.....	90,200	17,745
AI Energy PCL.....	57,875	7,196
* Airports of Thailand PCL.....	279,300	534,776
AJ Plast PCL.....	70,300	35,683
Amanah Leasing PCL.....	58,700	8,533
Amata Corp. PCL.....	95,700	61,510
* Ananda Development PCL.....	590,800	27,681
AP Thailand PCL.....	861,500	263,923
Asia Plus Group Holdings PCL.....	545,200	61,242
Asia Sermkij Leasing PCL.....	39,450	58,058
Asian Insulators PCL.....	77,325	15,792
* Asian Sea Corp. PCL, Class F.....	44,200	21,904
* Asset World Corp. PCL.....	436,700	64,269
Bangchak Corp. PCL.....	378,200	315,214
Bangkok Chain Hospital PCL.....	425,200	238,812
Bangkok Commercial Asset Management PCL.....	350,600	214,814
Bangkok Dusit Medical Services PCL, Class F.....	446,800	300,595
Bangkok Expressway & Metro PCL.....	923,700	227,492
Bangkok Insurance PCL.....	26,900	214,909
Bangkok Land PCL.....	2,786,800	88,722
Bangkok Life Assurance PCL.....	16,100	20,672
BCPG PCL.....	285,200	103,647
* BEC World PCL.....	319,800	127,747
Berli Jucker PCL.....	178,100	169,836
* Bound & Beyond PCL.....	36,000	14,813
BTS Group Holdings PCL.....	607,900	167,974
Bumrungrad Hospital PCL.....	65,700	278,231
Cal-Comp Electronics Thailand PCL, Class F.....	1,157,000	103,555
Carabao Group PCL, Class F.....	48,300	147,243
* Central Plaza Hotel PCL.....	20,000	21,024
Central Retail Corp. PCL.....	293,250	299,459
CH Karnchang PCL.....	308,500	195,505
Chularat Hospital PCL, Class F.....	1,577,000	156,303
CIMB Thai Bank PCL.....	636,000	17,765
Com7 PCL, Class F.....	132,300	311,925
* Country Group Holdings PCL, Class F.....	314,000	16,598
CP ALL PCL.....	400,300	754,432
Delta Electronics Thailand PCL.....	28,700	299,111
* Demco PCL.....	273,100	31,169
* Dhipaya Group Holdings PCL.....	200,400	437,877
Diamond Building Products PCL.....	101,400	25,430
Do Day Dream PCL.....	27,700	13,561
Dohome PCL.....	178,858	118,719
Dynasty Ceramic PCL.....	1,232,400	108,823
* E for L Aim PCL.....	3,161,500	15,193
Eastern Polymer Group PCL, Class F.....	275,100	84,278
Eastern Power Group PCL.....	116,500	21,869
Eastern Water Resources Development & Management PCL, Class F.....	200,000	56,465
Ekachai Medical Care PCL.....	71,900	15,764
Energy Absolute PCL.....	174,600	468,030
* Esso Thailand PCL.....	290,200	67,113
Exotic Food PCL, Class F.....	52,700	31,340
Forth Corp. PCL.....	56,400	32,863
Forth Smart Service PCL.....	159,400	53,620

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Fortune Parts Industry PCL, Class F.....	205,700	\$ 21,129
Frasers Property Thailand PCL.....	84,300	33,928
* G J Steel PCL.....	2,504,500	42,124
Global Green Chemicals PCL, Class F.....	200,700	83,788
Gunkul Engineering PCL.....	1,316,200	272,767
Haad Thip PCL.....	21,600	22,544
Hana Microelectronics PCL.....	113,000	235,876
Home Product Center PCL.....	807,600	342,008
Humanica PCL.....	46,300	18,773
Hwa Fong Rubber Thailand PCL.....	63,500	15,448
Ichitan Group PCL.....	152,500	45,803
Index Livingmall PCL.....	18,600	10,614
Indorama Ventures PCL.....	370,400	528,428
Infrasat PCL.....	100,800	20,436
Interlink Communication PCL.....	112,600	26,041
* Interlink Telecom PCL.....	67,900	11,522
Intouch Holdings PCL, Class F.....	26,100	60,164
IRPC PCL.....	3,718,800	424,431
Jasmine International PCL.....	716,700	72,327
* Jasmine Technology Solution PCL.....	20,800	106,202
Jay Mart PCL.....	45,700	73,433
JKN Global Media PCL.....	125,400	28,812
JSP Property PCL.....	32,700	894
Jubilee Enterprise PCL.....	41,000	28,938
JWD Infologistics PCL.....	92,500	56,397
Kang Yong Electric PCL.....	1,200	13,263
Karmarts PCL.....	361,500	38,218
Kaset Thai International Sugar Corp. PCL, Class F.....	66,700	9,295
Kasikornbank PCL.....	46,600	210,641
Kasikornbank PCL.....	28,200	126,623
KCE Electronics PCL.....	141,200	304,283
* Khon Kaen Sugar Industry PCL.....	439,200	49,071
Kiatnakin Phatra Bank PCL.....	53,500	111,676
Krung Thai Bank PCL.....	196,900	82,793
Krungthai Card PCL.....	160,200	288,692
Ladprao General Hospital PCL, Class F.....	40,000	7,389
Lalin Property PCL.....	148,400	48,583
Land & Houses PCL.....	1,657,100	487,748
LH Financial Group PCL.....	907,300	38,151
* Loxley PCL.....	724,500	53,094
* LPN Development PCL.....	654,100	99,210
* MBK PCL.....	141,346	54,339
MC Group PCL.....	106,000	28,971
* MDX PCL.....	107,900	21,713
Mega Lifesciences PCL.....	121,400	169,548
Millcon Steel PCL.....	310,700	10,825
* Minor International PCL.....	201,504	184,588
* MK Restaurants Group PCL.....	50,000	78,465
* Mono Next PCL.....	305,000	28,214
* More Return PCL.....	389,200	20,106
Namyong Terminal PCL.....	77,900	10,622
* Nawarat Patanakarn PCL.....	500,000	14,867
Netbay PCL.....	24,000	17,228
Noble Development PCL.....	258,300	48,875
Northeast Rubber PCL.....	106,900	23,759
* Nusasiri PCL.....	743,300	29,245
Origin Property PCL, Class F.....	284,600	98,300
Osotspa PCL.....	375,500	363,715
* Plan B Media PCL, Class F.....	994,572	237,479

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
	89,700	\$ 64,658
*	178,060	12,514
	32,600	11,162
	111,900	33,273
	126,800	22,469
*	118,400	16,358
	2,922,200	49,150
	242,800	105,740
	287,500	126,934
	253,100	429,498
	55,700	7,863
	2,547,100	180,542
	31,300	17,956
*	716,700	20,665
	31,400	30,886
	60,100	11,011
	563,737	71,451
*	101,200	55,015
	62,700	12,806
*	170,400	17,913
*	57,400	13,189
	24,600	15,885
	71,900	28,289
	41,400	41,966
*	156,200	30,494
*	76,700	20,157
	5,141,200	203,826
	57,200	42,778
	699,600	79,846
	248,200	16,847
	32,100	60,016
*	227,290	30,310
	228,900	33,550
	12,900	149,554
	74,300	280,062
	359,484	205,142
	30,506	36,878
*	27,450	5,648
	263,500	102,883
	132,000	51,936
*	253,600	30,467
*	706,700	41,390
	251,900	108,946
	22,200	28,504
	28,000	9,671
	27,900	14,497
	78,200	54,255
	217,100	121,933
	177,500	159,934
	473,100	412,071
	31,600	14,141
	215,720	390,363
	12,000	10,092
*	359,200	14,133
	64,300	20,278
*	366,300	105,616
*	768,800	104,369
*	115,900	17,927
	497,900	339,460

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Super Energy Corp. PCL.....	6,971,700	\$ 198,922
Susco PCL.....	321,100	34,140
SVI PCL.....	89,600	19,510
Synnex Thailand PCL.....	64,900	57,990
Syntec Construction PCL.....	213,300	12,941
TAC Consumer PCL, Class F.....	86,200	18,641
Taakaenoi Food & Marketing PCL, Class F.....	110,400	23,874
* Tata Steel Thailand PCL.....	502,200	21,418
Thai Nakarin Hospital PCL.....	18,000	18,516
Thai Oil PCL.....	299,800	472,729
Thai President Foods PCL, Class F.....	7,500	48,205
Thai Rayon PCL.....	27,400	43,616
Thai Reinsurance PCL.....	537,000	17,903
* Thai Rubber Latex Group PCL.....	257,760	19,664
Thai Stanley Electric PCL, Class F.....	9,200	51,810
Thai Union Group PCL, Class F.....	470,500	295,343
Thai Vegetable Oil PCL.....	117,100	111,666
Thai Wah PCL, Class F.....	70,400	12,052
Thaicom PCL.....	129,600	39,703
Thaire Life Assurance PCL, Class F.....	192,900	28,968
Thanachart Capital PCL.....	61,800	75,173
Thitikorn PCL.....	37,600	12,987
Thonburi Healthcare Group PCL.....	57,900	71,299
Tipco Asphalt PCL.....	183,800	99,918
TIPCO Foods PCL.....	79,100	21,857
Tisco Financial Group PCL.....	52,200	154,821
TKS Technologies PCL.....	78,800	35,028
TMBThanachart Bank PCL.....	2,794,099	114,131
TOA Paint Thailand PCL.....	267,000	244,586
Total Access Communication PCL.....	122,400	170,026
TQM Corp. PCL.....	56,000	81,153
* Triton Holding PCL.....	1,264,900	9,498
True Corp. PCL.....	1,556,800	225,373
* TTCL PCL.....	66,100	9,529
TTW PCL.....	352,100	123,729
* U City PCL, Class F.....	986,100	58,049
Union Auction PCL.....	46,200	13,182
* Unique Engineering & Construction PCL.....	257,300	44,049
United Paper PCL.....	83,200	41,981
Univentures PCL.....	258,800	26,894
Vanachai Group PCL.....	99,600	25,128
VGI PCL.....	538,600	88,971
Vinythai PCL.....	90,500	105,327
WHA Corp. PCL.....	786,200	80,757
WHA Utilities and Power PCL.....	172,400	21,437
WICE Logistics PCL.....	20,000	12,615
Workpoint Entertainment PCL.....	89,600	61,895
Ziga Innovation PCL.....	86,300	13,090
TOTAL THAILAND.....		22,133,765
TURKEY — (0.4%)		
* Adese Alisveris Merkezleri Ticaret AS.....	374,843	21,158
Agesa Hayat ve Emeklilik AS.....	7,786	16,498
Akbank TAS.....	311,293	187,548
Aksigorta AS.....	31,990	19,140
Alkim Alkali Kimya AS.....	15,773	23,480
Anadolu Anonim Turk Sigorta Sirketi.....	58,272	27,153
Anadolu Efes Biracilik Ve Malt Sanayii AS.....	19,192	41,969
Anadolu Hayat Emeklilik AS.....	19,654	22,326

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
Arcelik AS.....	39,236	\$ 151,835
Aselsan Elektronik Sanayi Ve Ticaret AS.....	40,825	66,416
Aygaz AS.....	5,453	9,728
BIM Birlesik Magazalar AS.....	40,158	212,410
* Borusan Mannesmann Boru Sanayi ve Ticaret AS.....	10,960	21,145
# Borusan Yatirim ve Pazarlama AS.....	1,401	37,524
Coca-Cola Icecek AS.....	14,013	120,529
Deva Holding AS.....	8,625	20,154
Dogan Sirketler Grubu Holding AS.....	353,461	80,280
Dogus Otomotiv Servis ve Ticaret AS.....	8,999	32,178
EGE Endustri VE Ticaret AS.....	224	29,461
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret AS.....	34,460	22,974
Ω Enerjisa Enerji AS.....	38,665	43,039
Eregli Demir ve Celik Fabrikalari TAS.....	55,419	114,347
* Fenerbahce Futbol AS.....	6,067	12,206
Ford Otomotiv Sanayi AS.....	7,423	138,487
Goodyear Lastikleri TAS.....	25,809	18,007
* Gozde Girisim Sermayesi Yatirim Ortakligi AS.....	66,706	44,118
* GSD Holding AS.....	159,636	31,424
#* Gubre Fabrikalari TAS.....	6,562	39,094
#* Hektas Ticaret TAS.....	114,193	123,699
* Ihlas Holding AS.....	285,161	11,998
Is Yatirim Menkul Degerler AS, Class A.....	42,746	66,745
* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class A.....	31,320	24,345
* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class B.....	23,017	17,818
* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.....	78,533	70,740
* Katmerciler Arac Ustu Ekipman Sanayi ve Ticaret AS.....	175,589	17,394
* Koza Altin Isletmeleri AS.....	3,880	37,560
* Koza Anadolu Metal Madencilik Isletmeleri AS.....	50,496	87,565
Logo Yazilim Sanayi Ve Ticaret AS.....	13,580	41,470
Ω Mavi Giyim Sanayi Ve Ticaret AS, Class B.....	5,232	26,340
* Migros Ticaret AS.....	7,362	22,654
*Ω MLP Saglik Hizmetleri AS.....	10,490	26,909
Otokar Otomotiv Ve Savunma Sanayi AS.....	2,650	76,401
* Petkim Petrokimya Holding AS.....	223,129	144,887
* Reysas Tasimacilik ve Lojistik Ticaret AS.....	39,132	14,480
Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.....	44,514	60,972
#* Sasa Polyester Sanayi AS.....	24,440	86,169
Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	32,779	30,121
* TAV Havalimanlari Holding AS.....	32,931	90,608
Tekfen Holding AS.....	27,917	53,031
* Teknosa Ic Ve Dis Ticaret AS.....	25,300	14,245
Tofas Turk Otomobil Fabrikasi AS.....	34,780	208,863
* Trabzonspor Sportif Yatirim ve Futbol Isletmeciligi TAS.....	88,108	42,861
Turk Traktor ve Ziraat Makineleri AS.....	3,310	54,995
Turkiye Garanti Bankasi AS.....	236,271	211,783
* Turkiye Halk Bankasi AS.....	130,977	48,575
* Turkiye Petrol Rafinerileri AS.....	3,508	45,186
# Turkiye Sinai Kalkinma Bankasi AS.....	640,671	73,245
* Turkiye Vakiflar Bankasi TAO, Class D.....	201,847	57,893
Ulker Biskuvi Sanayi AS.....	20,543	26,551
Vestel Elektronik Sanayi ve Ticaret AS.....	17,643	32,148
Yapi ve Kredi Bankasi AS.....	379,984	116,618
Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	23,522	20,196
* Zorlu Enerji Elektrik Uretim AS.....	90,125	11,542
TOTAL TURKEY.....		3,701,235
UNITED ARAB EMIRATES — (1.0%)		
Abu Dhabi Commercial Bank PJSC.....	321,627	784,574

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
UNITED ARAB EMIRATES — (Continued)		
Abu Dhabi Islamic Bank PJSC.....	466,506	\$ 885,527
Abu Dhabi National Insurance Co. PSC.....	13,260	24,404
Abu Dhabi National Oil Co. for Distribution PJSC.....	324,970	365,961
* Abu Dhabi Ship Building Co. PJSC.....	15,970	16,978
Agthia Group PJSC.....	61,764	84,557
* Ajman Bank PJSC.....	162,820	35,364
* Amlak Finance PJSC.....	124,149	31,007
Aramex PJSC.....	221,379	247,301
* Deyaar Development PJSC.....	573,951	74,930
* Dubai Financial Market PJSC.....	170,754	111,794
Dubai Investments PJSC.....	586,027	365,678
Dubai Islamic Bank PJSC.....	264,832	398,418
* Emaar Development PJSC.....	301,843	356,212
Emaar Properties PJSC.....	612,810	816,557
Emirates Integrated Telecommunications Co. PJSC.....	253,012	449,177
Emirates NBD Bank PJSC.....	224,459	818,637
Emirates Telecommunications Group Co. PJSC.....	242,135	2,180,495
* Eshraq Investments PJSC.....	452,979	41,083
First Abu Dhabi Bank PJSC.....	291,293	1,589,306
* International Holding Co. PJSC.....	6,187	257,160
Islamic Arab Insurance Co.....	50,474	10,392
* Manazel PJSC.....	301,353	40,369
National Central Cooling Co. PJSC.....	38,010	26,106
* RAK Properties PJSC.....	397,886	89,377
Ras Al Khaimah Ceramics.....	132,162	107,962
SHUAA Capital PSC.....	265,287	47,449
* Union Properties PJSC.....	564,802	47,120
TOTAL UNITED ARAB EMIRATES.....		10,303,895
UNITED KINGDOM — (0.0%)		
Bytes Technology Group PLC.....	13,797	84,164
UNITED STATES — (0.0%)		
Sempra Energy.....	684	94,625
TOTAL COMMON STOCKS.....		993,709,534
PREFERRED STOCKS — (0.8%)		
BELIZE — (0.0%)		
Track & Field Co. SA.....	4,600	10,231
BRAZIL — (0.7%)		
Alpargatas SA.....	16,525	90,497
Banco ABC Brasil SA.....	24,427	72,866
Ω Banco BMG SA.....	27,100	16,025
Banco Bradesco SA.....	443,164	1,902,815
Banco do Estado do Rio Grande do Sul SA Class B.....	59,900	123,520
Ω Banco Inter SA.....	34,168	55,852
Banco Pan SA.....	32,900	67,719
Braskem SA Class A.....	10,800	100,005
Centrais Eletricas Brasileiras SA Class B.....	22,900	148,696
Centrais Eletricas Santa Catarina.....	3,500	42,975
Cia de Saneamento do Parana.....	115,531	87,245
Cia Energetica de Minas Gerais.....	267,621	661,732
Cia Energetica de Sao Paulo Class B.....	57,900	253,948
Cia Energetica do Ceara Class A.....	2,900	29,491
Cia Paranaense de Energia.....	428,216	579,008
EMAE-Empresa Metropolitana de Aguas e Energia SA.....	800	7,287
Eucatex SA Industria e Comercio.....	27,000	45,813

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Gerdau SA.....	100,700	\$ 527,954
Grazziotin SA.....	2,000	14,666
Itau Unibanco Holding SA.....	373,100	1,779,745
Marcopolo SA.....	188,554	121,439
Randon SA Implementos e Participacoes.....	56,100	127,200
Schulz SA.....	8,800	13,772
Unipar Carbochloro SA Class B.....	14,100	249,334
TOTAL BRAZIL.....		<u>7,119,604</u>
CHILE — (0.1%)		
Embotelladora Andina SA Class B.....	64,229	138,155
Sociedad Quimica y Minera de Chile SA Class B.....	4,213	225,623
TOTAL CHILE.....		<u>363,778</u>
COLOMBIA — (0.0%)		
* Banco Davivienda SA.....	2,031	17,132
Grupo Aval Acciones y Valores SA.....	442,029	126,189
Grupo de Inversiones Suramericana SA.....	17,134	124,736
TOTAL COLOMBIA.....		<u>268,057</u>
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	3,315	2,829
SOUTH KOREA — (0.0%)		
Hyundai Engineering & Construction Co. Ltd.....	237	13,259
TAIWAN — (0.0%)		
* China Development Financial Holding Corp.....	407,904	138,148
THAILAND — (0.0%)		
* U City PCL.....	1,840,500	68,545
TOTAL PREFERRED STOCKS.....		<u>7,984,451</u>
RIGHTS/WARRANTS — (0.0%)		
CHINA — (0.0%)		
* CITIC Securities Co. Ltd. Rights 02/23/22.....	55,350	21,864
MALAYSIA — (0.0%)		
* PESTECH International Bhd Warrants 12/15/28.....	12,862	953
SOUTH KOREA — (0.0%)		
* DAE YU Co. Ltd. Rights Exp 01/03/22.....	2,145	1,272
* Doosan Heavy Industries & Construction Co. Ltd. Rights 02/11/22.....	4,736	6,679
TOTAL SOUTH KOREA.....		<u>7,951</u>
THAILAND — (0.0%)		
* Advanced Information Technology PCL Warrants 01/12/24.....	139,000	18,908
* Ekachai Medical Care PCL Warrants 11/14/24.....	17,975	858
* MBK PCL Warrants 11/15/24.....	5,654	1,647
* Nfraset PCL Warrants Exp 10/14/21.....	50,400	7,190
* Plan B Media PCL Warrants 01/13/25.....	36,836	2,180

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
* Thai Rubber Latex Group PCL Warrants 09/29/24.....	42,960	\$ 761
TOTAL THAILAND.....		<u>29,544</u>
TOTAL RIGHTS/WARRANTS.....		<u>60,312</u>
TOTAL INVESTMENT SECURITIES (Cost \$873,415,319).....		<u>1,001,754,297</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (1.0%)		
@§ The DFA Short Term Investment Fund.....	866,467	<u>10,024,152</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$883,438,140)^.....		<u>\$1,011,778,449</u>

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Belize.....	—	\$ 12,874	—	\$ 12,874
Brazil.....	\$ 33,596,811	148,366	—	33,745,177
Chile.....	1,147,593	3,281,249	—	4,428,842
China.....	33,610,457	286,708,134	\$ 212,174	320,530,765
Colombia.....	871,033	—	—	871,033
Czech Republic.....	—	434,287	—	434,287
Egypt.....	367,309	—	—	367,309
Gabon.....	—	29,596	—	29,596
Greece.....	—	3,167,871	—	3,167,871
Hong Kong.....	—	723,827	—	723,827
Hungary.....	—	1,561,728	—	1,561,728
India.....	9,898,603	133,666,273	—	143,564,876
Indonesia.....	335,890	9,994,039	9,728	10,339,657
Malaysia.....	—	11,371,304	—	11,371,304
Mexico.....	15,981,618	63,023	—	16,044,641
Peru.....	889,929	—	—	889,929
Philippines.....	—	5,563,466	—	5,563,466
Poland.....	—	7,846,597	—	7,846,597
Qatar.....	—	7,729,573	—	7,729,573
Russia.....	2,259,717	788,810	—	3,048,527
Saudi Arabia.....	60,983	33,073,027	—	33,134,010
South Africa.....	4,375,839	20,998,954	—	25,374,793
South Korea.....	5,182,844	141,541,553	5,888	146,730,285
Taiwan.....	12,476,306	167,400,689	3,888	179,880,883
Thailand.....	21,964,325	169,440	—	22,133,765
Turkey.....	—	3,701,235	—	3,701,235
United Arab Emirates.....	—	10,303,895	—	10,303,895
United Kingdom.....	—	84,164	—	84,164
United States.....	94,625	—	—	94,625
Preferred Stocks				
Belize.....	10,231	—	—	10,231
Brazil.....	7,103,579	16,025	—	7,119,604
Chile.....	—	363,778	—	363,778
Colombia.....	268,057	—	—	268,057
Philippines.....	—	2,829	—	2,829
South Korea.....	—	13,259	—	13,259

EMERGING MARKETS SUSTAINABILITY CORE 1 PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Taiwan.....	\$ 138,148	—	—	\$ 138,148
Thailand.....	68,545	—	—	68,545
Rights/Warrants				
China.....	—	\$ 21,864	—	21,864
Malaysia.....	—	953	—	953
South Korea.....	—	7,951	—	7,951
Thailand.....	—	29,544	—	29,544
Securities Lending Collateral.....	—	10,024,152	—	10,024,152
TOTAL.....	\$150,702,442	\$860,844,329	\$231,678[^]	\$1,011,778,449

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

EMERGING MARKETS TARGETED VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (98.7%)		
BRAZIL — (3.2%)		
* Alper Consultoria e Corretora de Seguros SA	1,700	\$ 10,927
* Americanas SA	19,527	116,605
* Anima Holding SA	27,507	45,740
Atacadao SA	68,302	214,420
* BK Brasil Operacao e Assessoria a Restaurantes SA	33,371	39,152
BrasilAgro - Co. Brasileira de Propriedades Agricolas	8,158	42,925
* BRF SA	37,195	156,412
Camil Alimentos SA	21,849	36,785
Cia Brasileira de Distribuicao	25,039	106,708
Cia de Locacao das Americas	67,707	334,448
Cia Siderurgica Nacional SA, Sponsored ADR	12,486	59,558
Cia Siderurgica Nacional SA	38,309	184,255
Cielo SA	224,100	97,066
* Cogna Educacao	187,662	91,179
Construtora Tenda SA	4,034	12,163
CSU Cardsystem SA	6,673	18,661
Cyrela Brazil Realty SA Empreendimentos e Participacoes	35,559	117,054
Dexco SA	47,606	134,029
Dimed SA Distribuidora da Medicamentos	11,900	30,769
Direcional Engenharia SA	16,400	42,466
* Embraer SA	84,766	324,212
* Embraer SA, Sponsored ADR	6,184	94,924
* Empreendimentos Pague Menos S/A	12,000	19,435
Enauta Participacoes SA	16,500	47,417
Eternit SA	9,700	32,278
Even Construtora e Incorporadora SA	15,400	21,490
Ez Tec Empreendimentos e Participacoes SA	17,678	71,177
Gerdau SA, Sponsored ADR	2,611	13,655
Grendene SA	42,100	71,910
* Grupo De Moda Soma SA	14,463	39,495
* Grupo Mateus SA	70,800	81,465
Guararapes Confeccoes SA	16,144	38,733
* Hidrovias do Brasil SA	45,180	26,461
Hypera SA	51,100	299,377
Industrias Romi SA	6,416	20,540
lochpe-Maxion SA	16,400	46,543
* IRB Brasil Resseguros SA	153,000	94,219
JHSF Participacoes SA	45,058	54,561
Kepler Weber SA	2,200	16,116
M Dias Branco SA	11,168	48,646
Mahle-Metal Leve SA	6,800	41,849
Mills Estruturas e Servicos de Engenharia SA	42,900	51,867
Movida Participacoes SA	25,489	79,106
MRV Engenharia e Participacoes SA	53,300	134,603
Multiplan Empreendimentos Imobiliarios SA	43,494	176,102
Porto Seguro SA	19,744	73,732
Positivo Tecnologia SA	28,500	50,236
* Rumo SA	166,828	490,735
Sao Carlos Empreendimentos e Participacoes SA	4,400	32,979
Sao Martinho SA	33,622	232,627
Ω Ser Educacional SA	11,600	25,275
SLC Agricola SA	15,290	132,396
Sul America SA	62,037	296,744
Tegma Gestao Logistica SA	6,400	17,958
TIM SA	123,875	309,565

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Trisul SA.....	19,000	\$ 22,971
Tupy SA.....	12,000	47,163
Ultrapar Participacoes SA.....	94,870	269,955
Unipar Carbochloro SA.....	1,283	22,468
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	24,300	66,904
Vibra Energia SA.....	158,205	682,265
Vulcabras Azaleia SA.....	13,400	23,746
YDUQS Participacoes SA.....	44,975	187,265
TOTAL BRAZIL.....		<u>6,822,487</u>
CHILE — (0.4%)		
* Camanchaca SA.....	101,696	4,878
CAP SA.....	8,892	99,923
Cencosud SA.....	96,227	177,340
Cia Sud Americana de Vapores SA.....	1,495,156	129,951
* Clinica Las Condes SA.....	256	6,120
Empresa Nacional de Telecomunicaciones SA.....	15,904	65,960
Empresas CMPC SA.....	64,831	119,028
Grupo Security SA.....	124,217	19,066
Hortifrut SA.....	29,281	34,754
Inversiones Aguas Metropolitanas SA.....	75,530	43,478
Inversiones La Construccion SA.....	1,182	5,252
PAZ Corp. SA.....	24,759	12,376
Ripley Corp. SA.....	60,695	12,577
Salfacorp SA.....	59,339	24,861
Sigdo Koppers SA.....	56,342	57,698
SMU SA.....	105,444	12,455
Sociedad Matriz SAAM SA.....	630,242	42,889
SONDA SA.....	48,024	20,653
TOTAL CHILE.....		<u>889,259</u>
CHINA — (24.3%)		
* 21Vianet Group, Inc., ADR.....	15,168	150,467
263 Network Communications Co. Ltd., Class A.....	42,100	27,724
360 DigiTech, Inc., ADR.....	12,922	255,726
* 361 Degrees International Ltd.....	154,000	89,119
*Ω 3SBio, Inc.....	219,000	173,403
515J Holding Group Co. Ltd., Class A.....	18,200	8,674
AAC Technologies Holdings, Inc.....	101,000	306,674
Ω AAG Energy Holdings Ltd.....	78,000	14,458
Addsino Co. Ltd., Class A.....	10,600	24,824
Advanced Technology & Materials Co. Ltd., Class A.....	28,900	40,146
* Aerospace Hi-Tech Holdings Grp Ltd., Class A.....	22,100	32,518
Agile Group Holdings Ltd.....	252,000	133,584
* Air China Ltd., Class H.....	270,000	203,550
Ajisen China Holdings Ltd.....	105,000	17,257
* Alibaba Pictures Group Ltd.....	1,670,000	189,116
Ω A-Living Smart City Services Co. Ltd.....	64,750	126,059
* Alpha Group, Class A.....	21,700	19,735
* Aluminum Corp. of China Ltd., Class H.....	590,000	310,497
Angang Steel Co. Ltd., Class H.....	264,600	116,107
Anhui Guangxin Agrochemical Co. Ltd., Class A.....	4,500	23,912
Anhui Hengyuan Coal Industry & Electricity Power Co. Ltd., Class A.....	10,900	10,665
Anhui Jianghuai Automobile Group Corp. Ltd., Class A.....	23,800	51,197
* Anhui Tatfook Technology Co. Ltd., Class A.....	7,100	11,463
Anhui Truchum Advanced Materials & Technology Co. Ltd., Class A.....	14,800	24,194
Anhui Zhongding Sealing Parts Co. Ltd., Class A.....	21,800	68,792
* Anton Oilfield Services Group.....	374,000	22,978

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	20,000	\$ 6,697
	118,000	35,539
*	15,000	587
*Ω	26,000	13,224
	115,000	79,828
Ω	26,000	48,039
	447,000	252,265
#Ω	336,000	123,289
Ω	80,000	5,774
	32,200	39,913
	17,300	38,450
#	69,500	41,116
	38,500	39,608
	40,500	43,447
*	49,000	12,808
*Ω	131,890	29,544
*	50,000	28,425
*	22,700	94,000
	267,000	41,887
	20,900	25,721
	16,400	15,058
	97,760	48,849
*	306,000	204,293
	42,600	61,756
	44,300	73,714
*	1,640,000	20,031
	85,000	289,763
*	260,000	18,153
	832,000	324,513
*††	776,000	2,170
	12,377	31,561
*	768,000	9,203
*	31,300	31,369
	92,000	13,838
*	11,800	21,520
	36,800	38,377
*	29,300	35,961
	21,200	18,700
	22,200	46,860
	11,100	17,107
	22,700	23,461
*	25,700	21,765
	34,800	41,717
	13,800	29,104
	36,200	28,778
	64,000	12,780
	15,700	37,238
	11,600	22,184
*	71,897	30,361
	14,600	29,434
*	424,000	199,280
#	86,000	260,105
	243,000	57,259
	28,340	53,832
*	55,000	1,770
	43,000	15,542
	36,800	56,704
	13,000	28,256

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Capital Environment Holdings Ltd.....	618,000	\$ 13,064
Carrianna Group Holdings Co. Ltd.....	214,000	18,699
CECEP Solar Energy Co. Ltd., Class A.....	43,300	60,139
* CECEP Techand Ecology & Environment Co. Ltd., Class A.....	27,700	11,694
CECEP Wind-Power Corp., Class A.....	47,700	38,349
Central China Management Co. Ltd.....	188,000	32,214
Central China Real Estate Ltd.....	188,000	20,306
Central China Securities Co. Ltd., Class H.....	107,000	20,779
Changjiang Securities Co. Ltd., Class A.....	81,400	90,133
Chaowei Power Holdings Ltd.....	99,000	28,096
Chengdu Fusen Noble-House Industrial Co. Ltd., Class A.....	4,400	8,396
Chengdu Hongqi Chain Co. Ltd., Class A.....	31,400	24,507
Chengtun Mining Group Co. Ltd., Class A.....	30,900	42,901
China Aerospace International Holdings Ltd.....	434,000	28,459
* China Agri-Products Exchange Ltd.....	591,408	8,266
China Aircraft Leasing Group Holdings Ltd.....	51,500	35,631
China BlueChemical Ltd., Class H.....	352,000	96,362
Ω China Bohai Bank Co. Ltd., Class H.....	345,000	86,550
* China CAMC Engineering Co. Ltd., Class A.....	8,800	9,793
China Cinda Asset Management Co. Ltd., Class H.....	1,569,000	286,952
# China Coal Energy Co. Ltd., Class H.....	317,000	177,413
China Communications Services Corp. Ltd., Class H.....	406,000	216,113
China Conch Venture Holdings Ltd.....	201,500	957,866
Ω China Development Bank Financial Leasing Co. Ltd., Class H.....	220,000	32,220
#* China Dili Group.....	334,200	81,686
China Dongxiang Group Co. Ltd.....	642,000	53,430
* China Eastern Airlines Corp. Ltd., ADR.....	1,223	23,995
* China Eastern Airlines Corp. Ltd., Class H.....	346,000	134,809
China Electronics Optics Valley Union Holding Co. Ltd.....	468,000	24,702
* China Energy Engineering Corp Ltd.....	228,779	95,295
# China Energy Engineering Corp. Ltd., Class H.....	362,000	57,696
China Everbright Ltd.....	228,000	258,351
China Express Airlines Co. Ltd., Class A.....	6,200	12,754
* China Film Co. Ltd., Class A.....	21,400	41,816
China Foods Ltd.....	212,000	87,800
China Galaxy Securities Co. Ltd., Class H.....	494,000	292,930
China Gas Holdings Ltd.....	390,000	662,603
China Glass Holdings Ltd.....	122,000	26,348
China Great Wall Securities Co. Ltd., Class A.....	27,400	49,419
China Hanking Holdings Ltd.....	56,000	10,819
China Harmony Auto Holding Ltd.....	156,500	86,345
* China High Speed Railway Technology Co. Ltd., Class A.....	49,900	19,982
#* China High Speed Transmission Equipment Group Co. Ltd.....	97,000	67,485
China Hongqiao Group Ltd.....	340,500	384,740
*††Ω China Huarong Asset Management Co. Ltd., Class H.....	1,938,000	103,151
China International Marine Containers Group Co. Ltd., Class H.....	67,980	122,637
China Jinmao Holdings Group Ltd.....	380,000	138,043
China Kepei Education Group Ltd.....	22,000	7,078
China Lesso Group Holdings Ltd.....	148,000	257,299
China Lilang Ltd.....	100,000	56,892
China Medical System Holdings Ltd.....	160,000	267,925
China Meheco Co. Ltd., Class A.....	10,900	18,548
China Merchants Energy Shipping Co. Ltd., Class A.....	85,200	52,318
China Merchants Land Ltd.....	332,000	34,609
China Merchants Port Holdings Co. Ltd.....	264,000	487,916
China Merchants Property Operation & Service Co. Ltd., Class A.....	7,100	19,655
China Modern Dairy Holdings Ltd.....	494,000	84,168
China National Accord Medicines Corp. Ltd., Class A.....	4,000	20,715
China National Building Material Co. Ltd., Class H.....	900,000	1,168,967

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
China National Medicines Corp. Ltd., Class A.....	10,800	\$ 47,440
* China Nonferrous Metal Industry's Foreign Engineering & Construction Co. Ltd., Class A.....	23,600	18,357
* China Oceanwide Holdings Ltd.....	220,000	3,753
* China Oil & Gas Group Ltd.....	1,080,000	56,889
China Oilfield Services Ltd., Class H.....	252,000	247,832
China Oriental Group Co. Ltd.....	150,000	44,133
China Overseas Grand Oceans Group Ltd.....	300,000	179,244
China Publishing & Media Co. Ltd., Class A.....	10,200	8,380
China Railway Hi-tech Industry Co. Ltd., Class A.....	22,100	28,947
Ω China Railway Signal & Communication Corp. Ltd., Class H.....	286,000	101,207
* China Rare Earth Holdings Ltd.....	348,000	36,387
Ω China Renaissance Holdings Ltd.....	23,200	40,810
China Resources Cement Holdings Ltd.....	402,000	346,415
China Resources Double Crane Pharmaceutical Co. Ltd., Class A.....	15,400	28,777
China Resources Gas Group Ltd.....	130,000	651,202
China Resources Medical Holdings Co. Ltd.....	161,000	90,898
Ω China Resources Pharmaceutical Group Ltd.....	159,500	77,998
China Resources Sanjiu Medical & Pharmaceutical Co. Ltd., Class A.....	13,500	73,647
China Risun Group Ltd.....	137,000	74,879
* China Ruifeng Renewable Energy Holdings Ltd.....	420,000	9,329
# China Sanjiang Fine Chemicals Co. Ltd.....	149,000	44,655
China SCE Group Holdings Ltd.....	332,000	74,176
#* China Shanshui Cement Group Ltd.....	272,000	70,900
*Ω China Shengmu Organic Milk Ltd.....	453,000	29,150
China Shineway Pharmaceutical Group Ltd.....	66,000	59,413
China Shuifa Singyes Energy Holdings Ltd.....	56,000	9,736
* China Silver Group Ltd.....	142,000	10,461
China South City Holdings Ltd.....	652,000	52,096
China South Publishing & Media Group Co. Ltd., Class A.....	30,700	45,225
* China Southern Airlines Co. Ltd., Class H.....	236,000	151,098
China State Construction International Holdings Ltd.....	148,000	175,198
* China Sunshine Paper Holdings Co. Ltd.....	71,500	24,128
China Taiping Insurance Holdings Co. Ltd.....	234,200	331,336
#* China Tianrui Group Cement Co. Ltd.....	72,000	58,511
* China Tianying, Inc., Class A.....	14,600	11,849
China Traditional Chinese Medicine Holdings Co. Ltd.....	512,000	298,587
China TransInfo Technology Co. Ltd., Class A.....	14,300	30,592
#* China Travel International Investment Hong Kong Ltd.....	334,000	68,891
* China Tungsten & Hightech Materials Co. Ltd., Class A.....	12,600	26,239
Ω China Vast Industrial Urban Development Co. Ltd.....	64,000	12,194
China West Construction Group Co. Ltd., Class A.....	12,600	15,785
China XLX Fertiliser Ltd.....	71,000	50,184
China Yongda Automobiles Services Holdings Ltd.....	146,000	186,809
* China ZhengTong Auto Services Holdings Ltd.....	78,000	6,402
China Zheshang Bank Co. Ltd., Class H.....	244,000	97,311
*†† China Zhongwang Holdings Ltd.....	360,400	58,240
Chinese Universe Publishing & Media Group Co. Ltd., Class A.....	11,600	20,756
Chongqing Department Store Co. Ltd., Class A.....	2,400	10,358
Chongqing Dima Industry Co. Ltd., Class A.....	22,000	8,281
* Chongqing Iron & Steel Co. Ltd., Class H.....	66,000	10,520
Chongqing Machinery & Electric Co. Ltd., Class H.....	126,000	10,721
Chongqing Rural Commercial Bank Co. Ltd., Class H.....	436,000	159,805
Chongqing Zongshen Power Machinery Co. Ltd., Class A.....	17,828	18,016
CIFI Holdings Group Co. Ltd.....	525,135	343,067
CIMC Enric Holdings Ltd.....	128,000	157,042
* Cinda Real Estate Co. Ltd., Class A.....	18,100	10,790
* CITIC Guoan Information Industry Co. Ltd., Class A.....	74,802	28,810
* CITIC Resources Holdings Ltd.....	674,000	43,447

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Citychamp Watch & Jewellery Group Ltd.....	204,000	\$ 36,949
CMGE Technology Group Ltd.....	76,000	29,561
CMST Development Co. Ltd., Class A.....	27,600	24,741
* CNFinance Holdings Ltd., ADR.....	5,542	18,178
CNHTC Jinan Truck Co. Ltd., Class A.....	6,160	13,406
COFCO Biotechnology Co. Ltd., Class A.....	17,700	27,243
COFCO Joycome Foods Ltd.....	359,000	148,008
COFCO Sugar Holding Co. Ltd., Class A.....	19,500	25,643
#*Ω Cogobuy Group.....	64,000	20,176
# Colour Life Services Group Co. Ltd.....	116,194	14,339
* Comba Telecom Systems Holdings Ltd.....	94,000	21,774
Concord New Energy Group Ltd.....	1,220,000	117,935
Consun Pharmaceutical Group Ltd.....	112,000	54,771
COSCO SHIPPING Development Co. Ltd., Class H.....	819,000	151,319
# COSCO SHIPPING Energy Transportation Co. Ltd., Class H.....	244,000	92,387
COSCO SHIPPING International Hong Kong Co. Ltd.....	116,000	36,655
COSCO SHIPPING Ports Ltd.....	339,031	270,073
CPMC Holdings Ltd.....	77,000	44,112
* Crazy Sports Group Ltd.....	562,000	22,483
CSG Holding Co. Ltd., Class A.....	15,400	21,807
CSSC Hong Kong Shipping Co. Ltd.....	66,000	9,517
Da Ming International Holdings Ltd.....	28,000	9,973
# DaFa Properties Group Ltd.....	31,000	18,112
Dalian Huarui Heavy Industry Group Co. Ltd., Class A.....	36,900	21,812
Dare Power Dekor Home Co. Ltd., Class A.....	11,500	22,422
Dawnrays Pharmaceutical Holdings Ltd.....	155,000	28,876
Dazzle Fashion Co. Ltd., Class A.....	5,300	14,637
DBG Technology Co. Ltd., Class A.....	9,400	18,441
Deppon Logistics Co. Ltd., Class A.....	6,100	10,969
# Dexin China Holdings Co. Ltd.....	108,000	36,630
DHC Software Co. Ltd., Class A.....	40,200	45,450
Digital China Group Co. Ltd., Class A.....	3,600	8,573
Digital China Holdings Ltd.....	134,000	75,974
Digital China Information Service Co. Ltd., Class A.....	13,800	30,718
Dong-E-E-Jiao Co. Ltd., Class A.....	5,600	33,502
Dongfang Electric Corp. Ltd., Class H.....	69,800	94,723
Dongfeng Motor Group Co. Ltd., Class H.....	510,000	449,741
Dongjiang Environmental Co. Ltd., Class H.....	21,200	10,208
Dongxing Securities Co. Ltd., Class A.....	33,900	56,706
* DouYu International Holdings Ltd., ADR.....	20,175	42,367
Dynagreen Environmental Protection Group Co. Ltd., Class H.....	46,000	21,698
Edvantage Group Holdings Ltd.....	50,000	21,519
EEKA Fashion Holdings Ltd.....	4,500	7,207
# Essex Bio-technology Ltd.....	34,000	22,334
Eternal Asia Supply Chain Management Ltd., Class A.....	31,100	25,697
* Ev Dynamics Holdings Ltd.....	510,000	5,300
EVA Precision Industrial Holdings Ltd.....	112,000	21,032
Ω Everbright Securities Co. Ltd., Class H.....	65,200	48,987
* Fang Holdings Ltd., ADR.....	961	3,882
Fangda Carbon New Material Co. Ltd., Class A.....	35,300	54,058
Fangda Special Steel Technology Co. Ltd., Class A.....	24,000	29,228
# Fanhua, Inc., Sponsored ADR.....	6,773	46,937
# Far East Horizon Ltd.....	310,000	264,966
FAWER Automotive Parts Co. Ltd., Class A.....	9,200	9,139
* FIH Mobile Ltd.....	437,000	67,065
Financial Street Holdings Co. Ltd., Class A.....	33,100	29,525
FinVolution Group, ADR.....	17,967	70,970
First Capital Securities Co. Ltd., Class A.....	46,400	47,687
First Tractor Co. Ltd., Class H.....	42,000	20,480

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	12,400	\$ 17,980
	415,500	471,445
*	218,000	22,367
	313,000	114,710
	7,000	14,031
	15,200	19,285
	10,300	34,333
*	1,047,500	18,887
	10,200	31,844
#*	166,000	50,595
	19,300	39,341
	774,000	86,424
Ω	183,500	132,946
*	13,600	14,358
	34,400	53,100
*	294,000	8,884
*	628,000	14,864
	63,000	46,799
	43,000	8,987
#	137,500	97,594
*	44,500	26,298
	33,900	19,167
	194,000	74,526
	175,000	34,462
	155,000	255,914
	31,300	55,981
	21,300	16,601
	17,100	27,433
	6,100	19,844
*	105,161	96,971
*	208,000	36,629
	29,300	33,360
	45,100	22,271
	21,800	47,119
	26,000	66,391
	38,600	56,580
#	109,600	48,784
	27,270	34,903
	16,800	22,093
*	8,500	8,609
	20,900	21,767
	45,390	51,423
*	20,000	53,293
	102,000	265,370
	412,400	371,124
Ω	88,000	9,959
	23,000	29,474
	12,000	30,204
	34,100	31,903
	16,700	16,474
*Ω	451,000	46,444
	164,000	54,411
	18,000	30,248
	26,441	257,271
	18,300	24,098
	93,500	457,057
*	392,000	13,546
	21,600	48,082
	18,500	29,619

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	83,100	\$ 31,287
*	390,000	51,380
	77,000	100,951
*	66,000	13,741
	48,800	40,132
*	763,000	24,139
*†Ω	46,500	3,433
	28,000	4,648
	129,800	270,460
*Ω	18,000	87,624
	32,630	25,836
	15,200	15,210
*	9,700	7,095
	18,000	13,154
	11,300	20,085
	18,200	17,797
Ω	49,400	87,814
	25,600	36,611
	18,399	53,883
	52,600	26,214
	9,200	34,726
*	31,000	10,129
	8,500	26,078
*	22,492	36,857
	52,100	45,459
*	9,906	65,578
	29,500	22,035
*Ω	58,400	38,119
	4,600	13,476
Ω	16,100	22,983
*	144,000	37,249
	19,300	45,078
	79,800	62,179
	16,900	15,458
*	32,900	45,215
*	8,200	19,557
	28,000	11,656
	44,000	17,017
*	598,000	22,856
	24,900	29,174
	19,600	35,207
	18,560	11,530
*	14,800	14,310
	1,900	10,579
	18,300	30,685
	27,100	26,605
	39,500	19,702
	140,500	46,305
	186,000	304,995
	7,700	14,642
	31,500	44,173
	9,200	9,816
#	226,168	78,587
	13,100	34,202
	4,000	1,280
	27,600	27,671
#	117,000	30,813
#*	7,079	312,396

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	7,300	\$ 16,257
	15,800	22,368
	57,400	46,018
	23,124	42,545
	24,600	51,604
	498,000	24,316
	8,665	438,102
	256,000	52,164
	10,400	29,469
	38,000	12,555
	7,250	9,931
	8,000	9,043
*Ω	63,000	6,161
#*	181,000	17,221
	546,000	38,473
	119,500	576,913
	53,500	91,755
	14,800	26,573
	123,200	553,644
*	50,000	330
	13,600	12,557
	556,000	576,598
	10,300	30,546
	271,000	148,179
	164,500	72,366
	3,000	21,540
*	3,500	1,555
	34,000	29,962
	219,000	149,985
	36,500	14,082
Ω	98,300	136,772
	88,700	32,443
*	15,771	56,460
	21,600	56,660
	396,000	36,161
	12,700	45,301
	176,000	109,567
	8,300	7,142
	365,000	106,473
	13,600	17,542
	9,000	20,450
*	15,800	16,645
	27,800	62,202
*Ω	289,500	126,451
*	164,000	30,947
*Ω	56,400	72,748
*Ω	72,500	14,374
	506,000	135,701
Ω	29,600	43,731
	42,000	19,232
	338,000	36,928
Ω	126,000	13,321
	110,000	508,691
	26,700	55,344
*	320,000	103,899
	62,300	35,810
*	36,000	29,065
	60,300	85,661
	15,500	25,786

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	30,500	\$ 76,985
	126,200	359,952
*	152,000	3,461
*	54,000	8,464
	8,500	22,040
	158,000	173,915
	329,000	328,629
	12,200	38,220
	16,700	48,652
	20,700	47,368
	31,000	41,520
	53,041	37,466
*	37,900	47,872
	10,173	30,541
	18,200	17,089
*	37,500	17,018
Ω	116,000	90,917
	34,300	45,210
	84,000	13,864
*	51,700	25,859
*	69,000	40,434
	118,000	85,470
	29,800	40,378
	19,750	42,979
*	272,000	16,105
	1,102,000	1,026,791
	14,500	20,645
	497,000	130,682
*	480,000	77,086
	242,000	135,078
*	123,000	16,595
	3,900	15,549
	49,700	35,427
Ω	30,000	16,280
	58,800	34,738
	156,000	31,079
	55,000	8,861
#	6,000	3,374
	8,000	8,805
	34,200	20,439
*Ω	104,980	57,919
Ω	160,000	55,045
	92,000	31,294
	11,200	12,953
#	56,000	23,164
	19,516	21,377
	67,800	41,738
	356,190	240,964
*	6,300	2,318
	31,900	22,327
	22,100	36,506
	12,200	17,423
	10,000	31,163
	84,000	38,531
	15,300	26,798
	6,700	9,409
*	32,800	17,331
	16,000	21,506
	29,819	52,618

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
	313,200	\$385,985
	10,050	13,594
	20,000	10,868
*	83,500	32,474
	15,600	15,928
	14,500	27,011
	26,039	13,500
	394,000	108,420
	10,600	19,454
	28,100	16,754
	88,000	129,822
	515,200	49,776
	294,000	109,872
	13,700	27,794
	12,900	15,103
	4,900	11,125
	147,400	287,794
	8,400	11,701
	24,900	21,019
	14,700	29,631
	29,900	43,536
	16,500	35,687
	32,110	26,525
	60,050	74,244
	37,800	72,237
	49,010	45,711
	23,300	25,115
	57,700	28,632
*Ω	157,000	136,145
Ω	210,400	51,920
	18,000	16,187
*	31,600	37,368
	23,200	36,485
	16,000	16,799
	10,500	12,870
	11,600	15,366
	11,000	26,862
Ω	19,000	17,940
	7,000	16,479
	238,257	241,766
	548,068	128,732
	22,900	61,753
	4,600	9,705
*	39,000	26,499
*	31,000	15,458
*	15,200	14,697
	5,800	12,256
	11,800	11,398
	24,900	27,482
	33,849	27,337
	25,500	17,266
	35,700	25,995
*	19,700	18,960
	4,400	14,490
	182,000	134,133
	252,000	46,366
#	332,790	102,113
*	25,700	14,455
	643,500	90,972

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Sichuan Haite High-tech Co. Ltd., Class A.....	13,100	\$ 23,695
* Sichuan Hebang Biotechnology Co. Ltd., Class A.....	146,860	81,369
Sichuan Kelun Pharmaceutical Co. Ltd., Class A.....	19,293	53,692
Sichuan Shuangma Cement Co. Ltd., Class A.....	4,900	17,142
# Sihuan Pharmaceutical Holdings Group Ltd.....	563,000	105,547
* Silver Grant International Holdings Group Ltd.....	324,000	20,139
† Sinic Holdings Group Co. Ltd., Class H.....	28,000	1,347
Sinochem International Corp., Class A.....	13,700	16,487
Sinofert Holdings Ltd.....	464,000	62,179
Sinolink Securities Co. Ltd., Class A.....	29,300	48,009
* Sinolink Worldwide Holdings Ltd.....	583,200	17,329
Sinoma International Engineering Co., Class A.....	21,100	34,102
Sino-Ocean Group Holding Ltd.....	378,000	92,835
Sinopec Engineering Group Co. Ltd., Class H.....	209,000	101,954
Sinopec Kantons Holdings Ltd.....	230,000	87,886
Sinopec Shanghai Petrochemical Co. Ltd., Class H.....	616,000	135,936
Sinopharm Group Co. Ltd., Class H.....	238,400	533,252
Sinotrans Ltd., Class H.....	393,000	127,938
Sinotruk Hong Kong Ltd.....	114,000	169,570
Skyfame Realty Holdings Ltd.....	414,000	44,634
Skyworth Digital Co. Ltd., Class A.....	15,900	31,472
* Skyworth Group Ltd.....	208,179	122,993
* SOHO China Ltd.....	65,000	14,200
SooChow Securities Co. Ltd., Class A.....	63,310	78,309
Southwest Securities Co. Ltd., Class A.....	58,600	44,214
SSY Group Ltd.....	184,000	81,793
Sun Art Retail Group Ltd.....	256,000	93,486
Sunac China Holdings Ltd.....	398,000	490,464
*Ω Sunac Services Holdings Ltd.....	2,992	3,404
Sunflower Pharmaceutical Group Co. Ltd., Class A.....	9,500	20,719
* Suning Universal Co. Ltd., Class A.....	39,700	25,372
* Suning.com Co. Ltd., Class A.....	91,300	56,235
*Ω Sunshine 100 China Holdings Ltd.....	74,000	3,749
Sunward Intelligent Equipment Co. Ltd., Class A.....	14,400	19,311
Suofeiya Home Collection Co. Ltd., Class A.....	7,100	24,438
Suzhou Dongshan Precision Manufacturing Co. Ltd., Class A.....	16,900	66,291
Suzhou Gold Mantis Construction Decoration Co. Ltd., Class A.....	24,461	22,339
SY Holdings Group Ltd.....	8,000	7,609
Symphony Holdings Ltd.....	240,000	33,546
Tangrenshen Group Co. Ltd., Class A.....	14,600	18,888
Tangshan Jidong Cement Co. Ltd., Class A.....	19,100	34,544
TangShan Port Group Co. Ltd., Class A.....	72,600	31,142
Tangshan Sanyou Chemical Industries Co. Ltd., Class A.....	23,900	29,723
Tasly Pharmaceutical Group Co. Ltd., Class A.....	13,000	27,835
TCL Electronics Holdings Ltd.....	176,000	89,615
* Tencent Music Entertainment Group, ADR.....	87,413	540,212
Tenfu Cayman Holdings Co. Ltd.....	12,000	8,158
Texhong Textile Group Ltd.....	9,000	11,635
Tian An China Investment Co. Ltd.....	123,000	64,906
Tian Di Science & Technology Co. Ltd., Class A.....	49,300	29,694
* Tian Shan Development Holding Ltd.....	52,000	13,716
Tiande Chemical Holdings Ltd.....	156,000	25,368
# Tiangong International Co. Ltd.....	200,000	99,271
Tianjin Capital Environmental Protection Group Co. Ltd., Class H.....	62,000	29,923
Tianjin Chase Sun Pharmaceutical Co. Ltd., Class A.....	33,500	32,470
Tianjin Guangyu Development Co. Ltd., Class A.....	13,400	44,534
Tianjin Port Development Holdings Ltd.....	526,000	43,228
Tianjin Teda Co. Ltd., Class A.....	47,200	30,171
# Tianneng Power International Ltd.....	122,000	125,843

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Tibet Water Resources Ltd.....	15,000	\$ 1,111
Times China Holdings Ltd.....	88,000	34,108
TK Group Holdings Ltd.....	26,000	8,650
Tomson Group Ltd.....	80,000	20,929
Tong Ren Tang Technologies Co. Ltd., Class H.....	112,000	105,078
* Tongcheng Travel Holdings Ltd.....	125,200	257,632
* Tongda Group Holdings Ltd.....	455,000	11,906
* Tongdao Liepin Group.....	25,600	62,035
TongFu Microelectronics Co. Ltd., Class A.....	14,500	40,078
* Tongguan Gold Group Ltd.....	110,000	10,550
Tongling Nonferrous Metals Group Co. Ltd., Class A.....	138,400	74,763
Tongyu Heavy Industry Co. Ltd., Class A.....	60,200	30,784
Topsec Technologies Group, Inc., Class A.....	14,700	35,445
Transfar Zhilian Co. Ltd., Class A.....	38,900	47,557
TravelSky Technology Ltd., Class H.....	132,000	247,374
* Trigiant Group Ltd.....	210,000	14,641
* Trip.com Group Ltd., ADR.....	1,072	28,526
* Trip.com Group Ltd.....	5,400	143,695
TRS Information Technology Corp. Ltd., Class A.....	11,500	20,030
Truly International Holdings Ltd.....	254,000	102,618
* Tunghsu Optoelectronic Technology Co. Ltd., Class A.....	52,300	16,964
* Tus Environmental Science & Technology Development Co. Ltd., Class A....	23,793	15,399
Unilumin Group Co. Ltd., Class A.....	12,900	16,117
Uni-President China Holdings Ltd.....	168,000	158,782
United Energy Group Ltd.....	1,150,000	170,303
Universal Scientific Industrial Shanghai Co. Ltd., Class A.....	14,300	31,139
Valiant Co. Ltd., Class A.....	13,000	44,129
Vatti Corp. Ltd., Class A.....	16,200	14,955
# Vinda International Holdings Ltd.....	48,000	129,174
* Viomi Technology Co. Ltd., ADR.....	5,130	10,517
* Vipshop Holdings Ltd., ADR.....	58,456	544,225
Visual China Group Co. Ltd., Class A.....	11,400	31,482
Wangfujing Group Co. Ltd., Class A.....	7,200	30,996
Wangsu Science & Technology Co. Ltd., Class A.....	28,600	26,311
Wanguo International Mining Group Ltd.....	26,000	5,892
Wanxiang Qianchao Co. Ltd., Class A.....	31,900	28,388
Wasion Holdings Ltd.....	56,000	22,836
Wasu Media Holding Co. Ltd., Class A.....	14,000	16,899
Weichai Power Co. Ltd., Class H.....	74,000	134,283
Weifu High-Technology Group Co. Ltd., Class A.....	12,200	40,251
Weiqiao Textile Co., Class H.....	68,500	21,136
West China Cement Ltd.....	394,000	66,363
Western Securities Co. Ltd., Class A.....	47,700	57,458
* Wison Engineering Services Co. Ltd.....	126,000	5,698
Wolong Electric Group Co. Ltd., Class A.....	12,900	30,407
Wuchan Zhongda Group Co. Ltd., Class A.....	50,940	42,543
Wuhu Token Science Co. Ltd., Class A.....	15,700	25,604
Wuxi Boton Technology Co. Ltd., Class A.....	4,200	13,907
Wuxi Taiji Industry Co. Ltd., Class A.....	24,500	28,292
Xiamen C & D, Inc., Class A.....	34,808	51,508
Xiamen Comfort Science & Technology Group Co. Ltd., Class A.....	9,400	16,864
Xiamen International Port Co. Ltd., Class H.....	114,000	12,474
Xiamen ITG Group Corp. Ltd., Class A.....	23,400	25,699
* Xinchen China Power Holdings Ltd.....	207,000	18,718
Xinfengming Group Co. Ltd., Class A.....	14,000	29,408
Xingda International Holdings Ltd.....	223,372	49,064
Xingfa Aluminium Holdings Ltd.....	20,000	22,475
Xinhu Zhongbao Co. Ltd., Class A.....	112,100	52,299
Xinhua Winshare Publishing & Media Co. Ltd., Class H.....	62,000	46,834

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>	
CHINA — (Continued)			
#	Xinjiang Goldwind Science & Technology Co. Ltd., Class H.....	102,878	\$179,355
	Xinjiang Tianshan Cement Co. Ltd., Class A.....	13,600	29,615
*	Xinjiang Xinxin Mining Industry Co. Ltd., Class H.....	152,000	24,152
	Xinjiang Zhongtai Chemical Co. Ltd., Class A.....	34,300	57,550
#	Xinte Energy Co. Ltd., Class H.....	39,200	72,770
	Xinxing Ductile Iron Pipes Co. Ltd., Class A.....	25,483	18,662
	Xinyangfeng Agricultural Technology Co. Ltd., Class A.....	10,100	25,585
	Xinyi Energy Holdings Ltd.....	212,000	106,369
	Xinyu Iron & Steel Co. Ltd., Class A.....	40,200	35,493
	Xuji Electric Co. Ltd., Class A.....	11,800	44,663
#*	Xunlei Ltd., ADR.....	18,989	34,370
*	YaGuang Technology Group Co. Ltd., Class A.....	19,200	24,211
	Yango Group Co. Ltd., Class A.....	55,400	25,101
Ω	Yangtze Optical Fibre & Cable Joint Stock Ltd. Co., Class H.....	20,000	28,721
	Yankuang Energy Group Co. Ltd., Class H.....	216,000	457,628
	Yantai Changyu Pioneer Wine Co. Ltd., Class A.....	7,800	37,506
	Yantai Jereh Oilfield Services Group Co. Ltd., Class A.....	6,400	42,435
	Yeebo International Holdings Ltd.....	46,000	16,663
#*Ω	YiChang HEC ChangJiang Pharmaceutical Co. Ltd., Class H.....	19,000	17,334
	Yifan Pharmaceutical Co. Ltd., Class A.....	5,800	15,727
	Yincheng International Holding Co. Ltd.....	48,000	19,188
	Yintai Gold Co. Ltd., Class A.....	39,400	51,619
*	Yiren Digital Ltd., Sponsored ADR.....	15,061	37,050
*Ω	Yixin Group Ltd.....	105,500	17,132
	Yonghui Superstores Co. Ltd., Class A.....	119,100	72,957
	Yotrio Group Co. Ltd., Class A.....	30,100	15,196
	Youngor Group Co. Ltd., Class A.....	54,700	57,378
*	Youzu Interactive Co. Ltd., Class A.....	12,600	24,042
*	Yuan Heng Gas Holdings Ltd.....	260,000	19,005
	Yuexiu Property Co. Ltd.....	243,600	247,521
	Yunnan Copper Co. Ltd., Class A.....	22,400	43,130
*	Yunnan Tin Co. Ltd., Class A.....	17,600	56,157
	Yutong Bus Co. Ltd., Class A.....	24,884	39,485
#	Yuzhou Group Holdings Co. Ltd.....	267,376	21,596
*	Zepp Health Corp., ADR.....	4,441	22,116
	Zhaojin Mining Industry Co. Ltd., Class H.....	128,000	102,694
	Zhejiang China Commodities City Group Co. Ltd., Class A.....	50,200	35,599
	Zhejiang Communications Technology Co. Ltd.....	11,800	10,304
*	Zhejiang Conba Pharmaceutical Co. Ltd., Class A.....	17,200	11,976
	Zhejiang Crystal-Optech Co. Ltd., Class A.....	17,400	37,813
	Zhejiang Hailiang Co. Ltd., Class A.....	21,600	39,044
	Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A.....	17,500	20,601
	Zhejiang Huace Film & Television Co. Ltd., Class A.....	13,800	13,041
	Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A.....	14,600	23,860
*	Zhejiang Jingu Co. Ltd., Class A.....	16,100	18,822
	Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A.....	23,280	30,227
	Zhejiang JIULI Hi-tech Metals Co. Ltd., Class A.....	10,492	28,248
	Zhejiang Juhua Co. Ltd., Class A.....	31,800	65,180
	Zhejiang Longsheng Group Co. Ltd., Class A.....	46,300	91,094
	Zhejiang Medicine Co. Ltd., Class A.....	8,405	20,162
	Zhejiang Orient Financial Holdings Group Co. Ltd., Class A.....	25,480	16,066
	Zhejiang Runtu Co. Ltd., Class A.....	10,300	14,716
	Zhejiang Semir Garment Co. Ltd., Class A.....	33,700	37,218
	Zhejiang Southeast Space Frame Co. Ltd., Class A.....	10,400	16,688
	Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A.....	21,700	16,684
	Zhejiang Wanliyang Co. Ltd., Class A.....	13,900	23,653
	Zhejiang Yinlun Machinery Co. Ltd., Class A.....	13,300	22,042
#	Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H.....	34,200	35,898
	Zhenro Properties Group Ltd.....	181,000	85,968

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
CHINA — (Continued)		
* Zhong An Group Ltd.....	490,000	\$ 18,973
*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.....	60,300	207,660
Zhongjin Gold Corp. Ltd., Class A.....	62,900	79,408
Zhongliang Holdings Group Co. Ltd.....	102,000	47,944
Zhongshan Broad Ocean Motor Co. Ltd., Class A.....	33,000	34,594
* Zhongtian Financial Group Co. Ltd., Class A.....	95,600	37,437
*Ω Zhongyuan Bank Co. Ltd., Class H.....	501,000	57,287
Zhuguang Holdings Group Co. Ltd.....	252,000	54,441
* Zhuhai Orbita Aerospace Science & Technology Co. Ltd., Class A.....	19,100	26,265
Zhuzhou CRRC Times Electric Co.....	12,800	67,606
Zibo Qixiang Tengda Chemical Co. Ltd., Class A.....	29,820	43,705
Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	175,600	115,011
TOTAL CHINA.....		<u>51,886,149</u>
COLOMBIA — (0.1%)		
Cementos Argos SA.....	40,121	65,500
* Corp. Financiera Colombiana SA.....	2,644	19,939
Grupo Argos SA.....	23,098	94,433
TOTAL COLOMBIA.....		<u>179,872</u>
GREECE — (0.3%)		
Autohellas Tourist & Trading SA.....	1,238	13,370
Bank of Greece.....	2,693	57,648
* Ellaktor SA.....	8,370	11,804
* Fourlis Holdings SA.....	4,629	22,378
Hellenic Petroleum Holdings SA.....	6,234	46,327
* Intracom Holdings SA.....	5,005	9,741
JUMBO SA.....	4,364	64,911
* LAMDA Development SA.....	4,707	37,178
Motor Oil Hellas Corinth Refineries SA.....	6,910	110,659
* Piraeus Financial Holdings SA.....	45,071	75,843
Plastika Kritis SA.....	839	16,974
Thrace Plastics Holding and Co.....	2,454	17,375
Titan Cement International SA.....	5,440	85,111
TOTAL GREECE.....		<u>569,319</u>
HONG KONG — (0.4%)		
* Beijing Energy International Holding Co. Ltd.....	1,042,000	34,841
#Ω China New Higher Education Group Ltd.....	80,000	27,670
*Ω ESR Cayman Ltd.....	13,600	46,114
Prinx Chengshan Holding Ltd.....	18,000	15,419
Tongguan Gold Group Ltd.....	2,000	192
Wharf Holdings Ltd.....	220,000	751,864
# Wuling Motors Holdings Ltd.....	110,000	19,233
TOTAL HONG KONG.....		<u>895,333</u>
INDIA — (15.8%)		
ACC Ltd.....	8,767	269,766
Action Construction Equipment Ltd.....	8,035	24,308
Adani Enterprises Ltd.....	10,466	242,282
* Adani Transmission Ltd.....	27,949	749,670
* Aditya Birla Capital Ltd.....	73,935	118,370
Advanced Enzyme Technologies Ltd.....	4,364	18,520
Aegis Logistics Ltd.....	3,343	9,105
Agro Tech Foods Ltd.....	885	11,327
* Ahluwalia Contracts India Ltd.....	2,928	16,010
AIA Engineering Ltd.....	2,502	63,565

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Alembic Ltd.....	6,876	\$ 9,201
Alembic Pharmaceuticals Ltd.....	4,673	47,800
Alkem Laboratories Ltd.....	2,381	113,264
Allcargo Logistics Ltd.....	7,469	33,088
Amara Raja Batteries Ltd.....	8,744	72,804
Anant Raj Ltd.....	16,935	18,720
Andhra Sugars Ltd.....	8,815	18,054
Apar Industries Ltd.....	3,450	31,984
* APL Apollo Tubes Ltd.....	5,380	62,343
Apollo Tyres Ltd.....	48,732	142,353
* Arvind Fashions Ltd.....	9,143	38,103
* Arvind Ltd.....	22,037	43,194
Asahi India Glass Ltd.....	9,893	74,444
Ashok Leyland Ltd.....	153,980	276,363
* Ashoka Buildcon Ltd.....	22,830	30,527
*Ω Aster DM Healthcare Ltd.....	13,536	33,771
Astra Microwave Products Ltd.....	6,818	20,023
*Ω AU Small Finance Bank Ltd.....	5,548	98,146
Aurobindo Pharma Ltd.....	37,876	323,309
Automotive Axles Ltd.....	879	17,174
Avanti Feeds Ltd.....	3,476	28,019
Bajaj Consumer Care Ltd.....	16,837	41,420
* Bajaj Hindusthan Sugar Ltd.....	120,090	27,341
Bajaj Holdings & Investment Ltd.....	4,042	280,661
Balmer Lawrie & Co. Ltd.....	10,274	17,596
Balrampur Chini Mills Ltd.....	24,145	138,025
Ω Bandhan Bank Ltd.....	44,652	190,300
* Bank of Baroda.....	131,717	191,853
* Bank of India.....	28,781	21,135
* Bank of Maharashtra.....	86,887	24,668
Bannari Amman Sugars Ltd.....	582	22,553
BASF India Ltd.....	1,617	66,848
BEML Ltd.....	2,896	70,654
Bhansali Engineering Polymers Ltd.....	4,273	7,985
Bharat Dynamics Ltd.....	3,645	24,581
Bharat Electronics Ltd.....	142,993	405,183
Bharat Forge Ltd.....	24,880	246,866
* Bharat Heavy Electricals Ltd.....	142,805	111,309
* Biocon Ltd.....	22,267	110,054
Birla Corp. Ltd.....	3,651	67,171
Birlasoft Ltd.....	15,835	102,651
Bodal Chemicals Ltd.....	10,211	14,976
Bombay Burmah Trading Co.....	1,311	19,163
Bosch Ltd.....	770	171,481
Brigade Enterprises Ltd.....	13,825	94,551
BSE Ltd.....	2,602	68,645
Cadila Healthcare Ltd.....	27,921	152,915
* Camlin Fine Sciences Ltd.....	4,534	9,235
Can Fin Homes Ltd.....	6,649	55,434
* Canara Bank.....	53,578	183,026
Caplin Point Laboratories Ltd.....	1,504	16,094
Carborundum Universal Ltd.....	14,563	175,063
Care Ratings Ltd.....	2,317	17,867
CCL Products India Ltd.....	6,150	39,202
Ceat Ltd.....	3,566	52,557
* Central Bank of India Ltd.....	83,987	24,847
Century Enka Ltd.....	2,942	21,276
Century Plyboards India Ltd.....	2,114	16,952
Century Textiles & Industries Ltd.....	7,318	85,528

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	30,634	\$179,167
	12,502	117,309
	42,789	366,822
	1,547	10,534
	57,177	725,852
	54,861	106,497
	2,356	15,409
Ω	3,729	17,226
	33,282	289,835
	9,181	97,691
	574	13,219
*	5,987	50,473
*	4,859	16,454
	18,225	231,150
	10,301	130,890
	9,115	217,712
	1,619	9,739
*	18,359	21,201
	4,286	65,379
*	20,413	12,200
	7,095	54,652
	17,415	65,221
*	8,685	4,913
	5,029	25,743
*	24,787	44,114
	996	10,268
Ω	2,926	14,411
*	232,134	51,136
*	4,884	12,943
*	66	349
	25,698	32,887
*	483	13,500
	1,807	57,389
	46,865	44,197
	13,557	88,896
*	31,373	59,511
	48,829	26,317
	34,500	32,323
	5,984	15,185
*Ω	15,067	11,229
	10,143	252,432
*	7,160	26,124
	1,142	3,715
	61,622	144,011
*	8,828	34,545
	225,306	306,496
	10,965	73,521
	45,245	102,533
	40,640	87,773
	534	8,685
*	59,044	214,946
*	308,324	30,552
	6,314	11,338
	200,033	389,248
	29,308	27,527
	2,978	9,571
*	4,524	7,440
	6,890	40,429
	4,685	10,030

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	25,269	\$165,089
	4,936	20,025
	2,269	34,051
Ω	5,663	40,733
*	12,487	102,704
	858	10,984
	23,739	97,060
	13,925	91,268
	17,366	73,793
	10,604	29,745
*	2,998	21,131
	4,036	37,475
	5,770	16,769
*	4,974	187,067
	10,915	69,021
	41,924	55,265
	27,487	47,841
	38,687	156,893
	1,865	11,390
*	33,898	10,014
	13,146	12,425
	1,983	40,662
	9,938	30,116
	14,534	531,984
	77,811	83,440
	4,944	28,162
	463	26,653
	40,762	31,077
	5,066	15,809
	1,744	60,117
	4,721	91,935
	3,184	13,202
	3,724	10,185
	1,710	17,193
	426	20,959
*	391,650	248,383
*	178,634	156,362
	20,793	88,917
	14,244	18,945
	4,460	96,173
	29,087	87,452
	1,685	20,228
	34,842	99,791
*	37,606	73,402
	30,771	65,106
	70,198	205,016
*	181,989	52,980
	9,730	32,001
	2,313	12,127
*Ω	5,718	18,552
	74,628	254,711
	42,671	503,614
	54,740	32,581
*	7,781	80,814
	4,566	27,096
	13,984	194,673
Ω	15,857	9,725
*	24,003	22,137
	16,491	29,214

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Jaiprakash Associates Ltd.....	173,642	\$ 24,157
* Jammu & Kashmir Bank Ltd.....	45,969	25,720
Jamna Auto Industries Ltd.....	11,539	16,749
JB Chemicals & Pharmaceuticals Ltd.....	2,748	64,338
Jindal Poly Films Ltd.....	2,280	32,262
Jindal Saw Ltd.....	26,493	36,073
* Jindal Stainless Hisar Ltd.....	14,848	80,972
* Jindal Stainless Ltd.....	25,129	69,045
* Jindal Steel & Power Ltd.....	52,557	275,454
JK Cement Ltd.....	1,492	66,226
JK Lakshmi Cement Ltd.....	9,249	70,084
JK Paper Ltd.....	13,452	39,750
JK Tyre & Industries Ltd.....	16,774	30,531
JM Financial Ltd.....	74,675	74,326
JSW Energy Ltd.....	56,388	231,287
Jubilant Ingrevia Ltd.....	16,322	127,197
Jubilant Pharmova Ltd.....	12,752	89,108
* Just Dial Ltd.....	1,099	13,430
Jyothy Labs Ltd.....	29,185	55,387
Kalpataru Power Transmission Ltd.....	5,738	30,837
Kalyani Steels Ltd.....	2,802	11,876
Karnataka Bank Ltd.....	40,506	35,035
Karur Vysya Bank Ltd.....	34,072	23,184
Kaveri Seed Co. Ltd.....	2,664	19,778
KCP Ltd.....	5,337	9,724
KEC International Ltd.....	15,776	106,486
KEI Industries Ltd.....	6,721	97,392
Kennametal India Ltd.....	656	16,731
* Kiri Industries Ltd.....	2,791	18,672
Kirloskar Brothers Ltd.....	1,837	8,785
Kirloskar Ferrous Industries Ltd.....	9,869	28,341
Kirloskar Oil Engines Ltd.....	9,660	22,295
KNR Constructions Ltd.....	15,834	67,908
* Kolte-Patil Developers Ltd.....	6,966	29,902
Kovai Medical Center & Hospital.....	217	5,157
KPIT Technologies Ltd.....	15,845	139,069
KPR Mill Ltd.....	10,700	96,627
KRBL Ltd.....	9,700	30,398
KSB Ltd.....	1,581	26,381
* L&T Finance Holdings Ltd.....	57,296	57,839
LA Opala RG Ltd.....	3,233	16,996
Lakshmi Machine Works Ltd.....	280	41,085
*Ω Lemon Tree Hotels Ltd.....	55,265	39,062
LG Balakrishnan & Bros Ltd.....	4,876	44,910
LIC Housing Finance Ltd.....	53,064	276,247
Linde India Ltd.....	3,321	121,863
LT Foods Ltd.....	10,602	10,158
Lupin Ltd.....	26,855	328,683
Maharashtra Scooters Ltd.....	206	10,111
Maharashtra Seamless Ltd.....	4,580	33,184
Mahindra & Mahindra Financial Services Ltd.....	88,808	194,514
* Mahindra CIE Automotive Ltd.....	20,010	57,635
* Mahindra Lifespace Developers Ltd.....	12,243	41,178
Maithan Alloys Ltd.....	646	8,517
Manappuram Finance Ltd.....	54,658	116,396
Mangalam Cement Ltd.....	1,802	9,676
Marksans Pharma Ltd.....	26,446	20,050
Ω MAS Financial Services Ltd.....	2,939	19,353
* Meghmani Finechem Ltd.....	2,451	28,841

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Meghmani Organics Ltd.....	26,079	\$ 38,455
Minda Corp. Ltd.....	8,248	22,167
MM Forgings Ltd.....	1,219	10,920
MOIL Ltd.....	12,607	29,182
Monte Carlo Fashions Ltd.....	1,697	14,059
* Morepen Laboratories Ltd.....	27,770	19,239
Motherson Sumi Systems Ltd.....	121,031	294,347
Motherson Sumi Wiring India.....	121,031	64,633
Motilal Oswal Financial Services Ltd.....	6,018	71,605
Mphasis Ltd.....	9,678	405,834
MRF Ltd.....	277	268,308
Multi Commodity Exchange of India Ltd.....	3,204	66,348
Muthoot Finance Ltd.....	14,229	279,597
Natco Pharma Ltd.....	11,479	140,502
National Aluminium Co. Ltd.....	131,702	194,789
Nava Bharat Ventures Ltd.....	21,905	39,221
Navneet Education Ltd.....	13,812	18,133
NBCC India Ltd.....	92,842	58,862
NCC Ltd.....	41,388	41,905
NESCO Ltd.....	1,511	11,755
Neuland Laboratories Ltd.....	412	8,157
NIIT Ltd.....	11,898	69,129
Nilkamal Ltd.....	1,015	32,956
NMDC Ltd.....	99,766	188,507
NOCIL Ltd.....	9,933	31,119
NRB Bearings Ltd.....	5,264	11,655
Nucleus Software Exports Ltd.....	2,123	16,916
* Oberoi Realty Ltd.....	18,904	232,862
Oracle Financial Services Software Ltd.....	2,439	115,322
Orient Cement Ltd.....	21,919	49,837
Oriental Carbon & Chemicals Ltd.....	1,456	18,967
Paisalo Digital Ltd.....	3,733	35,047
* Patel Engineering Ltd.....	35,554	14,446
PCBL Ltd.....	7,970	25,593
Persistent Systems Ltd.....	4,470	266,189
Petronet LNG Ltd.....	95,809	275,881
Phoenix Mills Ltd.....	12,015	160,938
Piramal Enterprises Ltd.....	13,135	423,333
*Ω PNB Housing Finance Ltd.....	9,491	55,720
PNC Infratech Ltd.....	9,087	36,338
Polyplex Corp. Ltd.....	2,401	59,676
Power Finance Corp. Ltd.....	149,816	245,560
Praj Industries Ltd.....	6,095	34,783
* Prakash Industries Ltd.....	12,834	10,515
Prestige Estates Projects Ltd.....	19,961	131,574
* Pricol Ltd.....	18,565	31,485
* Prism Johnson Ltd.....	45,272	85,496
PTC India Ltd.....	49,707	63,858
* Punjab National Bank.....	224,909	126,039
Ω Quess Corp. Ltd.....	7,312	70,881
Radico Khaitan Ltd.....	9,936	143,725
Rain Industries Ltd.....	23,364	67,854
Rajesh Exports Ltd.....	12,110	136,628
Rallis India Ltd.....	6,437	22,489
Ramco Cements Ltd.....	16,711	194,668
Ramco Industries Ltd.....	6,510	21,523
Ramkrishna Forgings Ltd.....	2,037	26,381
Rashtriya Chemicals & Fertilizers Ltd.....	22,775	24,568
Ratnamani Metals & Tubes Ltd.....	2,788	71,213

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Raymond Ltd.....	6,223	\$ 63,618
*Ω RBL Bank Ltd.....	50,620	102,283
REC Ltd.....	124,223	232,256
Redington India Ltd.....	89,320	195,669
* Reliance Power Ltd.....	324,192	65,580
Rhi Magnesita India Ltd.....	3,748	22,092
RITES Ltd.....	7,490	27,702
Rupa & Co. Ltd.....	2,488	16,971
Sangam India Ltd.....	1,863	9,312
Sarda Energy & Minerals Ltd.....	971	10,804
Sasken Technologies Ltd.....	747	10,303
Savita Oil Technologies Ltd.....	462	7,381
Schaeffler India Ltd.....	582	70,136
SEAMEC Ltd.....	684	9,900
Ω SH Kelkar & Co. Ltd.....	5,846	12,651
Shilpa Medicare Ltd.....	6,393	43,603
Shipping Corp. of India Ltd.....	16,928	28,029
Shriram City Union Finance Ltd.....	3,509	83,916
Shriram Transport Finance Co. Ltd.....	28,132	468,624
* SIS Ltd.....	2,778	18,745
Sobha Ltd.....	8,336	96,840
Solar Industries India Ltd.....	2,143	67,212
Solara Active Pharma Sciences Ltd.....	2,319	29,289
Somany Ceramics Ltd.....	2,104	24,994
* South Indian Bank Ltd.....	230,285	27,984
SRF Ltd.....	5,660	182,787
* Star Cement Ltd.....	15,455	19,864
Steel Authority of India Ltd.....	152,615	203,842
Sterlite Technologies Ltd.....	17,267	47,495
Strides Pharma Science Ltd.....	9,046	48,164
Subex Ltd.....	15,938	10,198
Subros Ltd.....	2,055	10,160
Sun TV Network Ltd.....	15,404	103,401
Sundaram Finance Ltd.....	8,083	244,776
Sundaram-Clayton Ltd.....	688	34,978
Sunteck Realty Ltd.....	7,768	53,344
Suprajit Engineering Ltd.....	9,703	53,019
Surya Roshni Ltd.....	2,181	13,950
Sutlej Textiles & Industries Ltd.....	10,341	13,524
Tata Chemicals Ltd.....	23,372	295,107
Tata Coffee Ltd.....	3,940	11,546
Tata Consumer Products Ltd.....	70,034	685,437
* Tata Motors Ltd.....	112,580	776,314
Tata Steel Ltd.....	24,193	356,563
*Ω TCNS Clothing Co. Ltd.....	1,674	16,406
Tech Mahindra Ltd.....	21,613	432,585
Techno Electric & Engineering Co. Ltd.....	5,232	17,526
Thermax Ltd.....	5,288	146,583
Thirumalai Chemicals Ltd.....	5,325	18,946
* Thomas Cook India Ltd.....	13,979	12,581
Tide Water Oil Co. India Ltd.....	415	7,917
Time Technoplast Ltd.....	10,372	11,823
Tinplate Co. of India Ltd.....	7,848	39,123
Transport Corp. of India Ltd.....	4,427	41,773
Trident Ltd.....	147,551	122,528
Triveni Engineering & Industries Ltd.....	11,666	41,898
Triveni Turbine Ltd.....	8,371	22,849
TV Today Network Ltd.....	2,698	14,338
* TV18 Broadcast Ltd.....	68,802	54,712

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
TVS Srichakra Ltd.....	374	\$ 10,121
Uflex Ltd.....	4,347	29,767
Ugro Capital Ltd.....	6,396	19,229
* Ujjivan Financial Services Ltd.....	2,551	4,766
Unichem Laboratories Ltd.....	5,045	18,213
* Union Bank of India Ltd.....	99,541	63,792
UPL Ltd.....	64,350	677,325
* Usha Martin Ltd.....	13,300	15,412
* VA Tech Wabag Ltd.....	5,913	25,122
Vaibhav Global Ltd.....	6,445	39,979
Vakrangee Ltd.....	56,233	29,812
Vardhman Textiles Ltd.....	3,385	110,038
*Ω Varroc Engineering Ltd.....	2,497	13,485
Venky's India Ltd.....	752	26,023
Vesuvius India Ltd.....	1,292	18,891
* Vodafone Idea Ltd.....	1,094,486	158,972
Voltamp Transformers Ltd.....	496	13,940
VRL Logistics Ltd.....	2,989	17,875
VST Industries Ltd.....	329	14,048
VST Tillers Tractors Ltd.....	231	9,574
Welspun Corp. Ltd.....	15,513	38,772
Welspun Enterprises Ltd.....	8,592	11,574
Welspun India Ltd.....	46,191	88,392
West Coast Paper Mills Ltd.....	7,697	25,014
Wheels India Ltd.....	921	8,841
* Wockhardt Ltd.....	6,912	36,557
* Yes Bank Ltd.....	110,140	19,742
Zee Entertainment Enterprises Ltd.....	99,999	390,990
Zensar Technologies Ltd.....	12,992	73,218
Zydus Wellness Ltd.....	1,952	45,950
TOTAL INDIA.....		33,724,415
INDONESIA — (1.7%)		
Adaro Energy Tbk PT.....	1,837,600	287,735
* Adhi Karya Persero Tbk PT.....	366,900	21,265
AKR Corporindo Tbk PT.....	1,284,000	65,446
* Alam Sutera Realty Tbk PT.....	745,000	7,636
Astra Agro Lestari Tbk PT.....	71,300	49,196
* Bank Capital Indonesia Tbk PT.....	713,400	10,660
* Bank China Construction Bank Indonesia Tbk PT.....	2,218,500	15,868
* Bank Mayapada International Tbk PT.....	1,022,500	35,526
Bank Maybank Indonesia Tbk PT.....	2,034,000	43,310
* Bank Pan Indonesia Tbk PT.....	434,700	22,562
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT.....	398,500	36,601
Bank Pembangunan Daerah Jawa Timur Tbk PT.....	316,900	16,458
* Bank Tabungan Negara Persero Tbk PT.....	609,400	72,065
BFI Finance Indonesia Tbk PT.....	971,700	88,492
BISI International Tbk PT.....	273,900	18,604
* Buana Lintas Lautan Tbk PT.....	988,600	10,041
Bukit Asam Tbk PT.....	564,200	112,353
* Bumi Serpong Damai Tbk PT.....	1,370,300	86,956
Ciputra Development Tbk PT.....	1,575,600	96,286
* City Retail Developments Tbk PT.....	893,400	9,336
* Delta Dunia Makmur Tbk PT.....	1,421,800	24,982
Dharma Satya Nusantara Tbk PT.....	248,300	10,372
Elnusa Tbk PT.....	809,300	15,598
Erajaya Swasembada Tbk PT.....	1,317,000	50,719
Gajah Tunggal Tbk PT.....	349,300	15,079
Gudang Garam Tbk PT.....	78,100	166,681

EMERGING MARKETS TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
	448,900	\$ 238,727
*	242,700	35,368
	58,000	87,411
	159,100	121,882
	633,600	279,416
	184,300	9,466
	446,100	51,896
*	1,823,500	20,337
*	1,221,300	30,365
*	1,440,460	13,245
*	1,673,840	65,139
	1,341,600	79,625
*	8,068,300	51,080
*	1,825,100	17,113
*	1,020,800	15,002
	172,600	84,686
*	2,387,600	71,768
*	771,000	9,270
*	140,700	6,858
	585,500	51,487
*	551,300	36,021
	1,577,400	20,524
*	191,200	8,599
*††	3,228,000	2,104
	780,700	24,799
*	77,700	10,832
	317,800	20,569
	796,700	55,834
*	296,900	11,388
	343,800	161,920
	44,700	25,727
*††	1,753,600	6,676
*	883,000	24,880
	82,400	8,598
*	266,700	25,797
*††	2,672,100	1,742
	469,000	25,524
	394,200	130,400
*	1,944,710	79,482
*	568,600	41,250
	542,400	125,929
TOTAL INDONESIA.....		<u>3,578,563</u>
MALAYSIA — (1.7%)		
#	96,000	32,263
	11,700	41,036
	47,874	20,430
	4,200	14,838
	147,400	116,698
	10,500	31,711
*	259,700	202,823
	16,200	89,984
*	465,608	26,882
	24,300	10,527
	77,800	58,588
#*	159,700	20,649
*	375,700	49,900
	118,100	34,875
	31,200	6,923

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
#*	Cypark Resources Bhd.	31,200 \$ 6,318
#	Dayang Enterprise Holdings Bhd.	67,320 14,786
#	DRB-Hicom Bhd.	151,400 52,980
	Eco World Development Group Bhd.	136,900 30,325
*	Ekovest BHD.	254,400 25,286
	FAR East Holdings Bhd.	1,400 1,013
	FGV Holdings Bhd.	42,200 15,430
*	Gamuda Bhd.	258,333 171,229
	Genting Plantations Bhd.	43,700 67,389
#	Guan Chong Bhd.	51,600 33,065
#	Hengyuan Refining Co. Bhd.	22,900 22,348
#	Hiap Teck Venture Bhd.	218,100 25,718
	Hibiscus Petroleum Bhd.	153,400 37,371
	Hong Leong Industries Bhd.	5,000 11,112
	IGB Bhd.	40,749 19,323
	IJM Corp. Bhd.	428,300 145,774
	Insas Bhd.	89,000 19,046
#	IOI Properties Group Bhd.	224,800 54,851
#*	JAKS Resources Bhd.	260,520 24,391
*	Keck Seng Malaysia Bhd.	8,000 7,056
	Kenanga Investment Bank Bhd.	89,400 25,044
	Kim Loong Resources Bhd.	29,200 11,900
#*	KNM Group Bhd.	566,400 18,283
	Kossan Rubber Industries.	140,400 60,426
	KPJ Healthcare Bhd.	282,400 70,174
	Kretam Holdings Bhd.	133,900 18,422
	Leong Hup International Bhd.	128,600 16,972
#Ω	Lotte Chemical Titan Holding Bhd.	47,477 25,355
	LPI Capital Bhd.	10,800 37,689
#	Magni-Tech Industries Bhd.	19,900 9,249
#	Magnum Bhd.	153,414 69,123
#	Mah Sing Group Bhd.	277,700 44,852
	Malayan Flour Mills Bhd.	227,800 33,558
*	Malaysia Airports Holdings Bhd.	133,500 182,276
#	Malaysia Building Society Bhd.	169,673 23,196
#	Malaysian Resources Corp. Bhd.	291,800 23,798
	Matrix Concepts Holdings Bhd.	65,700 35,149
	MBM Resources BHD.	38,200 28,083
#	Mega First Corp. Bhd.	74,000 62,434
	MKH Bhd.	39,000 11,585
#	MNRB Holdings Bhd.	50,800 13,688
*	MPHB Capital Bhd.	55,400 16,497
	Oriental Holdings BHD.	46,900 60,454
#	OSK Holdings Bhd.	194,800 39,990
	Padini Holdings Bhd.	48,300 33,208
	Panasonic Manufacturing Malaysia Bhd.	2,900 19,953
#	Petron Malaysia Refining & Marketing Bhd.	16,400 16,974
*	Sapura Energy Bhd.	781,500 8,334
	Sarawak Oil Palms Bhd.	27,800 24,984
	Scientex Bhd.	72,300 79,299
#	Serba Dinamik Holdings Bhd.	198,100 16,566
*	Shangri-La Hotels Malaysia Bhd.	15,300 12,348
	Sime Darby Property Bhd.	173,300 24,023
*	SP Setia Bhd Group.	226,999 66,892
	Sunway Bhd.	277,623 113,471
#	Supermax Corp. Bhd.	185,586 52,410
	Syarikat Takaful Malaysia Keluarga Bhd.	53,565 46,682
	Ta Ann Holdings Bhd.	59,700 51,069
	Taliworks Corp. Bhd.	104,800 22,708

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
	95,100	\$ 26,629
#	28,400	18,087
	36,100	36,809
#*	62,213	15,648
	65,000	17,418
*	40,500	15,208
#*	183,900	13,710
#	40,500	28,355
	28,200	34,959
	10,300	34,520
#	23,000	8,996
*	129,750	15,864
	74,400	97,960
*	32,000	20,047
	577,426	76,633
TOTAL MALAYSIA		<u>3,530,899</u>
MEXICO — (2.1%)		
#*	34,887	32,768
	534,691	387,514
	60,630	72,657
#Ω	108,947	234,816
*	549,733	336,854
	66,644	44,132
	98,355	19,406
	24,616	14,720
	5,996	97,323
*	19,681	2,194
#*	36,056	9,631
	50,192	33,505
	21,537	99,019
*	2,832	2,526
*Ω	2,832	2,552
#	22,677	158,688
	93,969	93,386
*	144,860	103,863
	20,507	57,362
	52,854	107,153
*	214,399	310,872
*	50,240	10,181
	47,197	63,744
#	12,255	26,449
*	36,346	40,525
	344,679	706,468
#*Ω	26,259	41,512
*	35,899	8,127
	20,258	69,785
*	11,679	110,913
#	16,141	173,358
	46,949	77,270
	15,169	36,231
	55,574	179,104
#*	38,563	6,450
*Ω	208,107	54,075
	101,244	237,159
#	46,456	26,800
	37,912	42,841
	22,778	166,871
	2,980	14,014

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
Qualitas Controladora SAB de CV.....	7,300	\$ 39,455
Telesites SAB de CV.....	12,203	12,944
#* Unifin Financiera SAB de CV.....	38,215	52,854
* Vista Oil & Gas SAB de CV, ADR.....	6,140	38,498
Vitro SAB de CV, Class A.....	24,646	26,046
TOTAL MEXICO.....		<u>4,482,615</u>
PHILIPPINES — (0.7%)		
8990 Holdings, Inc.....	135,600	29,392
Alliance Global Group, Inc.....	402,800	101,209
Asia United Bank Corp.....	8,110	7,016
* Atlas Consolidated Mining & Development Corp.....	171,900	20,354
* Belle Corp.....	525,000	13,885
China Banking Corp.....	123,600	61,754
Cosco Capital, Inc.....	127,900	13,131
DMCI Holdings, Inc.....	395,300	66,066
DoubleDragon Corp.....	73,400	10,037
* East West Banking Corp.....	22,500	4,136
Filinvest Development Corp.....	121,800	17,667
Filinvest Land, Inc.....	1,703,000	36,392
First Philippine Holdings Corp.....	31,550	43,251
GT Capital Holdings, Inc.....	11,039	123,793
Holcim Philippines, Inc.....	71,600	8,341
* Integrated Micro-Electronics, Inc.....	72,600	14,865
LT Group, Inc.....	216,100	42,489
Megaworld Corp.....	1,421,700	86,639
Metropolitan Bank & Trust Co.....	212,100	245,692
* Petron Corp.....	459,700	29,413
Philex Mining Corp.....	146,000	15,235
* Philippine National Bank.....	50,900	20,500
PNB Holdings Corp.....	9,064	57
RFM Corp.....	109,000	9,732
Rizal Commercial Banking Corp.....	85,200	34,295
Robinsons Land Corp.....	268,700	96,724
Robinsons Retail Holdings, Inc.....	39,190	43,381
San Miguel Corp.....	26,230	58,026
Security Bank Corp.....	51,510	108,718
* Top Frontier Investment Holdings, Inc.....	3,090	7,602
Union Bank of the Philippines.....	47,350	93,544
Vista Land & Lifescapes, Inc.....	717,200	49,077
TOTAL PHILIPPINES.....		<u>1,512,413</u>
POLAND — (1.2%)		
AB SA.....	2,333	28,584
* Agora SA.....	8,438	15,049
* Alior Bank SA.....	18,231	251,960
Amica SA.....	667	17,680
Aparator SA.....	2,181	10,164
ASBISc Enterprises PLC.....	4,834	20,107
Asseco Poland SA.....	8,572	172,482
Asseco South Eastern Europe SA.....	1,008	11,773
Astarta Holding NV.....	2,117	17,590
Bank Handlowy w Warszawie SA.....	4,891	75,710
* Bank Millennium SA.....	91,345	184,644
* Bank Ochrony Srodowiska SA.....	9,478	20,351
Ciech SA.....	4,740	49,052
ComArch SA.....	323	14,339
Cyfrowy Polsat SA.....	6,977	53,897

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
Develia SA.....	39,555	\$ 32,721
Echo Investment SA.....	23,480	23,355
* Enea SA.....	37,216	70,096
Fabryki Mebli Forte SA.....	1,537	16,095
* Famur SA.....	25,903	17,202
* Grupa Azoty SA.....	7,205	62,697
* Grupa Lotos SA.....	12,298	165,246
Inter Cars SA.....	224	24,749
* Jastrzebska Spolka Weglowa SA.....	5,862	57,305
Kernel Holding SA.....	10,007	127,989
KRUK SA.....	3,077	247,876
* Lubelski Wegiel Bogdanka SA.....	3,931	29,962
* mBank SA.....	2,361	270,395
MCI Capital SA.....	1,649	8,148
NEWAG SA.....	2,123	9,973
* PGE Polska Grupa Energetyczna SA.....	141,922	267,357
* PKP Cargo SA.....	7,482	24,145
* Polimex-Mostostal SA.....	8,243	7,492
Stalexport Autostrady SA.....	16,406	14,292
#* Tauron Polska Energia SA.....	202,440	119,808
* VRG SA.....	42,918	41,561
Wawel SA.....	45	5,411
TOTAL POLAND.....		<u>2,587,257</u>
QATAR — (0.8%)		
Aamal Co.....	288,708	86,837
Al Khaleej Takaful Group QSC.....	2,323	2,341
Aljarah Holding Co. QPSC.....	104,338	26,470
Baladna.....	67,680	27,905
Barwa Real Estate Co.....	217,196	200,523
Commercial Bank PSQC.....	164,028	323,017
Doha Bank QPSC.....	198,128	159,471
Doha Insurance Co. QSC.....	40,320	20,659
* Gulf International Services QSC.....	74,707	36,914
Gulf Warehousing Co.....	16,349	20,666
Mannai Corp. QSC.....	21,498	54,361
Masraf Al Rayan QSC.....	107,495	144,843
Ooredoo QPSC.....	38,892	77,648
Qatar Industrial Manufacturing Co. QSC.....	41,774	37,842
* Qatar Insurance Co. SAQ.....	132,803	95,531
Qatar National Cement Co. QSC.....	42,297	64,968
Qatar Navigation QSC.....	65,678	157,738
* Salam International Investment Ltd. QSC.....	139,423	33,271
United Development Co. QSC.....	165,967	75,950
Vodafone Qatar QSC.....	110,802	53,716
TOTAL QATAR.....		<u>1,700,671</u>
RUSSIA — (0.5%)		
Etalon Group PLC, GDR.....	24,314	29,420
* Global Ports Investments PLC, GDR.....	4,588	14,865
* Lenta International Co. PJSC, GDR.....	4,734	10,415
Magnitogorsk Iron & Steel Works PJSC, GDR.....	16,505	172,368
QIWI PLC, Sponsored ADR.....	2,648	19,781
Ros Agro PLC, GDR.....	3,925	53,066
RusHydro PJSC, ADR.....	93,802	85,172
Tatneft PJSC, Sponsored ADR.....	14,399	552,634
* VK Co. Ltd., GDR.....	6,323	50,458

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
RUSSIA — (Continued)		
VTB Bank PJSC, GDR.....	138,363	\$ 156,073
TOTAL RUSSIA.....		<u>1,144,252</u>
SAUDI ARABIA — (3.1%)		
Al Babtain Power & Telecommunication Co.....	2,113	19,063
* Al Etihad Cooperative Insurance Co.....	2,753	14,857
* Al Gassim Investment Holding Co.....	1,523	10,385
* Al Hassan Ghazi Ibrahim Shaker Co.....	7,308	47,222
* Al Jouf Cement Co.....	11,224	33,221
Al Khaleej Training & Education Co.....	6,476	34,252
* AlAbdullatif Industrial Investment Co.....	7,870	63,019
* AlJazira Takaful Ta'awuni Co.....	2,265	12,679
* Allianz Saudi Fransi Cooperative Insurance Co.....	4,860	33,761
Arabian Cement Co.....	6,973	75,738
* Arabian Shield Cooperative Insurance Co.....	6,581	41,134
Arriyadh Development Co.....	15,108	109,323
* Aseer Trading Tourism & Manufacturing Co.....	15,831	93,566
Astra Industrial Group.....	4,471	51,255
* AXA Cooperative Insurance Co.....	3,021	27,697
* Bank AlBilad.....	3,442	51,163
Bank Al-Jazira.....	68,755	426,927
* Basic Chemical Industries Ltd.....	2,738	31,459
City Cement Co.....	10,142	63,695
* Dar Al Arkan Real Estate Development Co.....	94,960	261,647
* Dur Hospitality Co.....	9,571	85,078
Eastern Province Cement Co.....	6,367	77,130
Electrical Industries Co.....	3,489	27,840
* Emaar Economic City.....	54,933	189,655
Etihad Etisalat Co.....	63,225	550,206
Fitaihi Holding Group.....	3,112	39,472
Hail Cement Co.....	5,773	21,653
* Jazan Energy & Development Co.....	6,599	36,678
* Mediterranean & Gulf Insurance & Reinsurance Co.....	6,790	34,328
* Methanol Chemicals Co.....	3,081	31,880
* Middle East Healthcare Co.....	5,177	47,924
* Middle East Paper Co.....	2,724	37,585
* Middle East Specialized Cables Co.....	6,345	36,042
* Mobile Telecommunications Co. Saudi Arabia.....	80,900	289,807
Najran Cement Co.....	13,973	69,967
* National Agriculture Development Co.....	7,525	66,447
National Co. for Glass Industries.....	3,510	43,812
* National Industrialization Co.....	30,497	186,114
National Petrochemical Co.....	11,539	131,089
Northern Region Cement Co.....	14,928	55,277
Sahara International Petrochemical Co.....	54,473	630,115
* Saudi Arabian Cooperative Insurance Co.....	5,048	29,733
Saudi Ceramic Co.....	4,445	66,330
Saudi Chemical Co. Holding.....	6,860	63,955
Saudi Industrial Investment Group.....	31,611	289,070
Saudi Industrial Services Co.....	4,183	37,625
Saudi Investment Bank.....	67,348	405,102
* Saudi Kayan Petrochemical Co.....	117,934	622,111
* Saudi Marketing Co.....	1,460	12,180
Saudi Pharmaceutical Industries & Medical Appliances Corp.....	4,158	45,343
* Saudi Printing & Packaging Co.....	5,795	37,396
* Saudi Public Transport Co.....	3,410	21,854
* Saudi Re for Cooperative Reinsurance Co.....	5,643	28,004
* Savola Group.....	29,487	268,805
* Seera Group Holding.....	23,524	123,805

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
* Tabuk Cement Co.....	6,267	\$ 30,174
Umm Al-Qura Cement Co.....	3,517	23,774
United International Transportation Co.....	2,402	32,264
* Walaa Cooperative Insurance Co.....	5,069	26,831
* Yamama Cement Co.....	17,209	124,253
Yanbu Cement Co.....	11,651	121,545
* Zamil Industrial Investment Co.....	8,237	67,017
TOTAL SAUDI ARABIA.....		<u>6,667,333</u>
SOUTH AFRICA — (4.1%)		
Absa Group Ltd.....	52,430	581,042
Adcock Ingram Holdings Ltd.....	9,797	32,423
Advtech Ltd.....	106,246	105,949
AECI Ltd.....	18,205	135,041
African Rainbow Minerals Ltd.....	17,694	263,481
Alexander Forbes Group Holdings Ltd.....	122,324	33,755
Altron Ltd., Class A.....	27,408	14,793
Aspen Pharmacare Holdings Ltd.....	54,209	730,307
Astral Foods Ltd.....	6,962	77,592
Barloworld Ltd.....	37,657	326,086
Bidvest Group Ltd.....	30,852	378,268
* Blue Label Telecoms Ltd.....	57,880	19,277
* Brait PLC.....	54,087	17,033
Caxton & CTP Publishers & Printers Ltd.....	18,917	10,893
DataTec Ltd.....	45,898	113,918
* Discovery Ltd.....	50,298	508,295
Exxaro Resources Ltd.....	38,418	415,606
Foschini Group Ltd.....	28,452	238,295
* Grindrod Ltd.....	61,737	18,803
Grindrod Shipping Holdings Ltd.....	1,495	23,690
Harmony Gold Mining Co. Ltd.....	36,275	132,493
Harmony Gold Mining Co. Ltd., Sponsored ADR.....	47,253	169,638
Hudaco Industries Ltd.....	3,955	35,108
Imperial Logistics Ltd.....	22,265	93,759
Investec Ltd.....	39,994	225,933
Invicta Holdings Ltd.....	10,262	20,003
KAP Industrial Holdings Ltd.....	309,933	85,819
Lewis Group Ltd.....	10,591	33,493
* Liberty Holdings Ltd.....	21,020	134,847
Life Healthcare Group Holdings Ltd.....	180,764	265,547
Long4Life Ltd.....	88,335	33,233
Metair Investments Ltd.....	31,298	58,799
Momentum Metropolitan Holdings.....	134,502	176,031
Motus Holdings Ltd.....	19,271	146,552
* Mpact Ltd.....	21,681	49,673
* Murray & Roberts Holdings Ltd.....	38,611	34,386
* Nampak Ltd.....	190,453	45,592
Nedbank Group Ltd.....	63,596	791,410
# Netcare Ltd.....	113,630	109,962
Oceana Group Ltd.....	17,392	64,825
Old Mutual Ltd.....	654,523	589,805
Omnia Holdings Ltd.....	28,516	114,277
Ω Pepkor Holdings Ltd.....	144,038	212,381
* PPC Ltd.....	148,293	43,965
* PSG Group Ltd.....	18,404	100,312
Raubex Group Ltd.....	23,054	56,132
RCL Foods Ltd.....	30,615	26,952
# Reunert Ltd.....	17,033	53,060
RFG Holdings Ltd.....	6,432	5,680

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
Royal Bafokeng Platinum Ltd.....	23,644	\$ 251,815
#* Sappi Ltd.....	62,453	175,119
Super Group Ltd.....	56,942	123,789
* Telkom SA SOC Ltd.....	45,201	145,674
Tiger Brands Ltd.....	11,826	140,853
* Tsogo Sun Hotels Ltd.....	109,934	23,721
Wilson Bayly Holmes-Ovcon Ltd.....	7,836	56,754
TOTAL SOUTH AFRICA.....		8,871,939
SOUTH KOREA — (15.2%)		
* ABco Electronics Co. Ltd.....	3,431	33,648
* Able C&C Co. Ltd.....	1,801	8,295
* ADTechnology Co. Ltd.....	1,775	30,656
Aekyung Chemical Co. Ltd.....	4,211	34,581
* AeroSpace Technology of Korea, Inc.....	2,347	11,615
* Agabang&Company.....	4,166	15,063
Ahn-Gook Pharmaceutical Co. Ltd.....	867	7,099
* ALUKO Co. Ltd.....	8,599	25,853
Amorepacific Corp.....	2,320	302,577
Amorepacific Group.....	4,306	148,173
* Amotech Co. Ltd.....	791	15,972
* Aprogen Medicines, Inc.....	10,269	12,415
* Aprogen pharmaceuticals, Inc.....	21,598	13,419
Asia Cement Co. Ltd.....	269	32,021
ASIA Holdings Co. Ltd.....	91	10,212
Asia Paper Manufacturing Co. Ltd.....	1,081	43,263
Autech Corp.....	1,278	11,123
Avaco Co. Ltd.....	2,775	25,167
Baiksan Co. Ltd.....	1,472	10,763
BGF Co. Ltd.....	4,573	17,798
* BH Co. Ltd.....	3,425	62,343
Binggrae Co. Ltd.....	1,100	48,930
* BioSmart Co. Ltd.....	1,966	11,803
BNK Financial Group, Inc.....	46,727	315,152
* Bohae Brewery Co. Ltd.....	20,266	13,749
* Bubang Co. Ltd.....	5,202	9,514
BYC Co. Ltd.....	32	12,092
Byucksan Corp.....	8,914	24,126
* CammSys Corp.....	8,448	12,217
* Capro Corp.....	7,250	23,980
Cell Biotech Co. Ltd.....	1,264	16,141
Changhae Ethanol Co. Ltd.....	2,554	26,500
Chongkundang Holdings Corp.....	732	41,820
* CHOROKBAEM Co. Co. Ltd.....	8,689	7,433
Chosun Refractories Co. Ltd.....	302	19,154
CJ CheilJedang Corp.....	1,185	343,715
CJ Corp.....	2,262	151,194
CJ ENM Co. Ltd.....	1,489	154,375
* CJ Freshway Corp.....	1,674	43,343
* CJ Logistics Corp.....	1,424	138,283
CKD Bio Corp.....	429	11,636
* CoAsia Corp.....	3,823	31,128
* Com2uSCorp.....	1,124	115,049
* Commax Co. Ltd.....	3,567	13,483
* Cosmax, Inc.....	827	50,111
Cuckoo Holdings Co. Ltd.....	1,775	25,641
Cuckoo Homesys Co. Ltd.....	801	23,217
* Curo Co. Ltd.....	35,403	12,563
D.I Corp.....	3,646	24,895

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Dae Han Flour Mills Co. Ltd.....	223	\$ 26,956
Dae Won Kang Up Co. Ltd.....	8,318	22,030
* Dae Young Packaging Co. Ltd.....	13,350	25,296
* Daechang Co. Ltd.....	12,457	17,090
Daedong Corp.....	3,607	33,896
Daeduck Electronics Co. Ltd.....	2,361	44,444
Daehan Steel Co. Ltd.....	1,256	20,097
Daejung Chemicals & Metals Co. Ltd.....	1,231	17,938
* Daelim B&Co Co. Ltd.....	1,885	11,120
Daesang Corp.....	3,678	68,415
Daesang Holdings Co. Ltd.....	4,994	35,894
* Daesung Holdings Co. Ltd.....	1,029	40,847
* Daesung Industrial Co. Ltd.....	4,256	14,338
* Daewon Cable Co. Ltd.....	11,589	17,216
Daewon Pharmaceutical Co. Ltd.....	1,829	22,341
* Daewoo Engineering & Construction Co. Ltd.....	26,672	127,752
* Daewoo Shipbuilding & Marine Engineering Co. Ltd.....	6,460	108,457
Daihan Pharmaceutical Co. Ltd.....	686	15,649
Daishin Securities Co. Ltd.....	5,660	79,463
* Daou Data Corp.....	2,532	28,569
Daou Technology, Inc.....	4,209	72,027
* Dayou Automotive Seat Technology Co. Ltd.....	23,323	22,596
DB Financial Investment Co. Ltd.....	3,038	16,473
DB Insurance Co. Ltd.....	7,740	387,697
* DB, Inc.....	20,637	15,036
DCM Corp.....	546	10,242
Deutsch Motors, Inc.....	4,732	28,030
Device ENG Co. Ltd.....	527	10,884
DGB Financial Group, Inc.....	32,532	251,531
DI Dong Il Corp.....	191	35,640
Digital Chosun Co. Ltd.....	5,677	14,007
Digital Daesung Co. Ltd.....	3,570	24,380
Display Tech Co. Ltd.....	4,249	25,970
DL Construction Co. Ltd.....	1,054	24,766
* DL E&C Co. Ltd.....	2,324	228,784
DL Holdings Co. Ltd.....	1,853	87,560
* DMS Co. Ltd.....	4,659	24,866
DNF Co. Ltd.....	1,629	26,398
Dohwa Engineering Co. Ltd.....	2,350	14,576
Dong-A Hwasung Co. Ltd.....	1,780	15,384
Dong-A ST Co. Ltd.....	967	52,901
Dong-Ah Geological Engineering Co. Ltd.....	1,088	15,672
* Dongbang Transport Logistics Co. Ltd.....	3,812	10,176
Dongbu Corp.....	888	10,239
Dongil Industries Co. Ltd.....	111	14,581
Dongkuk Industries Co. Ltd.....	7,902	20,727
Dongkuk Steel Mill Co. Ltd.....	9,676	120,694
Dongkuk Structures & Construction Co. Ltd.....	3,950	19,762
Dongsung Chemical Co. Ltd.....	4,993	19,087
Dongwha Pharm Co. Ltd.....	3,593	35,153
Dongwon Development Co. Ltd.....	7,989	32,050
Dongwon F&B Co. Ltd.....	317	47,707
Dongwon Industries Co. Ltd.....	277	50,882
Dongyang E&P, Inc.....	571	7,923
* Dongyang Steel Pipe Co. Ltd.....	16,193	14,856
* Doosan Bobcat, Inc.....	7,797	244,508
Doosan Co. Ltd.....	1,003	82,123
* Doosan Infracore Co. Ltd.....	17,428	85,990
DoubleUGames Co. Ltd.....	1,561	65,933

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
DTR Automotive Corp.....	739	\$ 48,237
* Duksan Hi-Metal Co. Ltd.....	2,096	31,184
DY Corp.....	2,421	19,533
DY POWER Corp.....	888	10,013
* E& Corp. Co. Ltd.....	4,736	13,991
* E&M Co. Ltd.....	39,187	18,579
Eagon Industrial Ltd.....	2,357	20,653
* Easy Holdings Co. Ltd.....	5,762	17,287
* Ehwa Technologies Information Co. Ltd.....	29,578	32,601
* Elentec Co. Ltd.....	3,055	37,376
* E-MART, Inc.....	3,208	357,055
* EM-Tech Co. Ltd.....	1,384	40,342
ENF Technology Co. Ltd.....	1,688	43,889
Estechpharma Co. Ltd.....	2,467	17,743
Eugene Corp.....	10,128	37,772
Eugene Investment & Securities Co. Ltd.....	15,368	38,608
Eusu Holdings Co. Ltd.....	1,669	7,716
Farmsco.....	3,167	16,806
* FarmStory Co. Ltd.....	12,835	21,409
Fila Holdings Corp.....	5,821	143,809
Fursys, Inc.....	403	11,745
Gabia, Inc.....	934	9,120
* Gemvaxlink Co. Ltd.....	13,451	16,609
* Genie Music Corp.....	2,529	9,913
Geumhwa PSC Co. Ltd.....	408	10,014
Golfzon Newdin Holdings Co. Ltd.....	3,388	23,551
Green Cross Holdings Corp.....	3,664	68,045
GS Engineering & Construction Corp.....	10,285	342,270
* GS Global Corp.....	11,688	20,739
GS Holdings Corp.....	7,541	243,475
GS Retail Co. Ltd.....	6,262	142,191
* Gwangju Shinsegae Co. Ltd.....	63	8,640
Haatz, Inc.....	1,925	14,143
Halla Corp.....	2,472	10,680
Halla Holdings Corp.....	1,256	42,596
Han Kuk Carbon Co. Ltd.....	4,578	41,936
Hana Pharm Co. Ltd.....	689	10,498
HanChang Paper Co. Ltd.....	15,915	25,149
* Hancom MDS, Inc.....	1,202	19,958
Handok, Inc.....	1,372	23,471
Handsome Co. Ltd.....	2,572	72,649
Hanil Holdings Co. Ltd.....	1,453	15,007
Hanil Hyundai Cement Co. Ltd.....	562	14,038
Hanjin Transportation Co. Ltd.....	1,458	33,849
Hankook Tire & Technology Co. Ltd.....	11,847	334,526
Hansae Co. Ltd.....	2,823	59,285
Hansae Yes24 Holdings Co. Ltd.....	1,435	7,458
Hanshin Construction.....	1,431	19,342
Hansol Holdings Co. Ltd.....	5,410	14,285
* Hansol HomeDeco Co. Ltd.....	11,444	14,582
Hansol Logistics Co. Ltd.....	6,472	18,503
Hansol Paper Co. Ltd.....	3,482	33,997
* Hansol Technics Co. Ltd.....	5,142	27,986
Hanwha Aerospace Co. Ltd.....	4,721	191,384
Hanwha Corp.....	7,084	176,717
* Hanwha General Insurance Co. Ltd.....	14,136	41,958
* Hanwha Investment & Securities Co. Ltd.....	19,019	77,936
Hanwha Life Insurance Co. Ltd.....	62,895	154,646
* Hanwha Solutions Corp.....	19,018	519,031

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Hanyang Eng Co. Ltd.....	2,207	\$ 27,504
* Harim Co. Ltd.....	12,261	27,554
Harim Holdings Co. Ltd.....	4,215	31,668
HB Technology Co. Ltd.....	11,025	22,016
HDC Holdings Co. Ltd.....	4,430	26,669
HDC Hyundai Development Co. Engineering & Construction, Class E.....	6,663	82,105
Hitejinro Holdings Co. Ltd.....	1,504	14,473
* HJ Magnolia Yongpyong Hotel & Resort Corp.....	5,843	22,733
* Home Center Holdings Co. Ltd.....	9,904	9,442
HS Industries Co. Ltd.....	8,886	36,961
Huchems Fine Chemical Corp.....	4,631	82,733
* Humax Co. Ltd.....	5,444	19,688
Huons Global Co. Ltd.....	962	25,989
Huvis Corp.....	1,579	9,468
Huvitz Co. Ltd.....	1,517	10,489
Hwa Shin Co. Ltd.....	3,210	19,870
* Hwail Pharm Co. Ltd.....	4,405	7,830
Hwangkum Steel & Technology Co. Ltd.....	1,320	8,929
Hwaseung Corp. Co. Ltd.....	6,983	11,252
HwaSung Industrial Co. Ltd.....	1,665	20,318
Hy-Lok Corp.....	1,868	24,810
* Hyosung Chemical Corp.....	120	24,077
Hyosung Corp.....	1,147	79,117
* Hyosung Heavy Industries Corp.....	1,256	55,858
Hyundai BNG Steel Co. Ltd.....	1,368	17,891
* Hyundai Construction Equipment Co. Ltd.....	2,054	67,324
Hyundai Department Store Co. Ltd.....	2,618	157,667
* Hyundai Electric & Energy System Co. Ltd.....	1,540	22,926
Hyundai Elevator Co. Ltd.....	3,634	110,912
Hyundai Energy Solutions Co. Ltd.....	558	10,009
Hyundai Engineering & Construction Co. Ltd.....	12,057	431,788
Hyundai Futurenet Co. Ltd.....	10,757	30,406
Hyundai Glovis Co. Ltd.....	2,798	382,797
Hyundai Greenfood Co. Ltd.....	4,189	26,914
Hyundai Heavy Industries Holdings Co. Ltd.....	7,795	314,295
Hyundai Livart Furniture Co. Ltd.....	1,826	20,180
Hyundai Marine & Fire Insurance Co. Ltd.....	5,167	109,933
* Hyundai Mipo Dockyard Co. Ltd.....	3,727	216,514
Hyundai Motor Securities Co. Ltd.....	3,996	36,330
* Hyundai Rotem Co. Ltd.....	10,115	159,956
Hyundai Steel Co.....	14,635	483,366
Hyundai Wia Corp.....	3,089	176,920
HyVision System, Inc.....	3,097	58,000
ICD Co. Ltd.....	1,525	13,921
IDIS Holdings Co. Ltd.....	1,420	15,165
* IHQ, Inc.....	12,983	12,139
Iljin Holdings Co. Ltd.....	6,068	23,065
Ilshin Spinning Co. Ltd.....	160	13,737
Ilsung Pharmaceuticals Co. Ltd.....	138	8,338
iMarketKorea, Inc.....	3,411	27,677
InBody Co. Ltd.....	1,577	27,299
* Industrial Bank of Korea.....	44,406	385,547
* Infinitt Healthcare Co. Ltd.....	4,590	25,152
Innocean Worldwide, Inc.....	1,175	48,892
* Insun ENT Co. Ltd.....	3,640	34,019
Interpark Corp.....	10,436	38,189
INTOPS Co. Ltd.....	2,924	96,775
Inzi Controls Co. Ltd.....	848	10,294
INZI Display Co. Ltd.....	3,267	7,496

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
IS Dongseo Co. Ltd.....	3,178	\$126,463
i-SENS, Inc.....	814	19,035
ISU Chemical Co. Ltd.....	2,173	23,510
* Jahwa Electronics Co. Ltd.....	2,599	50,190
JB Financial Group Co. Ltd.....	19,356	132,026
* Jeju Semiconductor Corp.....	5,651	25,864
Jinsung T.E.C.....	2,075	16,269
* JNK Heaters Co. Ltd.....	1,439	6,115
JW Holdings Corp.....	6,715	17,845
JW Life Science Corp.....	762	8,225
Kangnam Jevisco Co. Ltd.....	364	7,598
* Kangwon Land, Inc.....	12,533	263,517
KAON Media Co. Ltd.....	3,470	42,704
KC Co. Ltd.....	2,037	32,279
KC Tech Co. Ltd.....	1,176	19,951
KCC Corp.....	833	269,977
KCC Engineering & Construction Co. Ltd.....	2,711	18,462
KCC Glass Corp.....	902	44,522
KCTC.....	3,354	14,345
KEPCO Plant Service & Engineering Co. Ltd.....	3,208	87,517
KG Chemical Corp.....	871	19,558
Kginicis Co. Ltd.....	1,969	28,980
KGMobilians Co. Ltd.....	3,097	23,108
KINX, Inc.....	749	34,583
* KISCO Corp.....	2,292	14,522
* KISCO Holdings Co. Ltd.....	1,802	21,465
KISWIRE Ltd.....	1,557	25,830
KIWOOM Securities Co. Ltd.....	2,700	203,389
* KMH Hitech Co. Ltd.....	17,133	22,734
Kolmar Korea Co. Ltd.....	1,399	40,985
Kolmar Korea Holdings Co. Ltd.....	1,725	25,222
Kolon Corp.....	1,235	31,293
Kolon Global Corp.....	1,794	28,843
* Kolon Industries, Inc.....	2,959	153,866
Korea Alcohol Industrial Co. Ltd.....	1,839	16,241
Korea Asset In Trust Co. Ltd.....	6,413	19,235
Korea Cast Iron Pipe Industries Co. Ltd.....	1,394	10,024
* Korea Circuit Co. Ltd.....	2,410	60,540
Korea Electric Terminal Co. Ltd.....	1,101	59,878
* Korea Information & Communications Co. Ltd.....	1,765	12,936
Korea Investment Holdings Co. Ltd.....	6,698	410,717
* Korea Line Corp.....	27,137	49,135
Korea Petrochemical Ind Co. Ltd.....	559	70,583
Korea Petroleum Industries Co.....	1,218	15,391
Korea Real Estate Investment & Trust Co. Ltd.....	35,976	70,579
* Korea Shipbuilding & Offshore Engineering Co. Ltd.....	6,208	419,675
Korea Zinc Co. Ltd.....	1,186	504,498
* Korean Air Lines Co. Ltd.....	21,582	521,152
Korean Reinsurance Co.....	16,673	141,845
KPX Chemical Co. Ltd.....	249	10,487
KSS LINE Ltd.....	1,857	17,498
* KT Alpha Co. Ltd.....	1,749	8,947
KT Skylife Co. Ltd.....	3,494	23,777
KT Submarine Co. Ltd.....	3,260	14,646
KTB Investment & Securities Co. Ltd.....	10,955	45,627
Kukbo Design Co. Ltd.....	874	13,625
Kukdo Chemical Co. Ltd.....	1,142	51,967
Kukdong Oil & Chemicals Co. Ltd.....	3,001	9,051
Kumho Petrochemical Co. Ltd.....	2,770	343,878

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Kumho Tire Co., Inc.....	19,446	\$ 65,832
KUMHOE&C Co. Ltd.....	2,973	25,114
Kumkang Kind Co. Ltd.....	1,937	12,850
Kwang Dong Pharmaceutical Co. Ltd.....	6,444	35,640
Kwang Myung Electric Co. Ltd.....	6,601	12,795
* Kyeryong Construction Industrial Co. Ltd.....	1,207	31,595
Kyobo Securities Co. Ltd.....	3,914	25,795
Kyongbo Pharmaceutical Co. Ltd.....	1,238	8,888
Kyung Dong Navien Co. Ltd.....	1,037	42,273
Kyungbang Co. Ltd.....	1,871	22,008
* Kyungchang Industrial Co. Ltd.....	9,481	25,525
Kyungdong Pharm Co. Ltd.....	2,282	19,372
Kyung-In Synthetic Corp.....	5,504	26,769
LEADCORP, Inc.....	2,739	17,344
LF Corp.....	3,721	49,069
LG Display Co. Ltd.....	37,050	623,090
LG HelloVision Co. Ltd.....	3,508	13,712
LG Uplus Corp.....	33,019	359,796
LIG Nex1 Co. Ltd.....	1,247	61,170
* Lock & Lock Co. Ltd.....	5,158	43,682
LOT Vacuum Co. Ltd.....	3,140	41,928
Lotte Chemical Corp.....	2,720	447,284
Lotte Chilsung Beverage Co. Ltd.....	706	87,545
Lotte Confectionery Co. Ltd.....	349	34,082
Lotte Corp.....	4,752	106,166
* Lotte Data Communication Co.....	385	11,806
LOTTE Fine Chemical Co. Ltd.....	2,806	161,319
Lotte Food Co. Ltd.....	61	16,179
LOTTE Himart Co. Ltd.....	1,494	26,564
* Lotte Non-Life Insurance Co. Ltd.....	14,792	18,434
Lotte Shopping Co. Ltd.....	1,245	83,680
LS Corp.....	2,826	119,067
LS Electric Co. Ltd.....	3,075	126,941
* LVMC Holdings.....	5,340	14,567
LX Hausys Ltd.....	1,101	51,320
LX International Corp.....	4,931	101,122
Macrogen, Inc.....	1,322	27,277
* Maeil Dairies Co. Ltd.....	624	35,277
* Mando Corp.....	5,160	227,246
* MegaStudy Co. Ltd.....	1,207	11,539
Meritz Financial Group, Inc.....	6,359	230,452
Meritz Fire & Marine Insurance Co. Ltd.....	5,353	206,185
Meritz Securities Co. Ltd.....	50,372	256,717
Minwise Co. Ltd.....	1,657	24,863
Mirae Asset Life Insurance Co. Ltd.....	14,911	46,126
Mirae Asset Securities Co. Ltd.....	47,144	337,702
* MK Electron Co. Ltd.....	2,487	32,335
Motonic Corp.....	2,838	21,795
Muhak Co. Ltd.....	3,935	25,905
Namhae Chemical Corp.....	2,744	20,447
Namyang Dairy Products Co. Ltd.....	48	15,045
* NDFOS Co. Ltd.....	1,261	9,053
NeoPharm Co. Ltd.....	1,577	30,598
* Neowiz.....	2,725	59,993
* Neowiz Holdings Corp.....	699	38,700
Nexen Corp.....	3,941	13,549
Nexen Tire Corp.....	6,381	33,477
NH Investment & Securities Co. Ltd.....	27,356	262,300
* NHN Corp.....	3,046	87,849

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
NICE Holdings Co. Ltd.....	4,498	\$ 63,462
Nice Information & Telecommunication, Inc.....	1,071	24,143
NICE Total Cash Management Co. Ltd.....	3,128	13,182
Nong Shim Holdings Co. Ltd.....	465	28,731
Nong Woo Bio Co. Ltd.....	979	8,195
NongShim Co. Ltd.....	597	161,132
NOROO Paint & Coatings Co. Ltd.....	1,692	15,461
NPC.....	2,647	18,533
NS Shopping Co. Ltd.....	2,986	29,475
* OCI Co. Ltd.....	2,752	207,120
* OPTRON-TEC, Inc.....	2,558	17,130
Orion Holdings Corp.....	4,507	53,034
* Osung Advanced Materials Co. Ltd.....	10,387	20,116
Ottogi Corp.....	226	82,420
Paik Kwang Industrial Co. Ltd.....	4,913	17,375
# Pan Ocean Co. Ltd.....	45,141	188,415
* Paradise Co. Ltd.....	8,636	110,081
Partron Co. Ltd.....	8,571	93,993
PHA Co. Ltd.....	1,125	8,709
* PJ Electronics Co. Ltd.....	862	5,921
Poongsan Corp.....	3,373	84,571
Poongsan Holdings Corp.....	918	21,180
POSCO Coated & Color Steel Co. Ltd.....	326	13,890
Posco International Corp.....	8,676	150,038
* Power Logics Co. Ltd.....	3,502	20,691
Protec Co. Ltd.....	413	11,576
Pulmuone Co. Ltd.....	2,609	35,621
Pungkuk Alcohol Industry Co. Ltd.....	569	7,105
* RFTech Co. Ltd.....	3,243	14,452
Sajo Industries Co. Ltd.....	276	9,955
Sajodaerim Corp.....	1,147	25,206
* Sajodongaone Co. Ltd.....	16,983	15,159
Sam Young Electronics Co. Ltd.....	2,074	18,725
Sam Yung Trading Co. Ltd.....	2,591	29,673
* Sambo Corrugated Board Co. Ltd.....	728	8,499
* Samchuly Bicycle Co. Ltd.....	914	8,452
Samho Development Co. Ltd.....	4,766	18,230
Samick Musical Instruments Co. Ltd.....	8,299	11,372
Samick THK Co. Ltd.....	1,192	12,664
Samji Electronics Co. Ltd.....	1,682	14,855
Samjin LND Co. Ltd.....	5,625	13,476
Samjin Pharmaceutical Co. Ltd.....	1,495	31,339
* Sammok S-Form Co. Ltd.....	2,023	23,898
SAMPYO Cement Co. Ltd.....	9,240	39,934
Samsung Card Co. Ltd.....	5,989	154,189
Samsung Fire & Marine Insurance Co. Ltd.....	4,337	724,935
* Samsung Heavy Industries Co. Ltd.....	97,760	424,923
Samsung Securities Co. Ltd.....	10,076	340,219
SAMT Co. Ltd.....	12,775	43,001
Samyang Corp.....	593	30,774
Samyang Foods Co. Ltd.....	255	18,167
Samyang Holdings Corp.....	724	52,970
Samyang Tongsang Co. Ltd.....	146	6,842
* Sangsangin Co. Ltd.....	7,820	60,465
* SBW.....	39,024	21,023
* SDN Co. Ltd.....	4,192	5,873
Seah Besteel Corp.....	2,148	27,333
SeAH Holdings Corp.....	153	13,150
SeAH Steel Holdings Corp.....	193	16,986

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Sebang Co. Ltd.....	2,050	\$ 18,685
Sebang Global Battery Co. Ltd.....	1,376	71,838
Sejong Industrial Co. Ltd.....	4,914	29,918
* Sejong Telecom, Inc.....	60,354	25,959
Seobu T&D.....	3,830	28,578
Seohan Co. Ltd.....	19,101	23,295
Seoul Semiconductor Co. Ltd.....	8,308	104,983
Seoyon Co. Ltd.....	3,230	32,318
* Sewon E&C Co. Ltd.....	25,762	22,660
Sewoon Medical Co. Ltd.....	6,936	20,582
SFA Engineering Corp.....	2,968	84,942
* SG Corp.....	14,186	7,724
SGC e Tec E&C Co. Ltd.....	325	14,902
Shindaeyang Paper Co. Ltd.....	369	27,342
Shinsegae Engineering & Construction Co. Ltd.....	514	13,312
* Shinsegae Food Co. Ltd.....	418	26,253
Shinsegae Information & Communication Co. Ltd.....	99	14,032
* Shinsegae International, Inc.....	188	18,950
* Shinsegae, Inc.....	1,280	251,235
Shinwha Intertek Corp.....	3,331	8,057
* Shinwon Corp.....	17,889	30,991
Shinyoung Securities Co. Ltd.....	785	39,349
SIGONG TECH Co. Ltd.....	1,930	9,389
Silla Co. Ltd.....	770	7,867
SIMPAC, Inc.....	1,754	8,899
* Sindoh Co. Ltd.....	427	11,301
Sinil Pharm Co. Ltd.....	854	6,576
SK Chemicals Co. Ltd.....	1,780	188,428
SK D&D Co. Ltd.....	2,069	45,941
SK Discovery Co. Ltd.....	2,070	68,354
SK Gas Ltd.....	546	53,315
SK Networks Co. Ltd.....	24,348	92,207
* SK Rent A Car Co. Ltd.....	2,451	19,061
SK Securities Co. Ltd.....	69,495	50,958
SL Corp.....	3,275	73,564
* S-MAC Co. Ltd.....	36,548	22,647
SNT Dynamics Co. Ltd.....	1,105	7,398
SNT Holdings Co. Ltd.....	951	12,595
SNT Motiv Co. Ltd.....	1,479	54,437
* SNU Precision Co. Ltd.....	6,787	18,136
S-Oil Corp.....	6,206	471,119
Songwon Industrial Co. Ltd.....	2,633	43,458
* Soulbrain Holdings Co. Ltd.....	1,012	24,800
SPG Co. Ltd.....	3,032	31,242
* Spigen Korea Co. Ltd.....	593	19,913
Ssangyong C&E Co. Ltd.....	16,060	102,660
Suheung Co. Ltd.....	469	15,455
Sun Kwang Co. Ltd.....	393	20,196
* SundayToz Corp.....	975	21,556
Sung Kwang Bend Co. Ltd.....	2,934	19,706
* Sungchang Enterprise Holdings Ltd.....	12,418	23,641
Sungshin Cement Co. Ltd.....	4,536	60,213
Sungwoo Hitech Co. Ltd.....	8,732	37,497
Sunjin Co. Ltd.....	2,612	22,986
Systems Technology, Inc.....	1,835	28,059
Tae Kyung Industrial Co. Ltd.....	3,102	16,951
Taekwang Industrial Co. Ltd.....	57	47,813
Taekyung BK Co. Ltd.....	4,970	17,817
*†† Taewoong Co. Ltd.....	957	1,861

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
	4,504	\$ 39,353
*	263	10,520
	1,109	18,992
	2,427	51,664
*	6,173	26,653
*	1,790	29,013
*	3,405	29,767
	5,937	29,623
	19,744	21,518
*	3,288	19,135
*	1,651	13,630
	6,440	14,752
*	3,021	59,318
	1,989	26,789
	1,365	36,903
	9,060	9,381
*	1,421	6,369
	1,085	76,026
	2,686	25,730
*	1,095	30,273
	2,134	15,463
*	3,472	7,430
*	1,681	31,446
*	3,279	10,768
	1,750	24,300
*	6,600	7,314
	1,622	24,770
	5,751	51,352
*	8,728	20,766
*	8,665	33,758
	1,147	35,030
*	3,471	8,249
*	2,856	8,275
	80,684	992,604
	53,517	36,307
*	17,338	29,793
*	1,104	17,706
*	6,739	22,611
*	1,769	6,688
	2,283	15,735
*	2,370	26,434
*	3,175	14,994
	1,117	21,014
	78	40,397
	3,427	25,291
*	4,082	159,008
	1,334	54,553
	17,353	50,865
	3,566	20,518
*	822	16,153
TOTAL SOUTH KOREA.....		<u>32,573,268</u>
TAIWAN — (19.0%)		
	48,965	44,114
	37,000	37,080
#	60,000	70,610
	379,000	393,053
	28,985	49,245
	14,000	40,933

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Advanced Optoelectronic Technology, Inc.....	34,000	\$ 32,770
Advantec Enterprise Co. Ltd.....	31,000	24,821
Aerospace Industrial Development Corp.....	74,000	78,177
* AGV Products Corp.....	144,000	54,911
Allis Electric Co. Ltd.....	39,690	33,741
Alltek Technology Corp.....	22,260	22,986
Alpha Networks, Inc.....	43,773	48,317
Altek Corp.....	59,000	102,113
* Ambassador Hotel.....	49,000	54,356
AMPOC Far-East Co. Ltd.....	19,000	26,271
AmTRAN Technology Co. Ltd.....	148,364	88,444
Apacer Technology, Inc.....	35,000	56,427
APCB, Inc.....	17,000	12,526
Apex Biotechnology Corp.....	13,000	12,376
Arcadyan Technology Corp.....	23,000	103,837
Ardentec Corp.....	31,000	59,607
Asia Cement Corp.....	340,000	544,741
Asia Optical Co., Inc.....	27,000	83,579
* Asia Pacific Telecom Co. Ltd.....	381,060	109,807
Asia Polymer Corp.....	83,742	108,291
Asia Tech Image, Inc.....	18,000	35,448
# AU Optronics Corp.....	1,219,000	906,238
Audix Corp.....	23,000	47,657
Bank of Kaohsiung Co. Ltd.....	120,091	58,538
Basso Industry Corp.....	30,000	45,001
BES Engineering Corp.....	146,000	46,519
Bright Led Electronics Corp.....	26,000	21,384
Brighton-Best International Taiwan, Inc.....	77,000	109,347
Capital Futures Corp.....	17,000	23,503
Capital Securities Corp.....	273,000	161,051
Career Technology MFG. Co. Ltd.....	77,180	65,968
Catcher Technology Co. Ltd.....	101,000	569,117
Cathay Real Estate Development Co. Ltd.....	101,000	68,849
Cayman Engley Industrial Co. Ltd.....	4,000	11,687
Celxpert Energy Corp.....	10,000	14,514
Central Reinsurance Co. Ltd.....	34,000	35,024
Chang Hwa Commercial Bank Ltd.....	709,790	454,318
Channel Well Technology Co. Ltd.....	10,000	13,820
CHC Healthcare Group.....	13,000	16,939
Chen Full International Co. Ltd.....	12,000	17,275
# Cheng Loong Corp.....	117,000	145,261
* Cheng Mei Materials Technology Corp.....	78,000	34,253
Cheng Shin Rubber Industry Co. Ltd.....	267,000	335,658
Cheng Uei Precision Industry Co. Ltd.....	74,000	101,776
Chia Chang Co. Ltd.....	17,000	29,563
Chia Hsin Cement Corp.....	78,000	56,444
Chicony Electronics Co. Ltd.....	23,000	73,799
* China Airlines Ltd.....	364,000	317,198
China Bills Finance Corp.....	133,000	82,962
China Chemical & Pharmaceutical Co. Ltd.....	58,000	45,561
China Development Financial Holding Corp.....	1,875,559	1,251,129
China Electric Manufacturing Corp.....	47,440	31,362
China General Plastics Corp.....	64,141	77,287
China Man-Made Fiber Corp.....	278,912	95,980
China Metal Products.....	64,000	77,194
China Motor Corp.....	40,200	89,214
* China Petrochemical Development Corp.....	796,120	354,314
China Wire & Cable Co. Ltd.....	15,000	14,131
Chinese Maritime Transport Ltd.....	20,000	35,720

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Ching Feng Home Fashions Co. Ltd.....	26,000	\$ 17,451
Chin-Poon Industrial Co. Ltd.....	79,000	99,334
Chipbond Technology Corp.....	97,000	241,928
ChipMOS Technologies, Inc.....	86,000	146,350
Chong Hong Construction Co. Ltd.....	22,000	58,805
Chun Yuan Steel Industry Co. Ltd.....	73,000	56,937
Chung Hsin Electric & Machinery Manufacturing Corp.....	55,000	84,378
* Chung Hwa Pulp Corp.....	48,000	38,978
Clevo Co.....	73,000	81,305
CMC Magnetics Corp.....	208,869	80,242
Compal Electronics, Inc.....	647,000	591,673
Compeq Manufacturing Co. Ltd.....	143,000	221,425
Compucase Enterprise.....	7,000	7,881
Concord Securities Co. Ltd.....	89,510	45,096
Continental Holdings Corp.....	60,000	50,866
Control Technology Co. Ltd.....	61,000	42,544
Coretronic Corp.....	50,000	136,934
CTCI Corp.....	94,000	130,033
Cyberlink Corp.....	7,000	21,625
CyberPower Systems, Inc.....	9,000	22,268
# CyberTAN Technology, Inc.....	61,000	57,180
DA CIN Construction Co. Ltd.....	60,000	70,955
Dafeng TV Ltd.....	9,000	14,677
* Da-Li Development Co. Ltd.....	19,327	20,932
Darfon Electronics Corp.....	37,000	60,506
* Darwin Precisions Corp.....	59,000	27,508
De Licacy Industrial Co. Ltd.....	79,000	45,397
Depo Auto Parts Ind Co. Ltd.....	13,000	27,862
D-Link Corp.....	103,040	62,153
Dynamic Electronics Co. Ltd.....	39,701	29,855
Dynapack International Technology Corp.....	16,000	59,239
Edom Technology Co. Ltd.....	20,900	24,886
Egis Technology, Inc.....	8,000	31,678
Elite Advanced Laser Corp.....	6,000	11,505
Elitegroup Computer Systems Co. Ltd.....	59,000	42,142
Emerging Display Technologies Corp.....	48,000	31,540
* Ennostar, Inc.....	79,975	265,010
EnTie Commercial Bank Co. Ltd.....	127,000	74,518
Eson Precision Ind Co. Ltd.....	20,000	44,100
Eternal Materials Co. Ltd.....	140,000	185,510
* Eva Airways Corp.....	348,041	310,697
* Everest Textile Co. Ltd.....	53,326	17,658
Evergreen International Storage & Transport Corp.....	87,000	90,568
Everlight Chemical Industrial Corp.....	92,000	79,545
Everlight Electronics Co. Ltd.....	54,000	107,093
Excelsior Medical Co. Ltd.....	24,912	51,606
Far Eastern Department Stores Ltd.....	151,000	114,277
Far Eastern International Bank.....	336,257	133,361
Far Eastern New Century Corp.....	440,000	460,933
Farglory F T Z Investment Holding Co. Ltd.....	12,000	28,639
Farglory Land Development Co. Ltd.....	39,000	90,109
Feedback Technology Corp.....	10,000	28,711
Feng Hsin Steel Co. Ltd.....	59,000	177,162
First Hotel.....	28,000	14,047
First Insurance Co. Ltd.....	27,000	14,350
* First Steamship Co. Ltd.....	97,010	40,672
FIT Holding Co. Ltd.....	18,000	20,489
FLEXium Interconnect, Inc.....	46,000	163,297
Formosa Advanced Technologies Co. Ltd.....	29,000	40,538

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Formosa Laboratories, Inc.....	10,704	\$ 21,301
Formosa Optical Technology Co. Ltd.....	6,000	12,954
# Formosa Taffeta Co. Ltd.....	132,000	136,544
Formosan Rubber Group, Inc.....	69,000	54,939
Formosan Union Chemical.....	70,400	57,239
Foxconn Technology Co. Ltd.....	142,000	312,805
FSP Technology, Inc.....	18,000	28,123
Fulgent Sun International Holding Co. Ltd.....	20,000	77,494
Fullerton Technology Co. Ltd.....	18,000	11,758
* Fulltech Fiber Glass Corp.....	62,620	35,213
Fwusow Industry Co. Ltd.....	33,000	23,166
G Shank Enterprise Co. Ltd.....	16,000	35,026
Gamania Digital Entertainment Co. Ltd.....	5,000	11,682
Gemtek Technology Corp.....	74,000	83,970
General Interface Solution Holding Ltd.....	38,000	132,710
General Plastic Industrial Co. Ltd.....	14,000	13,802
Getac Technology Corp.....	9,000	17,648
* Giantplus Technology Co. Ltd.....	35,000	15,086
Ginko International Co. Ltd.....	4,650	46,111
Global Brands Manufacture Ltd.....	50,600	65,759
Globe Union Industrial Corp.....	44,000	23,004
Gloria Material Technology Corp.....	73,000	54,097
Goldsun Building Materials Co. Ltd.....	109,543	102,296
Gourmet Master Co. Ltd.....	5,000	19,187
# Grand Pacific Petrochemical.....	160,000	155,951
Great China Metal Industry.....	26,000	24,630
GTM Holdings Corp.....	24,000	22,923
Hannstar Board Corp.....	47,132	71,823
HannStar Display Corp.....	302,000	179,947
HannsTouch Solution, Inc.....	75,194	40,144
Harvatek Corp.....	31,000	28,122
Hey Song Corp.....	53,000	67,624
Highwealth Construction Corp.....	115,000	194,538
Hitron Technology, Inc.....	13,000	9,835
Ho Tung Chemical Corp.....	176,000	68,429
Holy Stone Enterprise Co. Ltd.....	5,000	21,132
Hong Pu Real Estate Development Co. Ltd.....	35,000	27,796
Hong TAI Electric Industrial.....	58,000	50,829
Hong YI Fiber Industry Co.....	19,000	15,850
Hotai Finance Co. Ltd.....	18,000	69,127
Hsin Kuang Steel Co. Ltd.....	10,000	19,137
Hsing TA Cement Co.....	29,000	21,015
HUA ENG Wire & Cable Co. Ltd.....	37,000	26,504
Hua Yu Lien Development Co. Ltd.....	12,000	24,803
Huaku Development Co. Ltd.....	44,000	144,331
Huang Hsiang Construction Corp.....	15,000	21,288
Hung Ching Development & Construction Co. Ltd.....	13,000	13,731
Hung Sheng Construction Ltd.....	44,680	38,432
Hwa Fong Rubber Industrial Co. Ltd.....	63,880	37,216
Ibase Technology, Inc.....	29,000	40,637
IBF Financial Holdings Co. Ltd.....	334,681	194,063
Ichia Technologies, Inc.....	27,000	15,703
IEI Integration Corp.....	29,600	47,755
Infotrend Technology, Inc.....	52,000	30,704
# Innolux Corp.....	1,404,000	881,869
Inpaq Technology Co. Ltd.....	19,000	41,831
Integrated Service Technology, Inc.....	19,000	34,289
International CSRC Investment Holdings Co.....	70,600	63,652
Inventec Corp.....	386,000	354,061

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	6,000	\$ 14,658
	18,000	27,604
	10,000	23,232
	13,000	18,850
	13,000	25,241
	27,000	22,401
#	23,000	75,926
	49,000	21,175
	101,880	111,157
	29,000	47,365
	53,900	69,501
	8,000	10,069
	173,000	286,773
	138,000	203,079
*	24,000	32,850
*	9,455	11,049
	184,000	100,056
	5,000	12,648
	75,900	22,451
	29,399	21,747
	11,000	9,215
	23,000	33,750
	30,000	32,291
	10,000	19,146
	23,000	29,905
*	100,000	37,473
	19,000	17,887
	8,000	18,750
*	119,000	40,103
	18,000	21,121
#*	77,000	66,582
	294,000	679,024
*	44,000	27,961
	66,000	52,668
	136,527	111,274
	9,000	16,352
	22,000	58,356
	33,000	50,882
	247,000	376,702
	30,000	32,221
	13,000	13,713
	76,400	58,932
*	223,892	75,094
	28,384	91,839
*	30,000	25,126
	38,000	58,482
	125,944	148,891
	7,000	9,644
	8,000	31,739
	13,000	22,949
	6,000	30,259
	9,000	12,460
	136,000	361,286
	13,000	24,570
	16,000	14,347
	13,000	9,599
#	208,909	64,641
	24,000	29,007
*	99,000	73,601

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	32,000	\$ 10,647
	8,000	21,795
	10,000	12,865
	1,000	7,571
#	76,000	102,423
	280,000	703,833
	12,000	26,397
*	7,000	0
	11,000	55,565
	17,000	8,326
	19,800	20,142
	369,000	429,000
	95,000	338,598
	131,539	106,603
	49,000	95,528
	218,000	102,010
	25,000	37,433
	6,000	12,162
	235,000	254,419
	15,000	33,055
	15,000	22,618
	5,000	21,682
	33,000	53,390
	59,000	218,424
	141,320	56,046
	61,000	39,878
	145,000	47,853
*	142,121	49,046
*	56,000	12,549
	231,000	537,886
	66,300	229,438
	43,200	47,375
	20,000	14,581
	27,272	14,335
	89,000	86,583
	28,000	17,230
	33,000	27,745
	10,000	11,692
	19,000	53,624
	19,776	22,698
	463,000	781,126
	14,000	18,357
	57,000	106,408
	1,923,698	775,460
	20,000	66,760
*	68,330	25,443
	38,000	65,651
	201,000	140,728
*	55,000	28,580
	72,726	150,713
	23,000	263,030
	48,410	43,913
	8,000	11,596
	70,000	71,055
	1,542,000	922,600
	29,000	36,168
	16,000	15,356
	28,000	33,504
	8,000	26,324

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Solomon Technology Corp.....	48,000	\$ 35,610
Standard Chemical & Pharmaceutical Co. Ltd.....	8,000	12,098
Sunrex Technology Corp.....	11,000	17,320
Sunspring Metal Corp.....	14,177	13,776
Supreme Electronics Co. Ltd.....	69,657	123,229
Swancor Holding Co. Ltd.....	10,000	32,071
Sweeten Real Estate Development Co. Ltd.....	16,632	15,658
Syncmold Enterprise Corp.....	17,000	42,187
Synmosa Biopharma Corp.....	24,659	20,704
Synnex Technology International Corp.....	197,000	485,148
Sysage Technology Co. Ltd.....	8,000	11,046
System Corp.....	17,000	52,030
TA Chen Stainless Pipe.....	204,831	330,819
Ta Ya Electric Wire & Cable.....	123,844	103,772
Tah Hsin Industrial Corp.....	5,720	17,517
TA-I Technology Co. Ltd.....	13,000	28,772
* Tai Tung Communication Co. Ltd.....	17,000	10,974
Taichung Commercial Bank Co. Ltd.....	507,521	244,122
Taiflex Scientific Co. Ltd.....	39,000	65,351
Taimide Tech, Inc.....	20,000	29,826
Tainan Enterprises Co. Ltd.....	18,000	11,594
Tainan Spinning Co. Ltd.....	207,000	183,405
Taishin Financial Holding Co. Ltd.....	1,583,166	1,132,176
Taisun Enterprise Co. Ltd.....	22,000	21,356
Taiwan Business Bank.....	898,848	335,262
Taiwan Chinsan Electronic Industrial Co. Ltd.....	13,791	21,878
Taiwan Cogeneration Corp.....	61,000	81,684
Taiwan Fertilizer Co. Ltd.....	61,000	148,299
Taiwan Fire & Marine Insurance Co. Ltd.....	54,000	39,623
Taiwan FU Hsing Industrial Co. Ltd.....	39,000	58,450
Taiwan Glass Industry Corp.....	134,000	114,613
Taiwan Hon Chuan Enterprise Co. Ltd.....	45,000	116,434
* Taiwan Land Development Corp.....	217,000	30,892
Taiwan Navigation Co. Ltd.....	32,000	37,566
Taiwan PCB Techvest Co. Ltd.....	53,000	89,938
Taiwan Sanyo Electric Co. Ltd.....	12,000	15,296
Taiwan Shin Kong Security Co. Ltd.....	51,510	73,014
Taiwan Styrene Monomer.....	64,000	39,041
* Taiwan TEA Corp.....	91,000	69,897
Taiyen Biotech Co. Ltd.....	15,000	18,020
TBI Motion Technology Co. Ltd.....	9,000	14,940
Te Chang Construction Co. Ltd.....	13,000	13,987
Team Group, Inc.....	10,000	15,607
Teco Electric & Machinery Co. Ltd.....	264,000	282,427
Test Rite International Co. Ltd.....	46,000	35,796
Thye Ming Industrial Co. Ltd.....	22,400	30,237
Ton Yi Industrial Corp.....	154,000	78,281
Tong Yang Industry Co. Ltd.....	87,000	99,646
* Tong-Tai Machine & Tool Co. Ltd.....	18,000	10,482
Topco Technologies Corp.....	6,000	17,950
Topoint Technology Co. Ltd.....	17,000	23,825
Toung Loong Textile Manufacturing.....	37,000	45,373
TPK Holding Co. Ltd.....	61,000	87,927
Transcend Information, Inc.....	39,000	99,285
Tripod Technology Corp.....	56,000	261,437
Tsann Kuen Enterprise Co. Ltd.....	8,000	10,035
TSRC Corp.....	97,000	131,515
TST Group Holding Ltd.....	4,000	18,746
Tung Ho Steel Enterprise Corp.....	77,850	192,207

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	38,000	\$ 25,771
*	42,000	18,329
	30,000	28,846
	45,000	88,869
	36,000	26,470
#*	288,701	149,296
	19,000	23,953
*	91,000	58,833
††	46,000	1,278
	68,000	52,425
	15,000	26,312
	40,000	43,233
	149,316	112,461
	120,000	121,279
	24,000	28,780
	33,660	123,575
	409,000	388,094
	41,000	228,808
	49,000	30,894
	66,000	51,301
	69,946	76,543
	9,000	15,376
	425,000	474,346
	68,221	185,341
	430,000	488,766
	44,000	113,014
	207,000	408,090
	68,000	211,680
	28,350	33,101
	10,000	9,711
	19,000	45,692
	70,973	77,670
	36,000	29,570
	60,065	32,393
	15,639	35,211
	14,000	11,477
	188,000	226,232
	23,000	15,118
*	165,780	132,137
	8,000	17,843
	12,000	15,087
	21,000	63,343
	25,944	46,462
	99,324	148,266
	13,000	34,307
	20,000	30,715
	7,000	36,479
	27,000	31,897
	20,000	31,416
	89,000	306,795
	68,000	37,538
*	56,000	38,446
	27,000	38,162
TOTAL TAIWAN.....		40,621,422
THAILAND — (2.7%)		
	68,970	53,858
	161,700	29,382
	46,900	23,806

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Allianz Ayudhya Capital PCL.....	11,100	\$ 14,669
Alucon PCL.....	2,100	11,731
Amata Corp. PCL.....	143,200	92,040
* Ananda Development PCL.....	625,200	29,293
AP Thailand PCL.....	293,300	89,853
Asia Plus Group Holdings PCL.....	195,300	21,938
Bangchak Corp. PCL.....	189,300	157,774
* Bangkok Airways PCL.....	83,900	23,435
Bangkok Commercial Asset Management PCL.....	210,000	128,668
Bangkok Insurance PCL.....	8,120	64,872
Bangkok Land PCL.....	1,010,600	32,174
Bangkok Life Assurance PCL.....	79,400	101,948
Banpu PCL.....	816,000	272,041
Cal-Comp Electronics Thailand PCL, Class F.....	572,866	51,273
CH Karnchang PCL.....	178,300	112,994
CIMB Thai Bank PCL.....	129,100	3,606
* Country Group Development PCL.....	1,002,600	15,056
* Demco PCL.....	131,100	14,963
* Dhipaya Group Holdings PCL.....	85,600	187,037
Eastern Power Group PCL.....	112,400	21,099
Eastern Water Resources Development & Management PCL, Class F.....	91,200	25,748
* Esso Thailand PCL.....	127,900	29,579
* Frasers Property Thailand PCL.....	79,285	31,909
* G J Steel PCL.....	869,100	14,618
GFPT PCL.....	94,100	38,720
Global Green Chemicals PCL, Class F.....	42,800	17,868
Hana Microelectronics PCL.....	25,800	53,855
ICC International PCL.....	9,300	8,415
Ichitan Group PCL.....	52,400	15,738
Index Livingmall PCL.....	26,600	15,179
Interlink Communication PCL.....	109,400	25,300
IRPC PCL.....	1,568,300	178,992
* Italian-Thai Development PCL.....	664,700	43,122
JKN Global Media PCL.....	110,600	25,412
* Khon Kaen Sugar Industry PCL.....	125,300	14,000
Kiatnakin Phatra Bank PCL.....	35,100	73,268
Lalin Property PCL.....	79,100	25,895
Land & Houses PCL.....	1,193,900	351,411
Lanna Resources PCL.....	55,400	28,952
LH Financial Group PCL.....	591,900	24,888
* Loxley PCL.....	304,700	22,330
* LPN Development PCL.....	199,200	30,214
* MBK PCL.....	87,252	33,543
MC Group PCL.....	43,100	11,780
MCS Steel PCL.....	107,500	46,816
* MDX PCL.....	132,000	26,563
Millcon Steel PCL.....	214,000	7,456
* Nawarat Patanakarn PCL.....	444,400	13,214
Noble Development PCL.....	116,100	21,968
* Nusasiri PCL.....	1,661,900	65,388
Origin Property PCL, Class F.....	71,000	24,523
Polyplex Thailand PCL.....	55,700	40,150
Praram 9 Hospital PCL.....	73,500	25,166
Precious Shipping PCL.....	120,500	56,821
Prima Marine PCL.....	103,800	18,394
Property Perfect PCL.....	1,352,600	22,750
Pruksa Holding PCL.....	134,700	58,662
Quality Houses PCL.....	714,350	50,634
* Raimon Land PCL.....	907,600	26,169

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Ratchthani Leasing PCL.....	263,300	\$ 33,372
Regional Container Lines PCL.....	41,100	51,846
Rojana Industrial Park PCL.....	217,500	42,135
Saha Pathana Inter-Holding PCL.....	13,500	26,355
Saha Pathanapibul PCL.....	16,100	31,310
Saha-Union PCL.....	21,500	21,794
* Samart Corp. PCL.....	89,100	17,394
Sansiri PCL.....	1,986,600	78,760
SC Asset Corp. PCL.....	297,500	33,954
* Seafresh Industry PCL.....	168,000	17,458
Siam City Cement PCL.....	10,900	52,544
Siangas & Petrochemicals PCL.....	137,400	53,648
* Singha Estate PCL.....	169,800	9,945
Sino-Thai Engineering & Construction PCL.....	207,400	89,700
SNC Former PCL.....	24,100	12,522
Somboon Advance Technology PCL.....	53,100	36,841
SPCG PCL.....	74,000	41,562
Sri Trang Agro-Industry PCL.....	140,101	126,236
Sri Trang Gloves Thailand PCL.....	112,400	97,901
Srivichai Vejvivat PCL.....	31,800	10,028
* Star Petroleum Refining PCL.....	76,100	21,942
* STP & I PCL.....	174,900	26,528
Supalai PCL.....	179,200	122,176
Super Energy Corp. PCL.....	2,236,200	63,805
* Tata Steel Thailand PCL.....	557,900	23,794
Thai Oil PCL.....	169,900	267,901
Thai Rayon PCL.....	1,800	2,865
Thai Rayon PCL.....	11,300	17,988
Thai Reinsurance PCL.....	381,800	12,729
Thai Stanley Electric PCL.....	4,800	27,031
Thai Union Group PCL, Class F.....	380,300	238,723
Thaicom PCL.....	118,200	36,211
Thaifoods Group PCL, Class F.....	73,800	10,994
Thanachart Capital PCL.....	28,200	34,302
Thoresen Thai Agencies PCL.....	239,200	66,454
Tipco Asphalt PCL.....	71,300	38,760
TIPCO Foods PCL.....	88,100	24,344
Tisco Financial Group PCL.....	33,500	99,358
TKS Technologies PCL.....	47,500	21,114
TMT Steel PCL.....	57,900	17,564
TPI Polene PCL.....	1,283,800	69,019
TPI Polene Power PCL.....	312,601	38,870
* U City PCL, Class F.....	1,041,600	61,317
* Unique Engineering & Construction PCL.....	199,000	34,068
Univanich Palm Oil PCL.....	72,000	14,921
Univentures PCL.....	246,400	25,606
Vanachai Group PCL.....	55,000	13,876
Vinythai PCL.....	48,600	56,562
WHA Corp. PCL.....	1,213,300	124,628
Workpoint Entertainment PCL.....	55,300	38,201
TOTAL THAILAND.....		5,735,876
TURKEY — (0.5%)		
Aksa Akriik Kimya Sanayii AS.....	22,276	53,743
* Aksa Enerji Uretim AS.....	68,524	64,680
Aksigorta AS.....	10,457	6,256
Alarko Holding AS.....	45,997	64,453
* Albaraka Turk Katilim Bankasi AS.....	217,318	28,813
Aygaz AS.....	11,967	21,349

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
* Bera Holding AS.....	52,637	\$ 40,193
* Borusan Mannesmann Boru Sanayi ve Ticaret AS.....	8,144	15,712
* Cimsa Cimento Sanayi VE Ticaret AS.....	9,985	25,424
Coca-Cola Icecek AS.....	1,266	10,889
Dogan Sirketler Grubu Holding AS.....	143,300	32,547
Eczacibasi Yatirim Holding Ortakligi AS.....	2,797	10,664
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret AS.....	22,452	14,969
#* Global Yatirim Holding AS.....	66,232	11,812
* Gozde Girişim Sermayesi Yatirim Ortakligi AS.....	35,285	23,337
* GSD Holding AS.....	115,760	22,787
* Ipek Dogal Enerji Kaynaklari Arastirma Ve Uretim AS.....	18,922	21,721
* Is Finansal Kiralama AS.....	66,301	15,825
* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class A.....	74,160	57,644
* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.....	144,418	130,087
* Kordsa Teknik Tekstil AS.....	8,668	22,264
* Koza Anadolu Metal Madencilik Isletmeleri AS.....	15,219	26,391
* NET Holding AS.....	83,578	45,091
* Pegasus Hava Tasimaciligi AS.....	3,703	30,166
#* Sekerbank Turk AS.....	259,133	20,064
Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	26,314	24,180
* TAV Havalimanlari Holding AS.....	28,012	77,074
Turkiye Sinai Kalkinma Bankasi AS.....	279,313	31,933
Turkiye Sise ve Cam Fabrikalari AS.....	52,390	54,523
Ulker Biskuvi Sanayi AS.....	26,320	34,017
Vestel Elektronik Sanayi ve Ticaret AS.....	15,167	27,636
* Zorlu Enerji Elektrik Uretim AS.....	116,730	14,949
TOTAL TURKEY.....		<u>1,081,193</u>
UNITED ARAB EMIRATES — (0.9%)		
Abu Dhabi National Hotels.....	29,947	29,442
Abu Dhabi National Insurance Co. PSC.....	16,464	30,301
* Air Arabia PJSC.....	176,758	70,028
* Ajman Bank PJSC.....	143,510	31,170
Aldar Properties PJSC.....	379,062	427,802
* Amanat Holdings PJSC.....	74,365	22,979
* Amlak Finance PJSC.....	113,599	28,372
* Bank of Sharjah.....	63,601	9,820
Dana Gas PJSC.....	354,661	99,183
* Deyaar Development PJSC.....	187,398	24,465
Dubai Investments PJSC.....	220,549	137,621
Dubai Islamic Bank PJSC.....	51,707	77,789
* Emaar Development PJSC.....	93,020	109,775
Emaar Properties PJSC.....	395,182	526,572
* Eshraq Investments PJSC.....	192,639	17,471
* Manazel PJSC.....	121,221	16,239
National Bank of Ras Al-Khaimah PSC.....	89,006	108,676
Orascom Construction PLC.....	3,812	17,566
* RAK Properties PJSC.....	262,778	59,028
Ras Al Khaimah Ceramics.....	55,920	45,681
SHUAA Capital PSC.....	158,494	28,348
* Union Properties PJSC.....	208,272	17,376
TOTAL UNITED ARAB EMIRATES.....		<u>1,935,704</u>
TOTAL COMMON STOCKS.....		<u>210,990,239</u>
PREFERRED STOCKS — (0.4%)		
BRAZIL — (0.3%)		
Banco ABC Brasil SA.....	15,435	46,043

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Banco do Estado do Rio Grande do Sul SA Class B.	29,800	\$ 61,451
Cia Ferro Ligas da Bahia - FERBASA.	9,800	85,725
Eucatex SA Industria e Comercio.	6,900	11,708
Marcopolo SA.	102,594	66,076
Randon SA Implementos e Participacoes.	40,000	90,695
Schulz SA.	7,600	11,894
Unipar Carbochloro SA Class B.	4,593	81,219
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A.	58,600	176,238
TOTAL BRAZIL.		<u>631,049</u>
COLOMBIA — (0.0%)		
Grupo de Inversiones Suramericana SA.	14,666	106,769
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.	21,128	18,032
SOUTH KOREA — (0.0%)		
Hyundai Engineering & Construction Co. Ltd.	229	12,811
TAIWAN — (0.0%)		
* China Development Financial Holding Corp.	171,148	57,964
THAILAND — (0.1%)		
* U City PCL.	3,124,800	116,376
TOTAL PREFERRED STOCKS.		<u>943,001</u>
RIGHTS/WARRANTS — (0.0%)		
THAILAND — (0.0%)		
* MBK PCL Warrants 11/15/24.	450	131
TOTAL INVESTMENT SECURITIES (Cost \$178,494,528).		<u>211,933,371</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (0.9%)		
@§ The DFA Short Term Investment Fund.	157,302	1,819,831
TOTAL INVESTMENTS — (100.0%) (Cost \$180,314,164)^.		<u>\$213,753,202</u>

As of January 31, 2022, Emerging Markets Targeted Value Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.	7	03/18/22	\$1,618,628	\$1,576,487	\$(42,141)
Total Futures Contracts.			<u>\$1,618,628</u>	<u>\$1,576,487</u>	<u>\$(42,141)</u>

EMERGING MARKETS TARGETED VALUE PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Brazil.....	\$ 6,751,310	\$ 71,177	—	\$ 6,822,487
Chile.....	—	889,259	—	889,259
China.....	2,961,663	48,756,145	\$ 168,341	51,886,149
Colombia.....	179,872	—	—	179,872
Greece.....	—	569,319	—	569,319
Hong Kong.....	192	895,141	—	895,333
India.....	—	33,724,415	—	33,724,415
Indonesia.....	—	3,568,041	10,522	3,578,563
Malaysia.....	—	3,530,899	—	3,530,899
Mexico.....	4,244,109	238,506	—	4,482,615
Philippines.....	—	1,512,413	—	1,512,413
Poland.....	—	2,587,257	—	2,587,257
Qatar.....	—	1,700,671	—	1,700,671
Russia.....	983,074	161,178	—	1,144,252
Saudi Arabia.....	12,180	6,655,153	—	6,667,333
South Africa.....	169,638	8,702,301	—	8,871,939
South Korea.....	—	32,571,407	1,861	32,573,268
Taiwan.....	—	40,620,144	1,278	40,621,422
Thailand.....	5,706,494	29,382	—	5,735,876
Turkey.....	—	1,081,193	—	1,081,193
United Arab Emirates.....	—	1,935,704	—	1,935,704
Preferred Stocks				
Brazil.....	631,049	—	—	631,049
Colombia.....	106,769	—	—	106,769
Philippines.....	—	18,032	—	18,032
South Korea.....	—	12,811	—	12,811
Taiwan.....	57,964	—	—	57,964
Thailand.....	116,376	—	—	116,376
Rights/Warrants				
Thailand.....	—	131	—	131
Securities Lending Collateral.....	—	1,819,831	—	1,819,831
Futures Contracts**.....	(42,141)	—	—	(42,141)
TOTAL.....	\$21,878,549	\$191,650,510	\$182,002[^]	\$213,711,061

** Valued at the unrealized appreciation/(depreciation) on the investment.

[^] A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
AGENCY OBLIGATIONS — (4.7%)			AUSTRALIA — (Continued)		
Federal Farm Credit Banks			2.150%, 06/03/31.....	3,000	\$ 2,914,510
Funding Corp.			TOTAL AUSTRALIA.....		<u>54,513,314</u>
2.630%, 08/03/26	1,000	\$ 1,039,495	AUSTRIA — (0.6%)		
Federal Home Loan Bank			JAB Holdings BV		
3.125%, 09/12/25	3,000	3,171,474	Ω 2.250%, 12/19/39..... EUR	5,300	<u>5,907,894</u>
3.250%, 06/09/28	4,400	4,775,179	BELGIUM — (0.5%)		
3.250%, 11/16/28	1,500	1,637,507	Anheuser-Busch InBev		
2.125%, 12/14/29	500	509,064	SA/NV		
Federal Home Loan Mortgage			Ω 2.250%, 05/24/29..... GBP	1,450	1,964,925
Corp.			Dexia Credit Local SA		
6.750%, 09/15/29	2,200	2,999,364	Ω 1.000%, 10/18/27..... EUR	1,250	1,460,314
6.750%, 03/15/31	1,200	1,679,927	Kingdom of Belgium Government		
6.250%, 07/15/32	1,900	2,661,268	Bond		
Federal National Mortgage			Ω 1.000%, 06/22/31..... EUR	500	599,042
Association			Ω 1.250%, 04/22/33..... EUR	600	<u>741,274</u>
6.250%, 05/15/29	2,900	3,771,029	TOTAL BELGIUM.....		<u>4,765,555</u>
7.125%, 01/15/30	650	903,350	CANADA — (15.8%)		
0.875%, 08/05/30	15,300	14,048,910	Alimentation Couche-Tard,		
6.625%, 11/15/30	5,000	<u>6,888,737</u>	Inc.		
TOTAL AGENCY			Ω 1.875%, 05/06/26..... EUR	800	934,131
OBLIGATIONS.....		<u>44,085,304</u>	Bank of Nova Scotia		
BONDS — (94.1%)			2.620%, 12/02/26..... CAD	3,000	2,392,235
AUSTRALIA — (5.9%)			2.150%, 08/01/31.....	4,000	3,812,667
Australia Government Bond			Bell Telephone Co. of		
Ω 1.500%, 06/21/31..... AUD	4,000	2,737,496	Canada or Bell Canada		
Ω 2.750%, 06/21/35..... AUD	3,300	2,521,832	3.000%, 03/17/31..... CAD	3,000	2,295,591
Commonwealth Bank of Australia			Brookfield Finance, Inc.		
#Ω 3.150%, 09/19/27.....	829	870,904	4.850%, 03/29/29.....	2,800	3,140,507
Ω 1.875%, 09/15/31.....	4,000	3,786,164	CPPIB Capital, Inc.		
National Australia Bank Ltd.			Ω 2.000%, 11/01/29.....	2,000	1,999,129
Ω 1.375%, 08/30/28..... EUR	1,800	2,115,859	Ω 1.125%, 12/14/29..... GBP	3,000	3,901,949
New South Wales Treasury			Ω 1.250%, 01/28/31.....	7,000	6,558,801
Corp.			Ω 1.250%, 01/28/31.....	4,000	3,747,886
Ω 1.500%, 02/20/32..... AUD	7,900	5,173,402	Ω 1.500%, 03/04/33..... EUR	1,850	2,260,782
Queensland Treasury Corp.			Magna International, Inc.		
Ω 1.750%, 08/21/31..... AUD	6,000	4,043,219	2.450%, 06/15/30.....	2,900	2,857,370
Ω 1.750%, 07/20/34..... AUD	10,000	6,484,064	Ontario Teachers' Finance		
South Australian Government			Trust		
Financing Authority			Ω 0.050%, 11/25/30..... EUR	2,000	2,138,518
Ω 1.750%, 05/24/32..... AUD	2,500	1,666,041	Province of Alberta Canada		
Treasury Corp. of Victoria			3.300%, 03/15/28.....	4,500	4,823,066
1.500%, 09/10/31..... AUD	2,500	1,643,084	2.050%, 06/01/30..... CAD	7,500	5,746,588
2.250%, 11/20/34..... AUD	19,900	13,590,699	1.650%, 06/01/31..... CAD	4,200	3,075,517
2.000%, 09/17/35..... AUD	2,000	1,306,043	3.500%, 06/01/31..... CAD	3,300	2,819,519
Western Australian Treasury			3.900%, 12/01/33..... CAD	5,700	5,014,556
Corp.			Province of British Columbia		
Ω 2.000%, 10/24/34..... AUD	2,500	1,679,423	Canada		
Westpac Banking Corp.			2.200%, 06/18/30..... CAD	11,300	8,809,137
Ω 2.125%, 05/02/25..... GBP	700	948,714			
2.650%, 01/16/30.....	3,000	3,031,860			

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
CONTINUED

	Face Amount [^] (000)	Value†		Face Amount [^] (000)	Value†
CANADA — (Continued)			FRANCE — (Continued)		
1.550%, 06/18/31..... CAD	5,000	\$ 3,652,244	Agence Francaise de Developpement EPIC		
6.350%, 06/18/31..... CAD	1,500	1,572,938	Ω 1.500%, 10/31/34..... EUR	2,800	\$ 3,440,579
5.400%, 06/18/35..... CAD	1,100	1,120,751	Ω 0.375%, 05/25/36..... EUR	500	528,017
Province of Manitoba Canada			BNP Paribas SA		
2.750%, 06/02/29..... CAD	2,000	1,618,975	Ω 4.400%, 08/14/28.....	2,000	2,174,188
3.250%, 09/05/29..... CAD	800	668,887	Caisse d'Amortissement de la Dette Sociale		
2.050%, 06/02/30..... CAD	12,400	9,504,634	Ω 1.375%, 01/20/31.....	6,900	6,534,386
6.300%, 03/05/31..... CAD	3,000	3,094,568	French Republic Government Bond OAT		
2.050%, 06/02/31..... CAD	8,500	6,450,144	Ω 1.250%, 05/25/34..... EUR	3,900	4,757,876
4.650%, 03/05/40..... CAD	1,900	1,837,372	Ile-de-France Mobilites		
Province of Nova Scotia			Ω 0.200%, 11/16/35..... EUR	4,000	4,107,604
Canada			Orange SA		
2.000%, 09/01/30..... CAD	2,800	2,134,445	8.125%, 01/28/33..... EUR	500	958,872
Province of Ontario Canada			Pernod Ricard SA		
2.600%, 09/08/23..... CAD	2,500	2,003,953	Ω 1.500%, 05/18/26..... EUR	600	702,953
# 1.050%, 05/21/27.....	1,500	1,436,755	Sanofi		
2.000%, 10/02/29.....	500	497,756	3.625%, 06/19/28.....	2,000	2,175,215
1.350%, 12/02/30..... CAD	5,500	3,966,153	SNCF Reseau		
6.200%, 06/02/31..... CAD	1,500	1,552,394	Ω 5.250%, 12/07/28..... GBP	1,000	1,655,781
5.850%, 03/08/33..... CAD	1,800	1,853,498	5.000%, 10/10/33..... EUR	3,000	4,978,618
5.600%, 06/02/35..... CAD	9,750	10,043,539	Ω 5.250%, 01/31/35..... GBP	5,870	10,847,344
Province of Quebec Canada			Ω 0.750%, 05/25/36..... EUR	1,500	1,664,533
2.750%, 04/12/27.....	4,000	4,179,749	Societe Generale SA		
Ω 0.000%, 10/15/29..... EUR	1,000	1,080,935	Ω 1.375%, 01/13/28..... EUR	900	1,027,317
1.350%, 05/28/30.....	5,000	4,729,566	Ω 4.750%, 09/14/28.....	700	774,804
1.900%, 09/01/30..... CAD	7,500	5,699,209	Ω 3.000%, 01/22/30.....	1,600	1,584,074
Province of Saskatchewan Canada			Societe Nationale SNCF SA		
2.200%, 06/02/30..... CAD	6,400	4,965,482	Ω 5.375%, 03/18/27..... GBP	1,600	2,530,081
6.400%, 09/05/31..... CAD	6,500	6,802,462	Ω 0.625%, 04/17/30..... EUR	3,000	3,402,394
Thomson Reuters Corp.			Unedic Asseo		
3.350%, 05/15/26.....	500	521,084	Ω 1.250%, 05/25/33..... EUR	500	602,495
TOTAL CANADA.....		<u>147,315,442</u>	Vinci SA		
DENMARK — (0.6%)			Ω 2.750%, 09/15/34..... GBP	3,800	<u>5,376,360</u>
Danske Bank AS			TOTAL FRANCE.....		<u>63,795,701</u>
Ω 4.375%, 06/12/28.....	1,000	1,076,056	GERMANY — (3.9%)		
Kommunekredit			Allianz Finance II BV		
0.000%, 03/03/31..... EUR	4,000	4,315,433	Ω 1.500%, 01/15/30..... EUR	1,400	1,676,235
TOTAL DENMARK.....		<u>5,391,489</u>	BMW Finance NV		
FINLAND — (0.2%)			Ω 1.500%, 02/06/29..... EUR	1,400	1,673,822
Finland Government Bond			BMW U.S. Capital LLC		
Ω 1.125%, 04/15/34..... EUR	600	733,917	Ω 1.000%, 04/20/27..... EUR	900	1,035,629
Kuntarahoituis Oyj			Daimler AG		
Ω 1.250%, 02/23/33..... EUR	800	974,612	Ω 1.375%, 05/11/28..... EUR	900	1,063,693
TOTAL FINLAND.....		<u>1,708,529</u>	Ω 1.125%, 08/08/34..... EUR	500	559,674
FRANCE — (6.8%)			Deutsche Bahn Finance GMBH		
Action Logement Services			Ω 1.125%, 12/18/28..... EUR	1,000	1,178,371
Ω 0.500%, 10/30/34..... EUR	3,000	3,244,334	Ω 2.750%, 03/19/29..... EUR	107	140,102
Agence Francaise de Developpement			Ω 0.875%, 07/11/31..... EUR	4,000	4,585,475
Ω 1.375%, 07/05/32..... EUR	600	727,876	Ω 0.750%, 07/16/35..... EUR	500	545,671
			Ω 0.625%, 04/15/36..... EUR	6,600	6,965,289

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
GERMANY — (Continued)			JAPAN — (Continued)		
Deutsche Telekom International			ORIX Corp.		
Finance BV			# 2.250%, 03/09/31..... 2,600 \$ 2,525,384		
Ω 1.375%, 01/30/27..... EUR	800	\$ 940,930	Sumitomo Mitsui Financial Group,		
Ω 2.000%, 12/01/29..... EUR	500	616,163	Inc.		
Fresenius Medical Care			3.784%, 03/09/26..... 1,000 1,062,467		
U.S. Finance III, Inc.			3.446%, 01/11/27..... 600 629,029		
#Ω 2.375%, 02/16/31.....	3,300	3,045,080	2.750%, 01/15/30..... 2,000 1,994,718		
Kreditanstalt fuer Wiederaufbau			2.222%, 09/17/31..... 1,000 948,941		
2.050%, 02/16/26..... JPY	248,000	2,338,352	2.296%, 01/12/41..... 2,507 2,205,046		
0.750%, 09/30/30.....	2,600	2,377,324	TOTAL JAPAN..... 30,707,123		
5.750%, 06/07/32..... GBP	1,000	1,878,502	NETHERLANDS — (2.2%)		
Landwirtschaftliche			BNG Bank NV		
Rentenbank			Ω 5.200%, 12/07/28..... GBP 1,500 2,490,692		
2.000%, 01/13/25.....	800	812,808	Ω 3.300%, 04/26/29..... AUD 3,000 2,251,404		
NRW Bank			Ω 1.000%, 06/03/30..... 4,200 3,898,697		
Ω 0.750%, 06/30/28..... EUR	1,000	1,157,628	Cooperatieve Rabobank UA		
Siemens			Ω 1.375%, 02/03/27..... EUR 600 707,160		
Financieringsmaatschappij			Heineken NV		
NV			Ω 1.375%, 01/29/27..... EUR 1,000 1,169,301		
Ω 1.000%, 09/06/27..... EUR	800	931,466	ING Groep NV		
State of North			3.950%, 03/29/27..... 1,500 1,603,985		
Rhine-Westphalia Germany			Ω 1.375%, 01/11/28..... EUR 900 1,041,101		
Ω 0.950%, 03/13/28..... EUR	2,500	2,937,317	Koninklijke KPN NV		
TOTAL GERMANY.....			Ω 5.750%, 09/17/29..... GBP 3,288 5,144,677		
		<u>36,459,531</u>	Koninklijke Philips NV		
ITALY — (0.6%)			Ω 1.375%, 05/02/28..... EUR 800 935,428		
Intesa Sanpaolo SpA			Nederlandse		
Ω 3.875%, 07/14/27.....	1,500	1,559,339	Waterschapsbank NV		
Ω 1.750%, 07/04/29..... EUR	800	926,586	Ω 1.000%, 03/01/28..... EUR 1,000 1,175,345		
Italy Buoni Poliennali Del			TOTAL NETHERLANDS..... 20,417,790		
Tesoro			NEW ZEALAND — (0.5%)		
Ω 1.800%, 03/01/41..... EUR	3,000	3,339,546	New Zealand Government		
TOTAL ITALY.....			Bond		
		<u>5,825,471</u>	Ω 3.500%, 04/14/33..... NZD 3,500 2,492,566		
JAPAN — (3.3%)			New Zealand Local		
7-Eleven, Inc.			Government Funding		
Ω 1.800%, 02/10/31.....	6,400	5,874,894	Agency Bond		
Japan Government Thirty			3.500%, 04/14/33..... NZD 2,500 1,677,091		
Year Bond			TOTAL NEW ZEALAND..... 4,169,657		
2.200%, 03/20/41..... JPY	130,000	1,467,052	NORWAY — (2.2%)		
Japan Government Twenty Year			Kommunalbanken AS		
Bond			Ω 0.625%, 04/20/26..... EUR 1,700 1,946,989		
1.200%, 09/20/35..... JPY	600,000	5,805,787	Ω 1.125%, 06/14/30..... 17,500 16,408,280		
0.400%, 03/20/36..... JPY	165,000	1,441,456	Norway Government Bond		
Mitsubishi UFJ Financial Group,			Ω 1.750%, 09/06/29..... NOK 20,000 2,216,371		
Inc.			TOTAL NORWAY..... 20,571,640		
3.677%, 02/22/27.....	1,000	1,062,434	SINGAPORE — (0.6%)		
3.741%, 03/07/29.....	1,000	1,063,473	Singapore Government Bond		
2.048%, 07/17/30.....	1,500	1,415,552	2.875%, 09/01/30..... SGD 7,000 5,634,337		
Mizuho Financial Group, Inc.					
2.839%, 09/13/26.....	600	612,456			
Nomura Holdings, Inc.					
3.103%, 01/16/30.....	1,629	1,628,378			
2.679%, 07/16/30.....	1,000	970,056			

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SPAIN — (0.2%)			UNITED KINGDOM — (6.0%)		
Banco Santander SA			AstraZeneca PLC		
3.490%, 05/28/30.....	400	\$ 411,838	Ω 5.750%, 11/13/31..... GBP	500	\$ 896,558
Santander UK Group			Barclays PLC		
Holdings PLC			4.375%, 01/12/26.....	1,000	1,068,031
Ω 3.625%, 01/14/26..... GBP	400	563,812	3.250%, 01/17/33..... GBP	1,800	2,506,148
Telefonica Emisiones SA			British Telecommunications		
Ω 5.375%, 02/02/26..... GBP	600	909,250	PLC		
TOTAL SPAIN.....		<u>1,884,900</u>	Ω 3.125%, 11/21/31..... GBP	1,200	1,622,659
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (6.1%)			CNH Industrial Finance		
African Development Bank			Europe SA		
0.500%, 03/21/29..... EUR	1,000	1,135,262	Ω 1.625%, 07/03/29..... EUR	1,700	1,977,780
Asian Development Bank			Diageo Finance PLC		
2.350%, 06/21/27..... JPY 1,200,000		11,775,630	Ω 1.500%, 10/22/27..... EUR	500	592,923
European Bank for			Experian Finance PLC		
Reconstruction &			Ω 2.750%, 03/08/30.....	3,500	3,499,435
Development			GlaxoSmithKline Capital PLC		
5.625%, 12/07/28..... GBP	800	1,364,924	Ω 1.000%, 09/12/26..... EUR	800	925,813
European Financial Stability			5.250%, 12/19/33..... GBP	600	1,059,392
Facility			HSBC Holdings PLC		
Ω 0.625%, 10/16/26..... EUR	1,700	1,966,718	4.300%, 03/08/26.....	2,000	2,144,486
European Investment Bank			4.950%, 03/31/30.....	1,500	1,708,205
2.150%, 01/18/27..... JPY 700,000		6,713,957	Lloyds Banking Group PLC		
0.750%, 09/23/30.....	6,000	5,486,794	Ω 1.500%, 09/12/27..... EUR	900	1,057,299
5.625%, 06/07/32..... GBP	2,000	3,721,579	LSEGA Financing PLC		
European Stability			Ω 2.500%, 04/06/31.....	3,700	3,597,755
Mechanism			Mead Johnson Nutrition Co.		
Ω 1.200%, 05/23/33..... EUR	600	730,645	4.125%, 11/15/25.....	600	646,098
European Union			Motability Operations Group		
Ω 1.250%, 04/04/33..... EUR	500	614,379	PLC		
Inter-American Development Bank			Ω 3.625%, 03/10/36..... GBP	2,000	3,099,122
3.125%, 09/18/28.....	500	540,469	Nationwide Building Society		
1.125%, 01/13/31.....	3,500	3,289,305	Ω 3.250%, 01/20/28..... GBP	700	1,008,316
International Bank for			Natwest Group PLC		
Reconstruction & Development			4.800%, 04/05/26.....	700	762,276
0.750%, 11/24/27.....	5,500	5,188,334	Prudential PLC		
0.750%, 08/26/30.....	6,000	5,488,730	3.125%, 04/14/30.....	2,700	2,813,979
5.750%, 06/07/32..... GBP	2,200	4,125,449	Unilever Finance Netherlands		
1.200%, 08/08/34..... EUR	1,300	1,580,421	BV		
International Finance Corp.			Ω 1.375%, 07/31/29..... EUR	700	823,885
1.500%, 04/15/35..... AUD	5,300	<u>3,297,058</u>	United Kingdom Gilt		
TOTAL SUPRANATIONAL			Ω 0.250%, 07/31/31..... GBP	4,000	4,871,011
ORGANIZATION			Ω 4.500%, 09/07/34..... GBP	800	1,457,495
OBLIGATIONS.....		<u>57,019,654</u>	Ω 0.625%, 07/31/35..... GBP	13,700	16,513,701
SWITZERLAND — (0.4%)			Vodafone Group PLC		
Credit Suisse AG			Ω 1.875%, 11/20/29..... EUR	600	720,864
Ω 1.500%, 04/10/26..... EUR	800	930,532	Ω 1.625%, 11/24/30..... EUR	750	<u>876,923</u>
Roche Holdings, Inc.			TOTAL UNITED KINGDOM... <u>56,250,154</u>		
Ω 3.625%, 09/17/28.....	1,950	2,110,880	UNITED STATES — (37.7%)		
UBS Group AG			Abbott Ireland Financing DAC		
Ω 1.250%, 09/01/26..... EUR	800	<u>920,708</u>	Ω 1.500%, 09/27/26..... EUR	800	941,870
TOTAL SWITZERLAND.....		<u>3,962,120</u>	AbbVie, Inc.		
			4.250%, 11/14/28.....	600	656,501
			2.125%, 06/01/29..... EUR	800	975,221
			Activision Blizzard, Inc.		
			3.400%, 06/15/27.....	1,000	1,056,687

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Advance Auto Parts, Inc.			5.200%, 11/18/33..... GBP	500	\$ 824,351
3.900%, 04/15/30.....	750	\$ 795,947	3.500%, 06/01/41.....	2,500	2,436,554
Alleghany Corp.			Autodesk, Inc.		
3.625%, 05/15/30.....	1,000	1,053,626	3.500%, 06/15/27.....	500	527,037
Alphabet, Inc.			AvalonBay Communities, Inc.		
1.100%, 08/15/30.....	4,900	4,467,290	2.450%, 01/15/31.....	3,000	2,968,497
Amazon.com, Inc.			Avnet, Inc.		
2.100%, 05/12/31.....	4,000	3,886,020	4.625%, 04/15/26.....	500	535,431
4.800%, 12/05/34.....	400	489,911	3.000%, 05/15/31.....	4,350	4,184,708
American Campus			AXIS Specialty Finance PLC		
Communities Operating			4.000%, 12/06/27.....	800	853,001
Partnership LP			Baxter International, Inc.		
3.875%, 01/30/31.....	3,000	3,192,453	2.600%, 08/15/26.....	1,000	1,016,264
American Express Co.			1.300%, 05/15/29..... EUR	500	576,003
3.000%, 10/30/24.....	1,000	1,031,553	Best Buy Co., Inc.		
American International			4.450%, 10/01/28.....	800	884,061
Group, Inc.			Biogen, Inc.		
1.875%, 06/21/27..... EUR	800	940,436	4.050%, 09/15/25.....	900	952,485
American Tower Corp.			2.250%, 05/01/30.....	2,800	2,638,707
3.950%, 03/15/29.....	1,000	1,060,678	BlackRock, Inc.		
American Water Capital Corp.			1.250%, 05/06/25..... EUR	600	696,820
2.950%, 09/01/27.....	800	824,207	3.250%, 04/30/29.....	1,000	1,058,497
AmerisourceBergen Corp.			2.400%, 04/30/30.....	2,500	2,472,606
2.800%, 05/15/30.....	3,300	3,306,599	Booking Holdings, Inc.		
Amgen, Inc.			1.800%, 03/03/27..... EUR	500	593,699
Ω 4.000%, 09/13/29..... GBP	700	1,057,608	3.550%, 03/15/28.....	1,200	1,287,660
2.300%, 02/25/31.....	2,500	2,413,340	4.625%, 04/13/30.....	253	289,237
3.150%, 02/21/40.....	3,000	2,853,518	Boston Properties LP		
Amphenol Technologies			3.250%, 01/30/31.....	1,400	1,424,882
Holding GmbH			Bristol-Myers Squibb Co.		
Ω 2.000%, 10/08/28..... EUR	600	728,657	3.450%, 11/15/27.....	600	636,320
Anthem, Inc.			4.125%, 06/15/39.....	3,000	3,375,008
4.101%, 03/01/28.....	1,000	1,084,144	Broadcom, Inc.		
2.250%, 05/15/30.....	2,650	2,540,039	4.300%, 11/15/32.....	1,000	1,068,773
Aon Corp.			Ω 3.469%, 04/15/34.....	4,000	3,962,083
4.500%, 12/15/28.....	500	555,521	Ω 3.137%, 11/15/35.....	1,000	947,885
3.750%, 05/02/29.....	500	533,217	Brown & Brown, Inc.		
2.800%, 05/15/30.....	1,500	1,497,964	4.500%, 03/15/29.....	1,000	1,102,587
Aon PLC			2.375%, 03/15/31.....	3,100	2,944,903
2.875%, 05/14/26..... EUR	500	615,679	Brown-Forman Corp.		
Apple, Inc.			2.600%, 07/07/28..... GBP	700	977,136
1.200%, 02/08/28.....	4,000	3,779,856	Campbell Soup Co.		
1.375%, 05/24/29..... EUR	1,600	1,895,683	4.150%, 03/15/28.....	600	649,987
3.050%, 07/31/29..... GBP	1,300	1,912,139	Capital One Financial Corp.		
1.650%, 05/11/30.....	7,000	6,603,170	3.750%, 03/09/27.....	600	634,897
1.250%, 08/20/30.....	4,000	3,639,402	3.800%, 01/31/28.....	700	739,862
4.500%, 02/23/36.....	1,250	1,493,620	1.650%, 06/12/29..... EUR	1,000	1,145,198
Applied Materials, Inc.			Cardinal Health, Inc.		
3.300%, 04/01/27.....	1,000	1,052,624	3.410%, 06/15/27.....	1,000	1,048,956
Ares Capital Corp.			Charles Schwab Corp.		
3.200%, 11/15/31.....	2,000	1,873,469	2.750%, 10/01/29.....	1,500	1,519,752
Arrow Electronics, Inc.			Choice Hotels International,		
3.875%, 01/12/28.....	1,000	1,057,587	Inc.		
Assurant, Inc.			3.700%, 12/01/29.....	500	520,720
2.650%, 01/15/32.....	4,000	3,797,349	Chubb INA Holdings, Inc.		
AT&T, Inc.			1.550%, 03/15/28..... EUR	800	934,695
2.750%, 06/01/31.....	2,000	1,972,964	0.875%, 12/15/29..... EUR	1,500	1,676,810

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)		
Cigna Corp.		
3.400%, 03/01/27.....	1,000	\$1,044,661
4.375%, 10/15/28.....	1,000	1,100,508
2.400%, 03/15/30.....	1,900	1,835,716
Citizens Bank NA		
3.750%, 02/18/26.....	500	531,255
Citrix Systems, Inc.		
3.300%, 03/01/30.....	2,300	2,303,169
Clorox Co.		
1.800%, 05/15/30.....	2,000	1,889,757
CNO Financial Group, Inc.		
5.250%, 05/30/29.....	3,000	3,336,279
Coca-Cola Co.		
0.950%, 05/06/36..... EUR	1,500	1,625,305
Colgate-Palmolive Co.		
0.500%, 03/06/26..... EUR	600	680,307
Comcast Corp.		
5.500%, 11/23/29..... GBP	600	999,395
4.250%, 01/15/33.....	500	565,064
Constellation Brands, Inc.		
3.600%, 02/15/28.....	1,000	1,054,732
3.150%, 08/01/29.....	1,000	1,022,006
Costco Wholesale Corp.		
3.000%, 05/18/27.....	700	732,567
1.600%, 04/20/30.....	2,000	1,880,442
Cox Communications, Inc.		
Ω 3.500%, 08/15/27.....	500	522,416
Darden Restaurants, Inc.		
# 3.850%, 05/01/27.....	1,000	1,060,660
DH Europe Finance Sarl		
1.200%, 06/30/27..... EUR	800	925,441
Discover Financial Services		
4.500%, 01/30/26.....	800	862,034
Discovery Communications LLC		
1.900%, 03/19/27..... EUR	800	930,917
3.950%, 03/20/28.....	2,000	2,109,014
Dollar General Corp.		
4.150%, 11/01/25.....	600	641,112
Dover Corp.		
3.150%, 11/15/25.....	1,000	1,045,821
Eaton Corp.		
4.000%, 11/02/32.....	950	1,057,727
Eaton Vance Corp.		
3.500%, 04/06/27.....	477	499,454
eBay, Inc.		
3.600%, 06/05/27.....	200	211,972
Emerson Electric Co.		
1.250%, 10/15/25..... EUR	500	578,602
2.000%, 10/15/29..... EUR	300	362,704
Equinix, Inc.		
3.200%, 11/18/29.....	1,000	1,011,150
2.150%, 07/15/30.....	1,500	1,404,588
ERP Operating LP		
2.500%, 02/15/30.....	2,500	2,495,145
Expedia Group, Inc.		
3.800%, 02/15/28.....	1,000	1,037,968

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)		
FedEx Corp.		
1.625%, 01/11/27..... EUR	700	\$ 823,658
1.300%, 08/05/31..... EUR	1,000	1,133,611
4.900%, 01/15/34.....	594	686,583
Fidelity National Financial, Inc.		
3.400%, 06/15/30.....	1,300	1,334,894
Fiserv, Inc.		
1.625%, 07/01/30..... EUR	2,200	2,546,460
Five Corners Funding Trust II		
Ω 2.850%, 05/15/30.....	2,500	2,519,698
Flex Ltd.		
4.875%, 06/15/29.....	1,000	1,106,951
4.875%, 05/12/30.....	1,500	1,657,189
FMR LLC		
Ω 4.950%, 02/01/33.....	1,250	1,470,644
Fortune Brands Home & Security, Inc.		
3.250%, 09/15/29.....	1,000	1,024,619
Fox Corp.		
4.709%, 01/25/29.....	700	772,220
Franklin Resources, Inc.		
1.600%, 10/30/30.....	400	366,457
GATX Corp.		
3.500%, 03/15/28.....	600	628,961
General Dynamics Corp.		
2.125%, 08/15/26.....	600	604,626
4.250%, 04/01/40.....	1,000	1,152,093
Gilead Sciences, Inc.		
3.650%, 03/01/26.....	600	633,940
4.000%, 09/01/36.....	1,750	1,932,365
Global Payments, Inc.		
4.450%, 06/01/28.....	1,000	1,089,087
Goldman Sachs Group, Inc.		
Ω 3.125%, 07/25/29..... GBP	500	699,630
Ω 3.000%, 02/12/31..... EUR	1,000	1,288,094
6.125%, 02/15/33.....	1,000	1,270,053
Harley-Davidson, Inc.		
3.500%, 07/28/25.....	1,000	1,036,332
Hasbro, Inc.		
3.500%, 09/15/27.....	1,900	1,983,510
Health Care Service Corp. A Mutual Legal Reserve Co.		
Ω 2.200%, 06/01/30.....	2,700	2,562,506
Healthcare Trust of America Holdings LP		
2.000%, 03/15/31.....	1,000	923,597
Hewlett Packard Enterprise Co.		
4.900%, 10/15/25.....	200	216,200
Honeywell International, Inc.		
2.250%, 02/22/28..... EUR	800	980,970
HP, Inc.		
3.400%, 06/17/30.....	3,000	3,069,779
6.000%, 09/15/41.....	2,500	3,131,260

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)		
Intercontinental Exchange, Inc. 2.100%, 06/15/30.....	2,500	\$2,392,175
International Business Machines Corp. 1.750%, 03/07/28..... EUR	800	955,596
J M Smucker Co. 4.250%, 03/15/35.....	1,400	1,564,668
Jabil, Inc. 3.000%, 01/15/31.....	2,800	2,773,869
Johnson & Johnson 2.900%, 01/15/28.....	2,500	2,591,987
3.550%, 03/01/36.....	1,200	1,312,397
JPMorgan Chase & Co. 2.950%, 10/01/26.....	500	515,371
Ω 3.500%, 12/18/26..... GBP	400	577,489
5.500%, 10/15/40.....	3,300	4,271,596
Juniper Networks, Inc. 3.750%, 08/15/29.....	2,000	2,106,798
Kemper Corp. 2.400%, 09/30/30.....	1,200	1,143,546
Kilroy Realty LP 2.500%, 11/15/32.....	3,500	3,271,704
Kroger Co. 7.500%, 04/01/31.....	600	816,726
Laboratory Corp. of America Holdings 3.600%, 09/01/27.....	1,000	1,056,150
Lam Research Corp. 4.000%, 03/15/29.....	800	878,844
Lazard Group LLC 4.375%, 03/11/29.....	2,600	2,848,003
Lear Corp. 3.800%, 09/15/27.....	130	137,219
4.250%, 05/15/29.....	500	539,670
Legg Mason, Inc. 4.750%, 03/15/26.....	900	991,921
Leggett & Platt, Inc. 4.400%, 03/15/29.....	500	546,830
Liberty Mutual Group, Inc. Ω 2.750%, 05/04/26..... EUR	1,100	1,337,440
Lincoln National Corp. 3.050%, 01/15/30.....	1,000	1,016,604
# 3.400%, 01/15/31.....	2,000	2,091,995
7.000%, 06/15/40.....	1,500	2,167,240
Markel Corp. 3.500%, 11/01/27.....	800	843,580
Mars, Inc. Ω 3.600%, 04/01/34.....	1,200	1,295,621
Marsh & McLennan Cos., Inc. 2.250%, 11/15/30.....	2,000	1,929,076
McDonald's Corp. Ω 1.750%, 05/03/28..... EUR	800	958,878
McKesson Corp. 3.125%, 02/17/29..... GBP	1,200	1,675,875
Merck & Co., Inc. 1.875%, 10/15/26..... EUR	600	720,240

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)		
MetLife, Inc. 6.500%, 12/15/32.....	500	\$ 670,555
5.700%, 06/15/35.....	2,550	3,275,421
Micron Technology, Inc. 5.327%, 02/06/29.....	950	1,082,449
4.663%, 02/15/30.....	800	884,352
Molson Coors Beverage Co. 3.000%, 07/15/26.....	1,500	1,545,314
Morgan Stanley 1.375%, 10/27/26..... EUR	800	928,063
3.625%, 01/20/27.....	1,000	1,055,594
Morgan Stanley Domestic Holdings, Inc. 4.500%, 06/20/28.....	1,000	1,096,571
Motorola Solutions, Inc. 4.600%, 05/23/29.....	1,000	1,110,518
2.300%, 11/15/30.....	1,000	934,645
NIKE, Inc. 2.850%, 03/27/30.....	2,000	2,059,897
Oracle Corp. 3.400%, 07/08/24.....	2,000	2,060,602
2.950%, 04/01/30.....	3,500	3,431,200
O'Reilly Automotive, Inc. 3.600%, 09/01/27.....	600	633,649
PepsiCo, Inc. 0.875%, 07/18/28..... EUR	900	1,031,985
Pfizer, Inc. 3.450%, 03/15/29.....	600	642,531
PPG Industries, Inc. 1.400%, 03/13/27..... EUR	800	937,811
2.800%, 08/15/29.....	500	510,601
2.550%, 06/15/30.....	500	496,185
Principal Financial Group, Inc. 3.100%, 11/15/26.....	800	828,764
3.700%, 05/15/29.....	1,000	1,079,525
Procter & Gamble Co. 1.200%, 10/30/28..... EUR	1,000	1,175,044
Progressive Corp. 6.250%, 12/01/32.....	500	668,351
Prudential Financial, Inc. 3.878%, 03/27/28.....	390	426,129
PulteGroup, Inc. 6.375%, 05/15/33.....	850	1,060,673
QUALCOMM, Inc. 1.650%, 05/20/32.....	1,133	1,035,303
Quest Diagnostics, Inc. 4.200%, 06/30/29.....	1,000	1,094,806
Ralph Lauren Corp. 2.950%, 06/15/30.....	5,000	5,053,914
Realty Income Corp. 1.800%, 03/15/33.....	3,000	2,709,534
Reinsurance Group of America, Inc. 3.150%, 06/15/30.....	1,400	1,427,310
Roper Technologies, Inc. 4.200%, 09/15/28.....	1,000	1,088,666

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO

CONTINUED

As of January 31, 2022, DFA Global Sustainability Fixed Income Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
CAD	1,741,662	USD	1,368,648	Citibank, N.A.	02/07/22	\$ 1,493
USD	2,304,693	NOK	20,240,176	HSBC Bank	02/08/22	29,191
USD	17,641,022	GBP	13,086,609	State Street Bank and Trust	02/09/22	41,621
USD	4,297,100	NZD	6,447,631	Citibank, N.A.	03/03/22	56,448
USD	90,611,817	GBP	67,095,044	HSBC Bank	03/03/22	392,691
SGD	78,821	USD	58,156	Citibank, N.A.	03/29/22	178
USD	5,894,307	EUR	5,185,749	Morgan Stanley and Co. International	04/04/22	60,068
USD	6,809,317	EUR	6,025,343	State Street Bank and Trust	04/04/22	30,491
USD	42,055,133	AUD	58,612,772	Mellon Bank	04/08/22	598,650
USD	5,856,162	AUD	8,021,895	State Street Bank and Trust	04/08/22	182,321
AUD	691,075	USD	482,978	State Street Bank and Trust	04/08/22	5,816
USD	134,904,828	EUR	117,607,402	Morgan Stanley and Co. International	04/13/22	2,556,568
Total Appreciation						\$ 3,955,536
CAD	1,875,953	USD	1,499,440	Citibank, N.A.	02/07/22	\$ (23,655)
USD	102,782,299	CAD	131,660,641	State Street Bank and Trust	02/07/22	(793,219)
NOK	235,186	USD	26,695	State Street Bank and Trust	02/08/22	(254)
GBP	869,538	USD	1,185,838	Goldman Sachs International	02/09/22	(16,448)
USD	5,698,108	SGD	7,709,500	ANZ Securities	03/29/22	(7,551)
USD	29,574,518	JPY	3,437,436,144	State Street Bank and Trust	04/01/22	(313,925)
AUD	730,525	USD	527,924	Royal Bank of Canada	04/08/22	(11,228)
EUR	190,500	USD	215,530	HSBC Bank	04/13/22	(1,153)
Total (Depreciation)						\$(1,167,433)
Total Appreciation (Depreciation)						\$ 2,788,103

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$ 44,085,304	—	\$ 44,085,304
Bonds				
Australia.....	—	54,513,314	—	54,513,314
Austria.....	—	5,907,894	—	5,907,894
Belgium.....	—	4,765,555	—	4,765,555
Canada.....	—	147,315,442	—	147,315,442
Denmark.....	—	5,391,489	—	5,391,489
Finland.....	—	1,708,529	—	1,708,529
France.....	—	63,795,701	—	63,795,701
Germany.....	—	36,459,531	—	36,459,531
Italy.....	—	5,825,471	—	5,825,471
Japan.....	—	30,707,123	—	30,707,123
Netherlands.....	—	20,417,790	—	20,417,790
New Zealand.....	—	4,169,657	—	4,169,657
Norway.....	—	20,571,640	—	20,571,640
Singapore.....	—	5,634,337	—	5,634,337
Spain.....	—	1,884,900	—	1,884,900
Supranational Organization Obligations.....	—	57,019,654	—	57,019,654
Switzerland.....	—	3,962,120	—	3,962,120
United Kingdom.....	—	56,250,154	—	56,250,154

DFA GLOBAL SUSTAINABILITY FIXED INCOME PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
United States.....	—	\$351,676,823	—	\$351,676,823
U.S. Treasury Obligations.....	—	2,962,891	—	2,962,891
Securities Lending Collateral.....	—	8,154,349	—	8,154,349
Forward Currency Contracts**.....	—	2,788,103	—	2,788,103
TOTAL.....	—	\$935,967,771	—	\$935,967,771

** Valued at the unrealized appreciation/(depreciation) on the investment.

DFA OREGON MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (100.0%)			OREGON — (Continued)		
OREGON — (100.0%)			City of Portland (GO) Series		
Benton & Linn Counties			C		
Consolidated School			5.000%, 06/15/25	100	\$112,680
District No. 509J & 509A			City of Portland (GO)		
Corvallis (GO) (SCH BD			5.000%, 06/01/25	620	697,816
GTY)			5.000%, 06/01/26	850	983,084
5.000%, 06/15/24	200	\$ 218,331	City of Portland (GO) Series		
Blue Mountain Community			A		
College District (GO) (SCH			5.000%, 03/01/26	100	114,602
BD GTY)			5.000%, 06/01/27	500	592,817
4.000%, 06/15/23	185	193,027	3.000%, 06/15/28	150	157,749
Central Oregon Community			City of Portland (GO) Series		
College (GO) (SCH BD			B		
GTY)			5.000%, 06/15/26	430	497,850
4.000%, 06/15/28	250	286,779	City of Portland		
City of Beaverton Water			5.000%, 06/15/25	260	292,968
Revenue (RB)			City of Portland Sewer		
5.000%, 04/01/22	525	529,051	System Revenue (RB)		
5.000%, 04/01/29	100	123,370	Series A		
City of Bend Water Revenue			5.000%, 06/15/22	580	589,878
(RB)			5.000%, 06/15/23	140	148,076
5.000%, 12/01/23	400	429,362	5.000%, 10/01/23	225	240,388
5.000%, 12/01/26	200	230,766	5.000%, 06/15/24	175	191,170
City of Cottage Grove (GO)			5.000%, 06/15/27	700	809,808
5.000%, 09/01/26	500	580,517	City of Portland Sewer		
4.000%, 06/01/29	100	115,766	System Revenue (RB)		
City of Eugene Electric Utility			Series A		
System Revenue (RB)			5.000%, 05/01/24	260	282,885
Series A			City of Portland Water		
4.000%, 08/01/22	150	152,673	System Revenue (RB)		
5.000%, 08/01/24	125	136,957	Series A		
City of Hillsboro (GO)			5.000%, 04/01/24	125	135,626
5.000%, 06/01/24	450	490,847	5.000%, 04/01/25	400	447,965
City of Hillsboro Water			City of Redmond (GO) Series		
Revenue (RB)			B-1		
5.000%, 06/01/28	235	284,961	5.000%, 06/01/30	80	97,714
City of Lake Oswego (GO)			City of Salem (GO)		
5.000%, 12/01/26	250	293,415	5.000%, 06/01/23	145	153,075
City of Medford (GO) Series			5.000%, 06/01/25	375	422,723
A			5.000%, 06/01/26	150	173,692
5.000%, 06/01/24	470	512,890	City of Salem Water & Sewer		
City of Newberg (GO)			Revenue (RB)		
4.000%, 12/01/25	100	109,862	5.000%, 06/01/25	600	674,258
City of Portland (GO)			City of Springfield Sewer		
5.000%, 06/15/23	100	105,783	System Revenue (RB)		
5.000%, 02/01/24	500	539,883	4.000%, 04/01/24	150	159,383
City of Portland (GO) Series			4.000%, 04/01/26	250	276,956
A			4.000%, 04/01/27	265	298,362
5.000%, 06/15/24	1,080	1,180,855			

DFA OREGON MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
OREGON — (Continued)			OREGON — (Continued)		
Clackamas & Washington			Deschutes County Hospital		
Counties School District			Facilities Authority (RB)		
No. 3 (GO) (SCH BD GTY)			5.000%, 01/01/28	200	\$ 238,815
□ 5.000%, 06/15/30			5.000%, 01/01/32	255	319,016
(Pre-refunded @			Jackson County (GO)		
\$100, 6/15/25).....	705	\$794,749	4.000%, 06/01/23	135	140,717
Clackamas Community			Lane County School District		
College District (GO)			No. 4J Eugene (GO) (SCH		
Series B			BD GTY)		
4.000%, 06/15/25	110	120,132	□ 4.000%, 06/15/33		
Clackamas County (GO)			(Pre-refunded @		
5.000%, 06/01/23	500	528,190	\$100, 6/15/24).....	255	272,701
5.000%, 06/01/24	100	109,198	Linn & Benton Counties		
5.000%, 06/01/25	585	659,447	School District No. 8J		
Clackamas County School			Greater Albany (GO) (SCH		
District No. 12 North			BD GTY)		
Clackamas (GO) (SCH BD			5.000%, 06/15/26	455	527,426
GTY) Series			Medford Hospital Facilities		
5.000%, 06/15/25	520	585,751	Authority (RB) Series A		
Clackamas County School			5.000%, 08/15/33	150	184,690
District No. 46 Oregon Trail			Metro (GO)		
(GO) (SCH BD GTY)			5.000%, 06/01/26	1,140	1,320,055
5.000%, 06/15/26	400	463,671	Metropolitan Wastewater		
Clackamas County School			Management Commission		
District No. 7J Lake			(RB)		
Oswego (GO) (SCH BD			5.000%, 11/01/22	170	175,681
GTY)			5.000%, 11/01/23	785	840,829
5.000%, 06/01/24	600	654,899	Multnomah & Clackamas		
Clackamas County School			Counties School District		
District No. 7J Lake			No. 10JT Gresham-Barlow		
Oswego (GO) AGM			(GO) (SCH BD GTY)		
5.250%, 06/01/25	215	243,736	Series B		
Clackamas County School			5.000%, 06/15/27	500	593,926
District No. 86 Canby (GO)			Multnomah County (GO)		
(SCH BD GTY) Series A			5.000%, 06/01/24	650	709,948
5.000%, 06/15/23	50	52,870	5.000%, 06/01/29	250	294,577
Clackamas County Service			Multnomah County School		
District No. 1 (RB)			District No. 1 Portland		
5.000%, 12/01/23	100	107,416	(GO) (SCH BD GTY)		
5.000%, 12/01/26	230	269,824	5.000%, 06/15/23	200	211,566
Clatsop County School			5.000%, 06/15/24	325	355,029
District No. 30			5.000%, 06/15/25	800	901,438
Warrenton-Hammond (GO)			Multnomah County School		
(SCH BD GTY) Series B			District No. 1 Portland		
5.000%, 06/15/27	285	338,701	(GO) (SCH BD GTY)		
5.000%, 06/15/29	500	619,458	Series B		
Columbia Gorge Community			5.000%, 06/15/23	400	423,132
College District (GO)			Multnomah County School		
4.000%, 04/01/26	75	83,087	District No. 1 Portland		
Deschutes County			5.000%, 06/15/26	200	231,835
Administrative School			Multnomah County School		
District No. 1 Bend-La Pine			District No. 7 Reynolds		
(GO) (SCH BD GTY)			(GO) (SCH BD GTY)		
5.000%, 06/15/26	515	597,453	4.000%, 06/01/24	185	197,368

DFA OREGON MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †		<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
OREGON — (Continued)			OREGON — (Continued)		
Multnomah County School			Oregon State Department of		
District No. 7 Reynolds			Transportation (RB) Series		
(GO) (SCH BD GTY)			A		
Series A			5.000%, 11/15/23	125	\$ 134,055
5.000%, 06/15/25	600	\$ 676,079	□ 5.000%, 11/15/27		
Oregon Health & Science			(Pre-refunded @		
University (RB) Series A			\$100, 11/15/24).....	200	221,488
5.000%, 07/01/37	105	133,307	□ 5.000%, 11/15/38		
Oregon State (GO)			(Pre-refunded @		
5.000%, 05/01/22	165	166,905	\$100, 11/15/23).....	650	697,128
5.000%, 05/01/25	450	505,223	Oregon State Department of		
5.000%, 06/01/26	360	416,860	Transportation (RB) Series		
Oregon State (GO) Series			A		
5.000%, 06/01/26	325	376,332	5.000%, 11/15/25	855	975,745
5.000%, 06/01/35	1,295	1,523,004	Portland Community College		
Oregon State (GO) Series A			District (GO)		
5.000%, 05/01/24	400	435,208	5.000%, 06/15/23	745	788,084
5.000%, 05/01/27	395	468,497	5.000%, 06/15/25	400	450,719
Oregon State (GO) Series C			5.000%, 06/15/26	325	376,733
□ 5.000%, 08/01/43			□ 5.000%, 06/15/26		
(Pre-refunded @			(Pre-refunded @		
\$100, 8/1/24).....	205	224,929	\$100, 6/15/23).....	500	528,798
Oregon State (GO) Series D			Salem-Keizer School District		
5.000%, 06/01/22	160	162,454	No. 24J (GO) (SCH BD		
Oregon State (GO) Series F			GTY)		
5.000%, 05/01/23	200	210,642	5.000%, 06/15/25	675	760,589
5.000%, 05/01/24	150	163,203	Salem-Keizer School District		
5.000%, 08/01/25	200	226,210	No. 24J (GO) (SCH BD		
□ 5.000%, 05/01/30			GTY) Series B		
(Pre-refunded @			5.000%, 06/15/27	820	975,443
\$100, 5/1/23).....	1,200	1,263,388	Tri-County Metropolitan		
5.000%, 05/01/32	1,050	1,205,049	Transportation District of		
Oregon State (GO) Series G			Oregon (RB)		
□ 5.000%, 11/01/30			5.000%, 09/01/25	105	119,244
(Pre-refunded @			Tri-County Metropolitan		
\$100, 11/1/23).....	440	471,213	Transportation District of		
Oregon State (GO) Series H			Oregon (RB) Series		
5.000%, 05/01/23	175	184,312	□ 5.000%, 09/01/27		
5.000%, 08/01/23	105	111,571	(Pre-refunded @		
5.000%, 05/01/24	150	163,203	\$100, 9/1/25).....	1,165	1,321,288
5.000%, 06/01/25	215	241,985	Tri-County Metropolitan		
5.000%, 06/01/27	315	364,031	Transportation District of		
5.000%, 06/01/29	365	420,648	Oregon (RB) Series A		
Oregon State (GO) Series N			□ 5.000%, 09/01/23		
5.000%, 05/01/23	165	173,780	(Pre-refunded @		
5.000%, 05/01/27	380	450,706	\$100, 9/1/22).....	750	769,618
Oregon State (GO) Series P			5.000%, 09/01/24	435	478,447
5.000%, 08/01/23	100	106,258	5.000%, 09/01/38	500	617,454
Oregon State (GO)			Tri-County Metropolitan		
5.000%, 05/01/24	400	435,208	Transportation District of		
5.000%, 06/01/24	850	927,362	Oregon (RB) Series A-		
5.000%, 06/01/28	150	182,396	3.250%, 10/01/34	315	337,284
Oregon State (GO) Series A					
5.000%, 05/01/29	100	123,970			
Oregon State (GO) Series K					
5.000%, 11/01/26	340	398,166			

DFA OREGON MUNICIPAL BOND PORTFOLIO

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †		<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
OREGON — (Continued)			OREGON — (Continued)		
Tri-County Metropolitan			Washington & Multnomah		
Transportation District of			Counties School District		
Oregon (RB) Series B			No. 48J Beaverton (GO)		
□ 5.000%, 09/01/26			(SCH BD GTY) Series D		
(Pre-refunded @			5.000%, 06/15/24	200	\$ 218,479
\$100, 9/1/25).....	360	\$408,295	Washington Clackamas &		
Tri-County Metropolitan			Yamhill Counties School		
Transportation District of			District No. 88J (GO) (SCH		
Oregon (RB) Series A			BD GTY)		
5.000%, 09/01/22	725	744,094	5.000%, 06/15/25	345	388,745
5.000%, 09/01/23	325	346,159	Washington County (GO)		
□ 5.000%, 09/01/29	395	460,713	5.000%, 03/01/25	750	838,787
Tualatin Hills Park &			5.000%, 03/01/26	380	436,959
Recreation District (GO)			Washington County Clean		
3.000%, 06/01/22	225	226,973	Water Services (RB)		
5.000%, 06/01/22	200	203,074	5.000%, 10/01/23	310	331,201
4.000%, 06/01/26	110	122,504	5.000%, 10/01/24	225	248,377
Washington & Clackamas			5.000%, 10/01/25	480	546,255
Counties School District			Water Environment Services		
No. 23J Tigard-Tualatin			Sewer Revenue (RB)		
(GO) (SCH BD GTY)			5.000%, 06/01/24	95	103,762
Series J			5.000%, 06/01/25	1,000	1,127,261
5.000%, 06/15/28	140	165,582	5.000%, 06/01/29	400	497,058
Washington & Multnomah			TOTAL MUNICIPAL BONDS		
Counties School District			Cost (\$60,761,336).....		<u>60,017,466</u>
No. 48J Beaverton (GO)			TOTAL INVESTMENTS — (100.0%)		
(SCH BD GTY)			(Cost \$60,761,336)^.....		<u>\$60,017,466</u>
□ 5.000%, 06/15/26					
(Pre-refunded @					
\$100, 6/15/24).....	350	382,467			
□ 5.000%, 06/15/32					
(Pre-refunded @					
\$100, 6/15/24).....	200	218,553			
Washington & Multnomah					
Counties School District					
No. 48J Beaverton (GO)					
(SCH BD GTY) Series B					
□ 4.000%, 06/15/24					
(Pre-refunded @					
\$100, 6/15/22).....	300	304,001			

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Municipal Bonds.....	—	\$60,017,466	—	\$60,017,466
TOTAL.....	—	\$60,017,466	—	\$60,017,466

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2022
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	<u>(000)</u>			<u>(000)</u>	
AGENCY OBLIGATIONS — (8.9%)			AUSTRALIA — (Continued)		
Federal National Mortgage Association			Westpac Securities NZ Ltd.		
2.500%, 02/15/37	2,643	\$ 2,700,764	Ω 0.100%, 07/13/27.....	EUR 1,880	\$ 2,036,081
2.000%, 02/15/52	7,630	7,438,058	TOTAL AUSTRALIA.....		<u>24,928,098</u>
2.500%, 02/15/52	7,975	7,961,293	AUSTRIA — (0.2%)		
3.000%, 02/15/52	6,964	7,114,161	JAB Holdings BV		
Government National Mortgage Association			Ω 2.000%, 05/18/28.....	EUR 500	<u>588,410</u>
3.000%, 02/22/52	4,698	4,808,844	BELGIUM — (0.7%)		
3.500%, 02/22/52	1,103	<u>1,142,294</u>	Anheuser-Busch InBev SA/NV		
TOTAL AGENCY OBLIGATIONS.....		<u>31,165,414</u>	Ω 2.000%, 03/17/28.....	EUR 470	570,098
BONDS — (88.8%)			Dexia Credit Local SA		
AUSTRALIA — (7.2%)			Ω 0.000%, 01/21/28.....	EUR 800	881,416
Australia & New Zealand			Euroclear Investments SA		
Banking Group Ltd.			Ω 1.125%, 12/07/26.....	EUR 900	<u>1,045,889</u>
Ω 0.750%, 09/29/26.....	EUR 2,000	2,281,449	TOTAL BELGIUM.....		<u>2,497,403</u>
Australia Government Bond			CANADA — (12.2%)		
Ω 1.000%, 11/21/31.....	AUD 650	423,241	Bank of Nova Scotia		
Commonwealth Bank of Australia			2.450%, 02/02/32.....	1,000	969,882
Ω 1.875%, 09/15/31.....	1,200	1,135,849	Brookfield Finance, Inc.		
FMG Resources August 2006 Pty Ltd.			4.850%, 03/29/29.....	600	672,966
Ω 4.500%, 09/15/27.....	1,150	1,177,117	Canadian Natural Resources Ltd.		
Glencore Funding LLC			2.950%, 07/15/30.....	500	498,171
Ω 2.500%, 09/01/30.....	600	561,548	Cenovus Energy, Inc.		
Ω 2.850%, 04/27/31.....	500	477,920	4.400%, 04/15/29.....	400	432,690
Macquarie Group Ltd.			CPPIB Capital, Inc.		
Ω 0.350%, 03/03/28.....	EUR 500	538,271	Ω 1.125%, 12/14/29.....	GBP 2,350	3,056,527
National Australia Bank Ltd.			Fairfax Financial Holdings Ltd.		
Ω 1.375%, 08/30/28.....	EUR 200	235,095	4.625%, 04/29/30.....	500	544,878
New South Wales Treasury Corp.			Province of Alberta Canada		
2.000%, 03/20/31.....	AUD 3,100	2,144,537	2.050%, 06/01/30.....	CAD 3,000	2,298,635
Ω 1.500%, 02/20/32.....	AUD 5,860	3,837,485	1.650%, 06/01/31.....	CAD 4,900	3,588,104
Queensland Treasury Corp.			Province of British Columbia Canada		
Ω 1.500%, 08/20/32.....	AUD 1,700	1,105,095	1.550%, 06/18/31.....	CAD 6,300	4,601,827
South Australian Government Financing Authority			5.400%, 06/18/35.....	CAD 800	815,092
Ω 1.750%, 05/24/32.....	AUD 1,200	799,700	Province of Manitoba Canada		
Treasury Corp. of Victoria			2.050%, 06/02/30.....	CAD 1,200	919,803
4.250%, 12/20/32.....	AUD 900	750,464	2.050%, 06/02/31.....	CAD 5,790	4,393,686
2.250%, 09/15/33.....	AUD 500	344,940	Province of Nova Scotia Canada		
2.250%, 11/20/34.....	AUD 4,090	2,793,264	2.000%, 09/01/30.....	CAD 2,750	2,096,330
2.000%, 09/17/35.....	AUD 1,400	914,230	5.800%, 06/01/33.....	CAD 500	513,330
Westpac Banking Corp.			Province of Ontario Canada		
Ω 1.125%, 09/05/27.....	EUR 730	845,903	2.150%, 06/02/31.....	CAD 1,300	997,118
2.150%, 06/03/31.....	2,600	2,525,909	5.600%, 06/02/35.....	CAD 3,500	3,605,373
			4.600%, 06/02/39.....	CAD 600	579,043

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
CANADA — (Continued)			GERMANY — (Continued)		
Province of Quebec Canada			Deutsche Bank AG		
1.900%, 09/01/30..... CAD	3,200	\$ 2,431,663	Ω 1.750%, 01/17/28..... EUR	400	\$ 459,638
1.500%, 09/01/31..... CAD	3,100	2,246,515	Deutsche Telekom AG		
5.000%, 12/01/38..... CAD	400	403,505	Ω 3.125%, 02/06/34..... GBP	320	459,324
Province of Saskatchewan Canada			E.ON International Finance		
2.200%, 06/02/30..... CAD	3,000	2,327,570	BV		
2.150%, 06/02/31..... CAD	4,500	3,445,085	6.375%, 06/07/32..... GBP	250	453,649
TransCanada PipeLines Ltd.			Fresenius Medical Care		
4.625%, 03/01/34.....	1,000	<u>1,127,516</u>	U.S. Finance III, Inc.		
TOTAL CANADA.....		<u>42,565,309</u>	Ω 2.375%, 02/16/31.....	750	692,064
			Grand City Properties SA		
FINLAND — (3.2%)			Ω 0.125%, 01/11/28..... EUR	900	<u>944,461</u>
Nokia Oyj			TOTAL GERMANY.....		<u>6,355,014</u>
4.375%, 06/12/27.....	900	931,500			
Nordea Bank Abp			ITALY — (0.2%)		
Ω 0.500%, 05/14/27..... EUR	3,780	4,258,490	Intesa Sanpaolo SpA		
OP Corporate Bank PLC			Ω 2.500%, 01/15/30..... GBP	400	<u>523,596</u>
Ω 0.100%, 11/16/27..... EUR	5,600	<u>6,109,465</u>			
TOTAL FINLAND.....		<u>11,299,455</u>	JAPAN — (2.8%)		
			7-Eleven, Inc.		
FRANCE — (2.6%)			Ω 1.800%, 02/10/31.....	1,300	1,193,338
Banque Federative du Credit			Aircastle Ltd.		
Mutuel SA			Ω 2.850%, 01/26/28.....	400	391,068
Ω 1.250%, 06/03/30..... EUR	500	563,895	Japan Government Twenty Year		
BNP Paribas SA			Bond		
Ω 1.375%, 05/28/29..... EUR	500	575,296	2.100%, 09/20/28..... JPY	106,000	1,047,768
Ω 1.250%, 07/13/31..... GBP	400	477,019	1.800%, 09/20/31..... JPY	60,000	602,930
BPCE SA			1.500%, 03/20/34..... JPY	70,000	696,150
Ω 0.250%, 01/14/31..... EUR	500	524,393	1.200%, 09/20/35..... JPY	40,000	387,052
Electricite de France SA			Mitsubishi UFJ Financial		
Ω 6.125%, 06/02/34..... GBP	300	530,075	Group, Inc.		
SNCF Reseau			3.195%, 07/18/29.....	1,000	1,026,863
Ω 5.250%, 12/07/28..... GBP	750	1,241,836	Nissan Motor Co. Ltd.		
Ω 5.250%, 01/31/35..... GBP	650	1,201,154	Ω 4.810%, 09/17/30.....	1,450	1,569,847
Societe Generale SA			Nomura Holdings, Inc.		
Ω 0.750%, 01/25/27..... EUR	500	555,102	2.172%, 07/14/28.....	1,000	957,070
Societe Nationale SNCF SA			Sumitomo Mitsui Financial Group,		
Ω 1.500%, 02/02/29..... EUR	900	1,081,074	Inc.		
TotalEnergies Capital			2.724%, 09/27/29.....	1,000	993,976
International SA			2.222%, 09/17/31.....	1,000	<u>948,941</u>
Ω 1.405%, 09/03/31..... GBP	1,000	1,251,563	TOTAL JAPAN.....		<u>9,815,003</u>
Vinci SA					
Ω 2.750%, 09/15/34..... GBP	700	<u>990,382</u>	NETHERLANDS — (1.6%)		
TOTAL FRANCE.....		<u>8,991,789</u>	Cooperatieve Rabobank UA		
			4.550%, 08/30/29..... GBP	700	1,113,701
GERMANY — (1.8%)			ING Groep NV		
Allianz Finance II BV			Ω 2.000%, 09/20/28..... EUR	500	598,410
Ω 1.500%, 01/15/30..... EUR	900	1,077,579	Nederlandse		
Bayer Capital Corp. BV			Waterschapsbank NV		
Ω 2.125%, 12/15/29..... EUR	500	597,541	Ω 3.300%, 05/02/29..... AUD	500	374,981
BMW U.S. Capital LLC			Shell International Finance BV		
Ω 4.150%, 04/09/30.....	1,000	1,104,826	Ω 0.125%, 11/08/27..... EUR	850	930,668
Daimler International Finance			Ω 1.250%, 05/12/28..... EUR	1,050	1,222,207
BV			Ω 1.000%, 12/10/30..... GBP	1,000	<u>1,212,379</u>
Ω 0.625%, 05/06/27..... EUR	500	565,932	TOTAL NETHERLANDS.....		<u>5,452,346</u>

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount^</u> (000)	<u>Value†</u>		<u>Face Amount^</u> (000)	<u>Value†</u>
NEW ZEALAND — (0.6%)			UNITED KINGDOM — (Continued)		
New Zealand Government Bond			BAT Netherlands Finance BV		
Ω 3.500%, 04/14/33..... NZD	2,950	\$2,100,877	Ω 3.125%, 04/07/28..... EUR	100	\$ 122,476
SINGAPORE — (0.6%)			British Telecommunications PLC		
Singapore Government Bond			Ω 3.125%, 11/21/31..... GBP	560	757,241
2.875%, 09/01/30..... SGD	2,550	2,052,509	Centrica PLC		
SPAIN — (0.3%)			Ω 4.375%, 03/13/29..... GBP		
Banco Santander SA			CNH Industrial Finance Europe SA		
1.849%, 03/25/26.....	600	584,544	Ω 1.750%, 03/25/27..... EUR	500	585,704
SP Transmission PLC			Experian Finance PLC		
Ω 2.000%, 11/13/31..... GBP	435	572,144	Ω 2.750%, 03/08/30.....	1,000	999,839
TOTAL SPAIN.....		1,156,688	HSBC Holdings PLC		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (2.8%)			Ω 2.625%, 08/16/28..... GBP		
Asian Development Bank			Lloyds Banking Group PLC		
2.350%, 06/21/27..... JPY	420,000	4,121,470	4.550%, 08/16/28.....		
Inter-American Development Bank			Ω 1.125%, 01/14/33..... GBP	656	750,181
1.000%, 08/04/28..... AUD	2,000	1,302,801	Network Rail Infrastructure Finance PLC		
International Bank for Reconstruction & Development			Ω 4.375%, 12/09/30..... GBP	600	996,349
1.100%, 11/18/30..... AUD	1,000	632,223	Prudential PLC		
5.750%, 06/07/32..... GBP	982	1,841,451	3.125%, 04/14/30.....		
International Finance Corp.			Ω 1.250%, 12/02/31..... GBP	1,250	1,482,143
Ω 3.150%, 06/26/29..... AUD	300	224,195	Standard Chartered PLC		
1.500%, 04/15/35..... AUD	2,500	1,555,216	Ω 4.050%, 04/12/26.....	600	633,694
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		9,677,356	United Kingdom Gilt		
SWITZERLAND — (1.1%)			Ω 0.250%, 07/31/31..... GBP	2,000	2,435,505
Credit Suisse Group AG			Ω 0.625%, 07/31/35..... GBP	1,450	1,747,800
4.550%, 04/17/26.....	700	753,974	Vodafone Group PLC		
Nestle Finance International Ltd.			Ω 1.625%, 11/24/30..... EUR	470	549,539
Ω 0.125%, 11/12/27..... EUR	600	664,339	6.150%, 02/27/37.....		
Nestle Holdings, Inc.			TOTAL UNITED KINGDOM.....		
Ω 1.875%, 09/14/31.....	900	853,554	17,461,574		
Ω 1.375%, 06/23/33..... GBP	800	1,007,480	UNITED STATES — (45.9%)		
Novartis Capital Corp.			AbbVie, Inc.		
2.200%, 08/14/30.....	600	587,844	2.625%, 11/15/28..... EUR		
TOTAL SWITZERLAND.....		3,867,191	Ω 4.500%, 09/15/30.....	750	678,104
UNITED KINGDOM — (5.0%)			Advance Auto Parts, Inc.		
Ashtead Capital, Inc.			3.900%, 04/15/30.....		
Ω 2.450%, 08/12/31.....	900	851,640	AECOM		
AstraZeneca PLC			5.125%, 03/15/27.....		
4.000%, 01/17/29.....	600	658,094	Ally Financial, Inc.		
Barclays PLC			8.000%, 11/01/31.....		
3.250%, 01/17/33..... GBP	600	835,383	Altria Group, Inc.		
BAT International Finance PLC			3.400%, 05/06/30.....		
Ω 2.250%, 06/26/28..... GBP	400	506,755	Amazon.com, Inc.		
			1.650%, 05/12/28.....		
			2.100%, 05/12/31.....		
			American Campus Communities Operating Partnership LP		
			3.875%, 01/30/31.....		
			650		
			691,698		

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
American Tower Corp. 3.950%, 03/15/29.....	800	\$ 848,542	Booking Holdings, Inc. 3.550%, 03/15/28.....	600	\$ 643,830
American Water Capital Corp. 3.450%, 06/01/29.....	600	635,163	Boston Properties LP 3.250%, 01/30/31.....	700	712,441
Amgen, Inc. Ω 4.000%, 09/13/29..... GBP	356	537,869	Boston Scientific Corp. 0.625%, 12/01/27..... EUR	800	883,571
Anthem, Inc. 2.875%, 09/15/29.....	650	659,216	Broadcom, Inc. Ω 3.187%, 11/15/36.....	550	522,373
Apple, Inc. 2.200%, 09/11/29.....	1,000	992,825	Bunge Ltd. Finance Corp. 3.750%, 09/25/27.....	650	692,010
1.650%, 05/11/30.....	845	797,097	Capital One Financial Corp. 1.650%, 06/12/29..... EUR	500	572,599
1.650%, 02/08/31.....	1,300	1,220,226	Centene Corp. 3.000%, 10/15/30.....	800	776,400
Ares Capital Corp. 3.200%, 11/15/31.....	300	281,020	Chevron Corp. 2.236%, 05/11/30.....	1,100	1,082,514
Arrow Electronics, Inc. 3.875%, 01/12/28.....	1,000	1,057,587	Chevron USA, Inc. 3.250%, 10/15/29.....	3,100	3,283,604
Ashland LLC Ω 3.375%, 09/01/31.....	1,000	945,000	Cigna Corp. 4.375%, 10/15/28.....	600	660,305
Assurant, Inc. 2.650%, 01/15/32.....	1,000	949,337	Citrix Systems, Inc. 3.300%, 03/01/30.....	1,225	1,226,688
Assured Guaranty U.S. Holdings, Inc. 3.150%, 06/15/31.....	1,000	1,010,084	Clorox Co. 1.800%, 05/15/30.....	700	661,415
AT&T, Inc. 4.350%, 03/01/29.....	600	659,070	Comcast Corp. 5.500%, 11/23/29..... GBP	350	582,980
Atmos Energy Corp. 1.500%, 01/15/31.....	750	678,355	Conagra Brands, Inc. 5.300%, 11/01/38.....	1,000	1,195,744
Automatic Data Processing, Inc. 1.250%, 09/01/30.....	500	456,751	ConocoPhillips 6.500%, 02/01/39.....	300	420,245
AutoNation, Inc. 2.400%, 08/01/31.....	1,500	1,396,293	Continental Resources, Inc. # 4.375%, 01/15/28.....	1,000	1,054,680
Avnet, Inc. 4.625%, 04/15/26.....	700	749,603	Costco Wholesale Corp. 1.600%, 04/20/30.....	1,000	940,221
Ball Corp. 5.250%, 07/01/25.....	500	537,500	1.750%, 04/20/32.....	1,000	933,406
2.875%, 08/15/30.....	400	371,000	Cox Communications, Inc. Ω 3.500%, 08/15/27.....	650	679,141
Bath & Body Works, Inc. 5.250%, 02/01/28.....	600	630,000	Crown Castle International Corp. 3.800%, 02/15/28.....	600	632,204
Berkshire Hathaway Finance Corp. 1.850%, 03/12/30.....	2,000	1,924,915	CVS Health Corp. 3.250%, 08/15/29.....	650	670,440
Berkshire Hathaway, Inc. 0.437%, 04/15/31..... JPY	310,000	2,653,973	CyrusOne LP/CyrusOne Finance Corp. 2.150%, 11/01/30.....	400	393,008
0.472%, 01/23/32..... JPY	200,000	1,704,501	DCP Midstream Operating LP 5.375%, 07/15/25.....	500	526,375
Biogen, Inc. 2.250%, 05/01/30.....	700	659,677	Dentsply Sirona, Inc. 3.250%, 06/01/30.....	650	668,193
Black Hills Corp. 2.500%, 06/15/30.....	1,000	967,708	Discover Bank 4.650%, 09/13/28.....	600	662,232
BlackRock, Inc. 2.400%, 04/30/30.....	1,200	1,186,851	Discovery Communications LLC 1.900%, 03/19/27..... EUR	900	1,047,282
1.900%, 01/28/31.....	2,000	1,904,145	DPL, Inc. 4.350%, 04/15/29.....	1,000	1,023,755
Block, Inc. Ω 3.500%, 06/01/31.....	900	857,250			
Boeing Co. 3.200%, 03/01/29.....	1,000	1,004,389			

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Duke Energy Corp.			Ω 1.875%, 12/16/30..... GBP	331	\$ 419,860
3.300%, 06/15/41.....	1,000	\$ 958,220	Graphic Packaging		
Duquesne Light Holdings, Inc.			International LLC		
Ω 2.775%, 01/07/32.....	1,000	953,219	Ω 4.750%, 07/15/27.....	500	528,750
DXC Technology Co.			Ω 3.500%, 03/15/28.....	650	624,000
2.375%, 09/15/28.....	800	767,306	Hanesbrands, Inc.		
eBay, Inc.			Ω 4.625%, 05/15/24.....	500	509,363
1.400%, 05/10/26.....	488	471,278	HCA, Inc.		
Edison International			5.375%, 02/01/25.....	350	372,491
4.125%, 03/15/28.....	650	674,455	Hewlett Packard Enterprise		
Energy Transfer LP			Co.		
3.750%, 05/15/30.....	750	769,740	4.900%, 10/15/25.....	150	162,150
EnerSys			Honeywell International, Inc.		
Ω 4.375%, 12/15/27.....	1,000	1,016,070	2.250%, 02/22/28..... EUR	450	551,796
EOG Resources, Inc.			Howmet Aerospace, Inc.		
4.375%, 04/15/30.....	1,000	1,120,721	6.875%, 05/01/25.....	10	11,063
EPR Properties			5.900%, 02/01/27.....	500	538,815
3.750%, 08/15/29.....	500	488,947	3.000%, 01/15/29.....	500	473,560
EQM Midstream Partners LP			HP, Inc.		
Ω 6.000%, 07/01/25.....	500	516,250	2.650%, 06/17/31.....	1,000	954,708
Equinix, Inc.			Humana, Inc.		
2.150%, 07/15/30.....	700	655,474	3.125%, 08/15/29.....	650	662,468
ERP Operating LP			Hyatt Hotels Corp.		
4.150%, 12/01/28.....	600	660,734	4.375%, 09/15/28.....	1,000	1,061,463
Expedia Group, Inc.			Icahn Enterprises LP/Icahn		
3.250%, 02/15/30.....	650	648,508	Enterprises Finance Corp.		
Fidelity National Information			4.750%, 09/15/24.....	400	405,752
Services, Inc.			Indiana Michigan Power Co.		
1.500%, 05/21/27..... EUR	500	578,128	6.050%, 03/15/37.....	500	657,012
FirstEnergy Corp.			Intercontinental Exchange,		
2.650%, 03/01/30.....	600	564,973	Inc.		
Five Corners Funding Trust II			2.100%, 06/15/30.....	500	478,435
Ω 2.850%, 05/15/30.....	500	503,940	International Business		
Flowserve Corp.			Machines Corp.		
2.800%, 01/15/32.....	1,000	941,340	1.750%, 03/07/28..... EUR	500	597,248
Ford Motor Credit Co. LLC			Invitation Homes Operating		
4.134%, 08/04/25.....	350	357,998	Partnership L.P.		
2.900%, 02/16/28.....	250	237,900	2.700%, 01/15/34.....	900	843,366
5.113%, 05/03/29.....	250	267,575	ITC Holdings Corp.		
Fox Corp.			Ω 2.950%, 05/14/30.....	1,000	997,892
4.709%, 01/25/29.....	900	992,854	Jabil, Inc.		
Franklin Resources, Inc.			1.700%, 04/15/26.....	700	683,306
1.600%, 10/30/30.....	1,000	916,144	Jackson Financial, Inc.		
GATX Corp.			Ω 3.125%, 11/23/31.....	1,000	974,867
4.700%, 04/01/29.....	600	672,437	Jefferies Group LLC/Jefferies		
General Motors Financial			Group Capital Finance, Inc.		
Co., Inc.			2.625%, 10/15/31.....	1,000	953,457
5.650%, 01/17/29.....	600	687,285	JPMorgan Chase & Co.		
Global Payments, Inc.			6.400%, 05/15/38.....	500	693,223
3.200%, 08/15/29.....	1,500	1,516,435	Juniper Networks, Inc.		
GLP Capital LP/GLP Financing II, Inc.			2.000%, 12/10/30.....	1,200	1,098,708
5.750%, 06/01/28.....	200	224,394	Kilroy Realty LP		
4.000%, 01/15/30.....	600	618,252	2.500%, 11/15/32.....	1,600	1,495,636
Goldman Sachs Group, Inc.			Kimco Realty Corp.		
Ω 3.125%, 07/25/29..... GBP	400	559,704	1.900%, 03/01/28.....	700	671,474

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Kinder Morgan Energy Partners LP			Plains All American Pipeline LP/PAA Finance Corp.		
6.950%, 01/15/38.....	500	\$ 659,092	3.550%, 12/15/29.....	200	\$ 201,766
Lazard Group LLC			3.800%, 09/15/30.....	350	357,138
4.500%, 09/19/28.....	500	552,138	PNC Financial Services Group, Inc.		
Lear Corp.			3.450%, 04/23/29.....	1,200	1,277,331
3.800%, 09/15/27.....	265	279,716	PPG Industries, Inc.		
Leidos, Inc.			2.800%, 08/15/29.....	650	663,782
2.300%, 02/15/31.....	1,000	920,115	Primerica, Inc.		
Lennar Corp.			2.800%, 11/19/31.....	1,000	983,640
4.750%, 05/30/25.....	500	534,825	Principal Financial Group, Inc.		
Lincoln National Corp.			3.700%, 05/15/29.....	177	191,076
3.400%, 01/15/31.....	700	732,198	Progress Energy, Inc.		
Marriott International, Inc.			7.000%, 10/30/31.....	290	379,874
4.000%, 04/15/28.....	650	687,724	Public Storage		
2.750%, 10/15/33.....	500	466,909	1.850%, 05/01/28.....	800	774,813
Masonite International Corp.			PulteGroup, Inc.		
Ω 3.500%, 02/15/30.....	1,000	944,020	5.500%, 03/01/26.....	450	501,975
MGM Resorts International			Radian Group, Inc.		
4.625%, 09/01/26.....	350	352,625	4.500%, 10/01/24.....	350	357,875
Micron Technology, Inc.			Ralph Lauren Corp.		
3.366%, 11/01/41.....	1,000	951,580	2.950%, 06/15/30.....	1,000	1,010,783
Microsoft Corp.			Realty Income Corp.		
3.500%, 02/12/35.....	1,000	1,087,909	2.850%, 12/15/32.....	1,000	995,347
Molina Healthcare, Inc.			Reinsurance Group of America, Inc.		
Ω 3.875%, 11/15/30.....	1,000	986,250	3.150%, 06/15/30.....	258	263,033
Mosaic Co.			Ross Stores, Inc.		
4.050%, 11/15/27.....	800	852,737	1.875%, 04/15/31.....	549	508,300
Motorola Solutions, Inc.			Royalty Pharma PLC		
2.300%, 11/15/30.....	700	654,252	2.200%, 09/02/30.....	750	694,417
MPLX LP			Seagate HDD Cayman		
1.750%, 03/01/26.....	700	682,417	4.875%, 06/01/27.....	600	627,000
Nasdaq, Inc.			Sealed Air Corp.		
1.750%, 03/28/29.....	EUR 500	584,376	Ω 4.000%, 12/01/27.....	1,000	1,002,500
Netflix, Inc.			Sensata Technologies BV		
5.875%, 11/15/28.....	700	811,125	Ω 5.000%, 10/01/25.....	150	158,063
NewMarket Corp.			Sensata Technologies, Inc.		
2.700%, 03/18/31.....	1,000	974,077	Ω 4.375%, 02/15/30.....	850	849,660
NextEra Energy Operating Partners LP			Sherwin-Williams Co.		
Ω 4.250%, 07/15/24.....	400	411,750	2.950%, 08/15/29.....	650	663,287
Ω 4.500%, 09/15/27.....	300	303,750	Southwest Airlines Co.		
NIKE, Inc.			5.125%, 06/15/27.....	600	670,285
2.850%, 03/27/30.....	4,000	4,119,795	Spirit Realty LP		
Nordstrom, Inc.			2.100%, 03/15/28.....	800	766,103
4.000%, 03/15/27.....	885	855,016	Stellantis NV		
NOV, Inc.			Ω 4.500%, 07/07/28.....	EUR 600	802,346
3.600%, 12/01/29.....	400	410,200	STORE Capital Corp.		
OneMain Finance Corp.			4.625%, 03/15/29.....	900	981,614
7.125%, 03/15/26.....	450	494,700	Stryker Corp.		
ONEOK, Inc.			2.125%, 11/30/27.....	EUR 500	601,509
6.350%, 01/15/31.....	300	364,926	Taylor Morrison Communities, Inc.		
Ovintiv, Inc.			Ω 5.750%, 01/15/28.....	1,000	1,065,000
8.125%, 09/15/30.....	400	527,484			
Phillips 66 Partners LP					
3.150%, 12/15/29.....	700	704,538			

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Thermo Fisher Scientific, Inc. 1.950%, 07/24/29..... EUR	500	\$ 603,825	Ω 3.500%, 09/12/29..... GBP	400	\$ 573,607
TJX Cos., Inc. 1.150%, 05/15/28.....	700	654,661	Ω 2.125%, 09/24/31..... GBP	1,000	1,280,175
Toll Brothers Finance Corp. 4.350%, 02/15/28.....	500	531,250	Welltower, Inc. 2.050%, 01/15/29.....	1,000	960,660
3.800%, 11/01/29.....	350	361,041	Western Digital Corp. 4.750%, 02/15/26.....	350	367,295
TRI Pointe Group, Inc./TRI Pointe Homes, Inc. 5.875%, 06/15/24.....	350	369,873	Western Power Distribution West Midlands PLC Ω 5.750%, 04/16/32..... GBP	300	518,394
Truist Financial Corp. 1.950%, 06/05/30.....	1,000	953,554	Western Union Co. 1.350%, 03/15/26.....	600	576,811
Twitter, Inc. Ω 3.875%, 12/15/27.....	600	598,473	Westlake Chemical Corp. 1.625%, 07/17/29..... EUR	500	567,388
U.S. Bancorp 1.375%, 07/22/30.....	750	682,576	Williams Cos., Inc. 8.750%, 03/15/32.....	500	717,942
Utah Acquisition Sub, Inc. Ω 3.125%, 11/22/28..... EUR	550	685,514	WPC Eurobond BV 1.350%, 04/15/28..... EUR	600	666,465
Valero Energy Corp. 4.350%, 06/01/28.....	800	861,315	Zimmer Biomet Holdings, Inc. 1.164%, 11/15/27..... EUR	600	675,447
Verizon Communications, Inc. 1.375%, 11/02/28..... EUR	500	582,893	TOTAL UNITED STATES.....		<u>159,947,405</u>
Visa, Inc. 2.050%, 04/15/30.....	1,000	979,038	TOTAL BONDS.....		<u>309,280,023</u>
1.100%, 02/15/31.....	900	809,470	U.S. TREASURY OBLIGATIONS — (2.3%) U.S. Treasury Inflation Indexed Bonds 0.125%, 10/15/26.....	7,424	<u>7,918,847</u>
Vontier Corp. 1.800%, 04/01/26.....	500	480,510	TOTAL INVESTMENT		
2.400%, 04/01/28.....	400	383,400	SECURITIES		
2.950%, 04/01/31.....	350	338,006	(Cost \$365,508,248).....		<u>348,364,284</u>
Vornado Realty LP 3.400%, 06/01/31.....	700	696,339			
Walmart, Inc. Ω 5.625%, 03/27/34..... GBP	850	1,580,848	Shares		
5.250%, 09/28/35..... GBP	1,580	2,909,151	SECURITIES LENDING COLLATERAL — (0.0%) @§ The DFA Short Term Investment Fund.....	9,342	<u>108,077</u>
Walt Disney Co. 6.400%, 12/15/35.....	700	951,516	TOTAL INVESTMENTS — (100.0%) (Cost \$365,616,325) [^]		<u>\$348,472,361</u>
Waste Management, Inc. 1.150%, 03/15/28.....	700	649,410			
Wells Fargo & Co. 4.150%, 01/24/29.....	500	544,227			

As of January 31, 2022, DFA Global Core Plus Real Return Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD 18,453	NZD 27,302	HSBC Bank	02/01/22	\$ 488
USD 2,214,546	NZD 3,257,625	State Street Bank and Trust	02/01/22	71,028
USD 396,074	CAD 495,653	Citibank, N.A.	02/15/22	6,152
USD 535,259	GBP 392,865	Citibank, N.A.	02/15/22	6,939
USD 33,095,877	GBP 24,098,296	Mellon Bank	02/15/22	688,801
USD 35,865,576	CAD 44,787,676	Mellon Bank	02/15/22	631,862
USD 3,358,079	GBP 2,466,930	State Street Bank and Trust	02/15/22	40,584

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	2,134,913	NZD	3,228,856	HSBC Bank	03/04/22	\$ 11,314
USD	662,350	EUR	582,780	Citibank, N.A.	04/01/22	6,744
USD	41,683,498	EUR	36,897,103	State Street Bank and Trust	04/01/22	175,596
USD	3,822,850	AUD	5,266,374	ANZ Securities	04/04/22	98,086
USD	1,762,890	JPY	201,000,265	ANZ Securities	04/04/22	15,125
USD	471,191	AUD	651,751	Citibank, N.A.	04/04/22	10,225
AUD	253,111	USD	176,891	Citibank, N.A.	04/04/22	2,127
USD	13,507,840	AUD	18,502,420	State Street Bank and Trust	04/04/22	421,576
Total Appreciation						\$2,186,647
NZD	44,325	USD	29,985	Citibank, N.A.	02/01/22	\$ (819)
NZD	3,240,602	USD	2,143,788	HSBC Bank	02/01/22	(11,472)
SGD	31,561	USD	23,473	Citibank, N.A.	03/28/22	(115)
USD	513,823	SGD	696,913	Citibank, N.A.	03/28/22	(1,950)
USD	1,545,370	SGD	2,094,522	HSBC Bank	03/28/22	(4,750)
USD	1,343,435	JPY	155,594,351	Citibank, N.A.	04/04/22	(9,510)
USD	8,205,803	JPY	946,141,238	State Street Bank and Trust	04/11/22	(22,186)
Total (Depreciation)						\$ (50,802)
Total Appreciation (Depreciation)						\$2,135,845

As of January 31, 2022, DFA Global Core Plus Real Return Portfolio had entered into the following outstanding Inflation Swaps:

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
Bank of America Corp.....	2.770%	Fixed	CPI	Maturity	USD 6,000,000	04/30/24	—	\$298,462	\$298,462
Bank of America Corp.....	2.770%	Fixed	CPI	Maturity	USD 4,000,000	05/04/24	—	200,108	200,108
Bank of America Corp.....	2.745%	Fixed	CPI	Maturity	USD 8,000,000	12/30/31	—	12,996	12,996
Bank of America Corp.....	2.725%	Fixed	CPI	Maturity	USD 11,000,000	04/29/24	—	563,051	563,051
Bank of America Corp.....	2.713%	Fixed	CPI	Maturity	USD 7,000,000	05/11/28	—	339,442	339,442
Bank of America Corp.....	2.665%	Fixed	CPI	Maturity	USD 6,000,000	04/30/26	—	327,586	327,586
Bank of America Corp.....	2.664%	Fixed	CPI	Maturity	USD 11,000,000	12/20/31	—	146,855	146,855
Bank of America Corp.....	2.657%	Fixed	CPI	Maturity	USD 11,000,000	01/20/32	—	73,130	73,130
Bank of America Corp.....	2.648%	Fixed	CPI	Maturity	USD 5,000,000	04/29/26	—	277,705	277,705
Bank of America Corp.....	2.635%	Fixed	CPI	Maturity	USD 7,000,000	05/03/28	—	385,368	385,368
Bank of America Corp.....	2.620%	Fixed	CPI	Maturity	USD 10,000,000	04/30/28	—	560,829	560,829
Bank of America Corp.....	2.620%	Fixed	CPI	Maturity	USD 6,000,000	08/20/27	—	223,772	223,772
Bank of America Corp.....	2.595%	Fixed	CPI	Maturity	USD 13,000,000	04/29/28	—	755,922	755,922
Bank of America Corp.....	2.585%	Fixed	CPI	Maturity	USD 7,000,000	08/26/28	—	262,527	262,527
Bank of America Corp.....	2.582%	Fixed	CPI	Maturity	USD 7,000,000	08/05/30	—	294,767	294,767

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
Bank of America Corp.....	2.570%	Fixed	CPI	Maturity	USD 3,000,000	07/19/28	—	— \$	143,389 \$ 143,389
Bank of America Corp.....	2.558%	Fixed	CPI	Maturity	USD 9,000,000	04/30/31	—	—	540,885 540,885
Bank of America Corp.....	2.550%	Fixed	CPI	Maturity	USD 5,000,000	05/04/31	—	—	304,961 304,961
Bank of America Corp.....	2.546%	Fixed	CPI	Maturity	USD 40,000,000	04/29/31	—	—	2,456,109 2,456,109
Bank of America Corp.....	2.538%	Fixed	CPI	Maturity	USD 9,000,000	09/27/31	—	—	315,214 315,214
Bank of America Corp.....	2.535%	Fixed	CPI	Maturity	USD 4,000,000	04/29/36	—	—	220,005 220,005
Bank of America Corp.....	2.533%	Fixed	CPI	Maturity	USD 3,000,000	05/03/36	—	—	166,957 166,957
Bank of America Corp.....	2.533%	Fixed	CPI	Maturity	USD 6,000,000	08/18/31	—	—	257,593 257,593
Bank of America Corp.....	2.490%	Fixed	CPI	Maturity	USD 3,000,000	08/20/31	—	—	140,996 140,996
Citibank, N.A.....	2.807%	Fixed	CPI	Maturity	USD 11,000,000	05/03/24	—	—	532,728 532,728
Deutsche Bank AG.....	3.089%	Fixed	CPI	Maturity	USD 4,000,000	11/03/26	—	—	24,250 24,250
Deutsche Bank AG.....	2.816%	Fixed	CPI	Maturity	USD 6,000,000	12/30/28	—	—	28,350 28,350
Deutsche Bank AG.....	2.783%	Fixed	CPI	Maturity	USD 7,000,000	11/03/31	—	—	51,392 51,392
Deutsche Bank AG.....	2.678%	Fixed	CPI	Maturity	USD 7,000,000	08/03/28	—	—	256,776 256,776
Deutsche Bank AG.....	2.678%	Fixed	CPI	Maturity	USD 7,000,000	10/12/31	—	—	134,808 134,808
Deutsche Bank AG.....	2.658%	Fixed	CPI	Maturity	USD 3,000,000	06/03/28	—	—	150,904 150,904
Deutsche Bank AG.....	2.600%	Fixed	CPI	Maturity	USD 5,000,000	06/14/26	—	—	265,620 265,620
Deutsche Bank AG.....	2.596%	Fixed	CPI	Maturity	USD 4,000,000	06/09/28	—	—	213,876 213,876
Deutsche Bank AG.....	2.553%	Fixed	CPI	Maturity	USD 3,000,000	06/03/36	—	—	145,262 145,262
Deutsche Bank AG.....	2.550%	Fixed	CPI	Maturity	USD 7,000,000	08/23/28	—	—	284,872 284,872
Deutsche Bank AG.....	2.548%	Fixed	CPI	Maturity	USD 7,000,000	09/13/33	—	—	235,266 235,266
Deutsche Bank AG.....	2.529%	Fixed	CPI	Maturity	USD 4,000,000	07/02/29	—	—	217,157 217,157
Deutsche Bank AG.....	2.528%	Fixed	CPI	Maturity	USD 6,000,000	07/27/30	—	—	298,190 298,190
Deutsche Bank AG.....	2.515%	Fixed	CPI	Maturity	USD 4,000,000	06/09/36	—	—	213,878 213,878
Deutsche Bank AG.....	2.514%	Fixed	CPI	Maturity	USD 5,000,000	06/16/28	—	—	291,149 291,149
Deutsche Bank AG.....	2.468%	Fixed	CPI	Maturity	USD 5,000,000	06/21/29	—	—	308,136 308,136
Deutsche Bank AG.....	2.465%	Fixed	CPI	Maturity	USD 5,000,000	07/19/31	—	—	288,764 288,764
Deutsche Bank AG.....	2.456%	Fixed	CPI	Maturity	USD 5,000,000	07/14/31	—	—	297,512 297,512
Deutsche Bank AG.....	2.430%	Fixed	CPI	Maturity	USD 3,000,000	08/23/33	—	—	159,277 159,277
Total Appreciation.....								\$13,666,796	\$13,666,796

DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
Deutsche Bank AG.....	3.120%	Fixed	CPI	Maturity	USD 7,000,000	11/22/28	—	—	\$ (65,728) \$ (65,728)
Total (Depreciation).....								\$ (65,728)	\$ (65,728)
Total Appreciation (Depreciation).....								\$13,601,068	\$13,601,068

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$ 31,165,414	—	\$ 31,165,414
Bonds				
Australia.....	—	24,928,098	—	24,928,098
Austria.....	—	588,410	—	588,410
Belgium.....	—	2,497,403	—	2,497,403
Canada.....	—	42,565,309	—	42,565,309
Finland.....	—	11,299,455	—	11,299,455
France.....	—	8,991,789	—	8,991,789
Germany.....	—	6,355,014	—	6,355,014
Italy.....	—	523,596	—	523,596
Japan.....	—	9,815,003	—	9,815,003
Netherlands.....	—	5,452,346	—	5,452,346
New Zealand.....	—	2,100,877	—	2,100,877
Singapore.....	—	2,052,509	—	2,052,509
Spain.....	—	1,156,688	—	1,156,688
Supranational Organization Obligations.....	—	9,677,356	—	9,677,356
Switzerland.....	—	3,867,191	—	3,867,191
United Kingdom.....	—	17,461,574	—	17,461,574
United States.....	—	159,947,405	—	159,947,405
U.S. Treasury Obligations.....	—	7,918,847	—	7,918,847
Securities Lending Collateral.....	—	108,077	—	108,077
Forward Currency Contracts**.....	—	2,135,845	—	2,135,845
Swap Agreements**.....	—	13,601,068	—	13,601,068
TOTAL.....	—	\$364,209,274	—	\$364,209,274

** Valued at the unrealized appreciation/(depreciation) on the investment.

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS

January 31, 2022

(Unaudited)

	<u>Shares</u>	<u>Value»</u>
COMMON STOCKS — (99.2%)		
BRAZIL — (6.2%)		
AES Brasil Energia SA.....	27,000	\$ 60,050
Aliansce Sonae Shopping Centers SA.....	12,600	53,792
Alupar Investimento SA.....	11,200	53,658
Ambev SA, ADR.....	127,041	359,526
* Americanas SA.....	40,548	242,136
Arezzo Industria e Comercio SA.....	2,900	44,668
Atacadao SA.....	37,300	117,096
B3 SA - Brasil Bolsa Balcao.....	218,300	601,033
Banco Bradesco SA.....	61,300	217,028
Banco BTG Pactual SA.....	32,400	147,475
Banco do Brasil SA.....	27,400	168,525
Banco Inter SA.....	9,700	15,618
Banco Santander Brasil SA.....	15,000	92,851
BB Seguridade Participacoes SA.....	18,400	80,182
* BK Brasil Operacao e Assessoria a Restaurantes SA.....	21,000	24,638
* BR Malls Participacoes SA.....	80,100	145,263
BR Properties SA.....	27,000	36,813
BrasilAgro - Co. Brasileira de Propriedades Agricolas.....	7,000	36,832
* BRF SA.....	76,200	320,436
* C&A Modas Ltda.....	17,500	21,685
Camil Alimentos SA.....	10,000	16,836
CCR SA.....	95,600	234,045
Centrais Eletricas Brasileiras SA.....	14,000	93,042
Cia Brasileira de Distribuicao.....	20,300	86,512
Cia de Saneamento Basico do Estado de Sao Paulo.....	20,900	147,045
Cia de Saneamento de Minas Gerais-COPASA.....	15,000	37,146
Cia de Saneamento do Parana.....	24,100	91,497
Cia de Saneamento do Parana.....	15,200	11,078
Cia Energetica de Minas Gerais.....	13,500	47,338
Cia Paranaense de Energia.....	23,700	28,341
Cia Siderurgica Nacional SA, Sponsored ADR.....	53,707	256,182
Cielo SA.....	135,600	58,733
* Cogna Educacao.....	255,700	124,236
Construtora Tenda SA.....	8,200	24,723
Cosan SA.....	26,700	119,519
CPFL Energia SA.....	12,300	67,012
CSU Cardsystem SA.....	7,400	20,695
Cyrela Brazil Realty SA Empreendimentos e Participacoes.....	37,800	124,432
Dexco SA.....	43,230	121,709
Diagnosticos da America SA.....	4,100	22,499
Dimed SA Distribuidora da Medicamentos.....	8,800	22,754
* EcoRodovias Infraestrutura e Logistica SA.....	29,900	44,596
EDP - Energias do Brasil SA.....	25,500	102,959
* Embraer SA.....	77,800	297,568
Enauta Participacoes SA.....	14,000	40,233
Energisa SA.....	15,600	128,235
* Eneva SA.....	39,400	98,016
Engie Brasil Energia SA.....	13,800	105,772
Equatorial Energia SA.....	48,400	209,274
Eternit SA.....	7,500	24,957
Even Construtora e Incorporadora SA.....	18,500	25,816
Ez Tec Empreendimentos e Participacoes SA.....	10,700	43,081
Fleury SA.....	23,200	88,342
* Gafisa SA.....	52,700	20,246
Gerdau SA, Sponsored ADR.....	138,300	723,309

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
* Grupo De Moda Soma SA.....	42,800	\$ 116,872
Guararapes Confecoes SA.....	16,200	38,867
Ω Hapvida Participacoes e Investimentos SA.....	20,800	49,590
Helbor Empreendimentos SA.....	23,100	18,706
Hypera SA.....	26,400	154,668
Industrias Romi SA.....	7,000	22,410
Instituto Hermes Pardini SA.....	4,800	20,772
* International Meal Co. Alimentacao SA, Class A.....	38,000	18,749
lochpe-Maxion SA.....	19,300	54,773
* IRB Brasil Resseguros SA.....	80,200	49,388
Itau Unibanco Holding SA.....	14,700	61,152
JBS SA.....	49,400	326,443
JHSF Participacoes SA.....	46,500	56,307
Kepler Weber SA.....	3,600	26,372
Klabin SA.....	58,100	272,222
Light SA.....	32,200	70,402
Localiza Rent a Car SA.....	13,500	148,980
LOG Commercial Properties e Participacoes SA.....	5,900	31,422
* Log-in Logistica Intermodal SA.....	2,173	9,076
Lojas Quero Quero S/A.....	18,900	36,091
Lojas Renner SA.....	37,100	196,466
M Dias Branco SA.....	4,900	21,344
Magazine Luiza SA.....	43,000	56,684
Mahle-Metal Leve SA.....	5,300	32,618
Marfrig Global Foods SA.....	45,000	190,505
* Marisa Lojas SA.....	24,500	16,425
Marisa Lojas SA.....	7,604	4,998
Mills Estruturas e Servicos de Engenharia SA.....	20,400	24,664
Minerva SA.....	29,100	52,280
Ω Mitre Realty Empreendimentos E Participacoes LTDA.....	10,900	15,600
* Moura Dubeux Engenharia S/A.....	8,800	10,838
MRV Engenharia e Participacoes SA.....	40,100	101,268
Multiplan Empreendimentos Imobiliarios SA.....	19,900	80,573
* Natura & Co. Holding SA, ADR.....	21,750	188,355
Neoenergia SA.....	15,500	47,988
Notre Dame Intermedica Participacoes SA.....	9,000	120,676
Odontoprev SA.....	21,200	49,825
* Omega Energia SA.....	21,499	46,885
* Petro Rio SA.....	55,600	250,457
Petroleo Brasileiro SA, Sponsored ADR.....	146,213	1,775,026
Petroleo Brasileiro SA, Sponsored ADR.....	198,300	2,647,305
Porto Seguro SA.....	29,000	108,297
Portobello SA.....	12,500	22,198
Positivo Tecnologia SA.....	14,500	25,559
Qualicorp Consultoria e Corretora de Seguros SA.....	22,700	78,658
Raia Drogasil SA.....	46,400	202,374
* Rumo SA.....	63,600	187,083
Sao Martinho SA.....	10,800	74,724
Sendas Distribuidora SA.....	49,000	115,623
SLC Agricola SA.....	13,310	115,251
Sul America SA.....	31,500	150,675
Suzano SA.....	33,800	376,822
SYN prop e tech SA.....	7,600	10,362
Tegma Gestao Logistica SA.....	7,000	19,642
Telefonica Brasil SA.....	22,000	205,827
TIM SA.....	64,300	160,686
Transmissora Alianca de Energia Eletrica SA.....	24,100	173,235
Trisul SA.....	19,800	23,939
Tupy SA.....	5,500	21,616

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
BRAZIL — (Continued)		
Ultrapar Participacoes SA.....	55,600	\$ 158,211
Unipar Carbocloro SA.....	1,400	24,517
Usinas Siderurgicas de Minas Gerais SA Usiminas.....	5,200	14,317
Vale SA, Sponsored ADR.....	267,764	4,064,658
Valid Solucoes e Servicos de Seguranca em Meios de Pagamento e Identificacao SA.....	12,700	23,199
* Via S/A.....	87,800	78,043
Vibra Energia SA.....	86,100	371,309
Vivara Participacoes SA.....	6,900	34,174
Vulcabras Azaleia SA.....	12,200	21,620
WEG SA.....	30,600	185,325
Wiz Solucoes e Corretagem de Seguros SA.....	13,900	21,491
YDUQS Participacoes SA.....	20,600	85,774
TOTAL BRAZIL.....		<u>21,216,334</u>
CHILE — (0.6%)		
Aguas Andinas SA, Class A.....	228,861	55,023
Banco de Chile, ADR.....	8,291	166,400
Banco de Credito e Inversiones SA.....	2,125	76,979
Banco Santander Chile, ADR.....	10,200	204,816
CAP SA.....	5,736	64,458
Cencosud SA.....	100,126	184,525
Cencosud Shopping SA.....	42,946	50,773
Cia Cervecerias Unidas SA, Sponsored ADR.....	5,862	97,720
Cia Sud Americana de Vapores SA.....	884,619	76,887
Colbun SA.....	742,033	61,393
Embotelladora Andina SA, ADR, Class B.....	500	6,250
Empresa Nacional de Telecomunicaciones SA.....	17,064	70,770
Empresas CMPC SA.....	46,411	85,209
Empresas COPEC SA.....	21,334	178,850
Enel Americas SA, ADR.....	3,643	21,494
Enel Americas SA.....	321,150	37,865
Enel Chile SA.....	1,143,847	44,812
Engie Energia Chile SA.....	25,231	20,486
Falabella SA.....	41,634	148,173
Grupo Security SA.....	149,430	22,936
Hortifrut SA.....	19,654	23,328
Inversiones Aguas Metropolitanas SA.....	41,239	23,739
Inversiones La Construccion SA.....	2,968	13,187
* Itau CorpBanca Chile SA.....	11,247,620	25,505
* Parque Arauco SA.....	20,667	23,918
Plaza SA.....	16,959	19,827
Ripley Corp. SA.....	68,559	14,207
SMU SA.....	122,866	14,513
Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	2,924	158,335
SONDA SA.....	30,224	12,998
Vina Concha y Toro SA.....	32,046	51,282
TOTAL CHILE.....		<u>2,056,658</u>
COLOMBIA — (0.2%)		
Bancolombia SA, Sponsored ADR.....	3,432	122,110
Bancolombia SA.....	3,284	32,858
Celsia SA ESP.....	8,490	9,435
Cementos Argos SA.....	51,121	83,458
* Corp. Financiera Colombiana SA.....	7,993	60,275
Ecopetrol SA.....	140,308	103,246
Grupo Argos SA.....	10,327	42,221
Grupo Energia Bogota SA ESP.....	41,239	27,369

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
COLOMBIA — (Continued)		
Interconexion Electrica SA ESP.....	11,463	\$ 68,526
TOTAL COLOMBIA.....		<u>549,498</u>
CZECH REPUBLIC — (0.1%)		
CEZ AS.....	5,148	191,008
Komerčni Banka AS.....	3,186	141,278
Ω Moneta Money Bank AS.....	19,254	83,028
Philip Morris CR AS.....	21	15,999
TOTAL CZECH REPUBLIC.....		<u>431,313</u>
EGYPT — (0.0%)		
* Commercial International Bank Egypt SAE, GDR.....	37,686	<u>122,103</u>
GREECE — (0.5%)		
* Aegean Airlines SA.....	2,191	13,532
* Alpha Services & Holdings SA.....	100,925	152,735
Athens Water Supply & Sewage Co. SA.....	2,781	24,134
Autohellas Tourist & Trading SA.....	1,675	18,089
* Eurobank Ergasias Services & Holdings SA, Class A.....	157,948	178,639
* Furlis Holdings SA.....	5,375	25,985
* GEK Terna Holding Real Estate Construction SA.....	4,012	41,660
Hellenic Exchanges - Athens Stock Exchange SA.....	3,694	16,268
Hellenic Petroleum Holdings SA.....	2,946	21,893
Hellenic Telecommunications Organization SA.....	15,066	292,843
Holding Co. ADMIE IPTO SA.....	13,658	38,587
* Intracom Holdings SA.....	7,206	14,025
JUMBO SA.....	5,060	75,264
Motor Oil Hellas Corinth Refineries SA.....	5,161	82,650
Mytilineos SA.....	3,912	66,921
* National Bank of Greece SA.....	31,847	125,345
OPAP SA.....	8,873	131,790
* Piraeus Financial Holdings SA.....	57,335	96,481
* Public Power Corp. SA.....	6,740	65,609
Quest Holdings SA.....	756	16,533
Sarantis SA.....	2,471	24,514
Terna Energy SA.....	4,719	68,827
Thrace Plastics Holding and Co.....	1,885	13,346
Titan Cement International SA.....	1,526	23,863
TOTAL GREECE.....		<u>1,629,533</u>
HUNGARY — (0.3%)		
Magyar Telekom Telecommunications PLC.....	40,637	53,873
MOL Hungarian Oil & Gas PLC.....	41,128	358,656
* OTP Bank Nyrt.....	10,446	606,151
Richter Gedeon Nyrt.....	6,322	166,859
TOTAL HUNGARY.....		<u>1,185,539</u>
INDIA — (20.6%)		
* Aarti Drugs Ltd.....	4,578	30,752
Aarti Industries Ltd.....	9,613	127,795
ABB India Ltd.....	1,842	57,035
ACC Ltd.....	6,310	194,162
Action Construction Equipment Ltd.....	6,419	19,419
Adani Enterprises Ltd.....	14,285	330,690
* Adani Green Energy Ltd.....	6,498	164,361
Adani Ports & Special Economic Zone Ltd.....	35,059	339,902
* Adani Transmission Ltd.....	5,501	147,552

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Aditya Birla Capital Ltd.....	59,421	\$ 95,133
Advanced Enzyme Technologies Ltd.....	2,176	9,234
Aegis Logistics Ltd.....	9,044	24,633
* Ahluwalia Contracts India Ltd.....	1,783	9,749
AIA Engineering Ltd.....	2,714	68,951
Ajanta Pharma Ltd.....	2,104	63,644
Akzo Nobel India Ltd.....	1,159	30,017
Alembic Ltd.....	7,426	9,937
Alembic Pharmaceuticals Ltd.....	6,221	63,634
Alkem Laboratories Ltd.....	1,625	77,301
Alkyl Amines Chemicals.....	1,611	72,757
Allcargo Logistics Ltd.....	7,952	35,228
* Alok Industries Ltd.....	148,339	62,008
Amara Raja Batteries Ltd.....	12,075	100,539
* Amber Enterprises India Ltd.....	256	12,528
Ambuja Cements Ltd.....	33,133	163,046
Andhra Sugars Ltd.....	6,000	12,289
Apar Industries Ltd.....	2,085	19,329
* APL Apollo Tubes Ltd.....	8,368	96,967
Apollo Hospitals Enterprise Ltd.....	5,238	314,463
Apollo Tyres Ltd.....	47,498	138,748
* Arvind Fashions Ltd.....	2,800	11,669
* Arvind Ltd.....	12,154	23,823
Asahi India Glass Ltd.....	6,682	50,281
Ashiana Housing Ltd.....	5,563	12,773
Ashok Leyland Ltd.....	103,999	186,657
* Ashoka Buildcon Ltd.....	23,422	31,319
Asian Granito India Ltd.....	11,644	19,326
Asian Paints Ltd.....	13,754	584,273
Astec Lifesciences Ltd.....	562	12,698
*Ω Aster DM Healthcare Ltd.....	14,168	35,348
Astra Microwave Products Ltd.....	6,284	18,455
Astral Ltd.....	5,452	159,122
AstraZeneca Pharma India Ltd.....	345	12,998
Atul Ltd.....	1,152	147,522
*Ω AU Small Finance Bank Ltd.....	8,151	144,194
Aurobindo Pharma Ltd.....	26,783	228,620
Automotive Axles Ltd.....	527	10,297
Avanti Feeds Ltd.....	4,981	40,151
*Ω Avenue Supermarts Ltd.....	4,236	234,573
* Axis Bank Ltd.....	88,588	925,287
Bajaj Auto Ltd.....	4,409	210,617
Bajaj Consumer Care Ltd.....	15,446	37,998
Bajaj Finance Ltd.....	7,116	674,314
Bajaj Finserv Ltd.....	1,308	277,519
* Bajaj Hindusthan Sugar Ltd.....	68,725	15,647
Bajaj Holdings & Investment Ltd.....	1,343	93,253
Balaji Amines Ltd.....	1,495	65,646
Balkrishna Industries Ltd.....	4,498	141,556
Balmer Lawrie & Co. Ltd.....	6,616	11,332
Balrampur Chini Mills Ltd.....	13,916	79,551
Ω Bandhan Bank Ltd.....	79,281	337,884
* Bank of Baroda.....	127,270	185,375
* Bank of India.....	72,223	53,036
* Bank of Maharashtra.....	49,426	14,032
BASF India Ltd.....	1,163	48,079
Bayer CropScience Ltd.....	1,242	86,793
BEML Ltd.....	2,107	51,405
Berger Paints India Ltd.....	11,938	116,120

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* BF Utilities Ltd.....	3,743	\$ 19,801
Bharat Bijlee Ltd.....	409	11,033
Bharat Dynamics Ltd.....	3,388	22,847
Bharat Electronics Ltd.....	104,390	295,798
Bharat Forge Ltd.....	16,160	160,344
* Bharat Heavy Electricals Ltd.....	133,036	103,694
Bharat Petroleum Corp. Ltd.....	41,055	219,734
Bharat Rasayan Ltd.....	102	17,060
* Bharti Airtel Ltd.....	114,418	1,124,188
* Biocon Ltd.....	32,569	160,972
Birla Corp. Ltd.....	3,166	58,248
Birlasoft Ltd.....	22,427	145,384
Blue Dart Express Ltd.....	464	42,772
Blue Star Ltd.....	4,540	53,254
Bodal Chemicals Ltd.....	6,839	10,031
Bombay Burmah Trading Co.....	1,495	21,853
Bosch Ltd.....	331	73,715
Brigade Enterprises Ltd.....	6,384	43,661
Britannia Industries Ltd.....	3,977	189,576
BSE Ltd.....	5,442	143,568
Cadila Healthcare Ltd.....	26,995	147,843
* Camlin Fine Sciences Ltd.....	4,651	9,473
Can Fin Homes Ltd.....	8,331	69,457
* Canara Bank.....	30,245	103,319
Caplin Point Laboratories Ltd.....	2,516	26,923
Carborundum Universal Ltd.....	8,863	106,543
Care Ratings Ltd.....	1,122	8,652
Castrol India Ltd.....	31,180	52,262
CCL Products India Ltd.....	11,795	75,184
Ceat Ltd.....	2,473	36,448
* Central Bank of India Ltd.....	74,954	22,175
Central Depository Services India Ltd.....	4,980	101,389
Century Plyboards India Ltd.....	4,521	36,253
Century Textiles & Industries Ltd.....	5,260	61,475
Cera Sanitaryware Ltd.....	491	32,014
CESC Ltd.....	39,132	44,662
* CG Power & Industrial Solutions Ltd.....	46,881	111,143
Chambal Fertilisers & Chemicals Ltd.....	19,836	116,013
Cholamandalam Financial Holdings Ltd.....	5,466	51,289
Cholamandalam Investment & Finance Co. Ltd.....	36,895	316,294
Cigniti Technologies Ltd.....	2,010	13,687
Cipla Ltd.....	36,750	466,535
City Union Bank Ltd.....	45,174	87,693
Coal India Ltd.....	94,740	203,435
Ω Cochin Shipyard Ltd.....	2,112	9,756
Coforge Ltd.....	1,783	116,398
Colgate-Palmolive India Ltd.....	6,456	123,490
Computer Age Management Services Ltd.....	892	32,549
Container Corp. of India Ltd.....	17,588	153,163
Coromandel International Ltd.....	12,658	134,689
Cosmo Films Ltd.....	1,257	28,948
* CreditAccess Grameen Ltd.....	4,485	37,810
CRISIL Ltd.....	1,611	60,376
Crompton Greaves Consumer Electricals Ltd.....	49,745	284,513
* CSB Bank Ltd.....	2,841	9,620
Cummins India Ltd.....	11,646	147,707
Cyient Ltd.....	6,099	77,497
Dabur India Ltd.....	24,022	173,775
Dalmia Bharat Ltd.....	4,600	109,871

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Dalmia Bharat Sugar & Industries Ltd.....	2,751	\$ 16,548
* DCB Bank Ltd.....	14,479	16,720
DCM Shriram Ltd.....	2,286	34,871
* DCW Ltd.....	20,234	12,093
Deepak Fertilisers & Petrochemicals Corp. Ltd.....	8,222	63,333
Deepak Nitrite Ltd.....	5,740	172,973
Delta Corp. Ltd.....	12,320	46,139
* DEN Networks Ltd.....	40,999	23,190
Dhampur Sugar Mills Ltd.....	6,339	32,449
* Dhani Services Ltd.....	20,770	36,965
Dhanuka Agritech Ltd.....	1,024	10,557
Ω Dilip Buildcon Ltd.....	4,134	20,360
* Dish TV India Ltd.....	201,683	44,428
* Dishman Carbogen Amcis Ltd.....	3,536	9,370
Divi's Laboratories Ltd.....	4,354	236,131
Dixon Technologies India Ltd.....	2,783	166,055
DLF Ltd.....	34,459	182,948
Ω Dr Lal PathLabs Ltd.....	2,573	102,842
Dr Reddy's Laboratories Ltd., ADR.....	6,360	365,700
Dwarikesh Sugar Industries Ltd.....	17,795	22,773
eClerx Services Ltd.....	1,625	51,609
Edelweiss Financial Services Ltd.....	37,206	35,088
Eicher Motors Ltd.....	6,395	227,813
EID Parry India Ltd.....	6,677	43,782
* EIH Associated Hotels.....	1,285	6,659
* EIH Ltd.....	17,401	33,008
Electrosteel Castings Ltd.....	26,929	14,514
Elgi Equipments Ltd.....	10,562	47,326
Emami Ltd.....	16,269	108,367
Ω Endurance Technologies Ltd.....	2,631	56,757
Engineers India Ltd.....	13,572	12,716
EPL Ltd.....	17,445	44,268
Ω Eris Lifesciences Ltd.....	1,724	16,247
ESAB India Ltd.....	343	14,983
Escorts Ltd.....	10,866	270,425
* Eveready Industries India Ltd.....	6,213	22,669
Everest Kanto Cylinder Ltd.....	285	927
Excel Industries Ltd.....	960	11,465
Exide Industries Ltd.....	45,383	106,060
* FDC Ltd.....	8,543	33,430
Federal Bank Ltd.....	192,565	261,957
FIEM Industries Ltd.....	1,410	21,698
Filatex India Ltd.....	15,955	24,819
Fine Organic Industries Ltd.....	747	38,744
Finolex Cables Ltd.....	5,775	38,722
Finolex Industries Ltd.....	29,060	65,855
Firstsource Solutions Ltd.....	44,999	97,187
Force Motors Ltd.....	588	9,563
* Fortis Healthcare Ltd.....	47,466	172,797
* Future Consumer Ltd.....	229,055	22,697
Gabriel India Ltd.....	6,406	11,504
GAIL India Ltd.....	162,901	316,992
Galaxy Surfactants Ltd.....	913	38,567
Garden Reach Shipbuilders & Engineers Ltd.....	6,171	20,136
Garware Technical Fibres Ltd.....	843	36,044
Gateway Rail Freight Ltd.....	14,028	13,175
GE Power India Ltd.....	2,518	8,093
* GE T&D India Ltd.....	6,995	11,504
*Ω General Insurance Corp. of India.....	14,916	28,626

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Genus Power Infrastructures Ltd.....	12,248	\$ 11,340
Geojit Financial Services Ltd.....	9,920	10,581
GHCL Ltd.....	8,821	51,759
Gillette India Ltd.....	583	41,294
GlaxoSmithKline Pharmaceuticals Ltd.....	2,664	56,322
Glenmark Pharmaceuticals Ltd.....	24,879	162,541
Godawari Power & Ispat Ltd.....	7,317	29,684
Godfrey Phillips India Ltd.....	843	12,651
* Godrej Consumer Products Ltd.....	19,748	236,457
* Godrej Industries Ltd.....	5,452	44,842
* Godrej Properties Ltd.....	6,226	144,184
Goodyear India Ltd.....	879	11,253
Granules India Ltd.....	23,315	95,326
Graphite India Ltd.....	7,116	46,640
Grasim Industries Ltd.....	8,744	203,529
Great Eastern Shipping Co. Ltd.....	11,088	47,116
Greaves Cotton Ltd.....	12,195	34,208
* Greenpanel Industries Ltd.....	7,179	50,601
Greenply Industries Ltd.....	5,080	14,201
Grindwell Norton Ltd.....	2,759	70,184
Gujarat Alkalies & Chemicals Ltd.....	4,740	44,011
Gujarat Ambuja Exports Ltd.....	5,588	16,240
* Gujarat Fluorochemicals Ltd.....	1,553	58,407
Gujarat Gas Ltd.....	9,525	86,429
Gujarat Mineral Development Corp. Ltd.....	11,406	17,524
Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	8,340	52,738
Gujarat Pipavav Port Ltd.....	27,276	35,956
Gujarat State Fertilizers & Chemicals Ltd.....	20,995	36,541
Gujarat State Petronet Ltd.....	31,109	126,161
* Hathway Cable & Datacom Ltd.....	80,086	23,658
Hatsun Agro Product Ltd.....	4,676	64,608
Havells India Ltd.....	9,409	150,790
HBL Power Systems Ltd.....	30,843	29,152
HCL Technologies Ltd.....	49,723	738,129
Ω HDFC Asset Management Co. Ltd.....	3,941	116,993
HDFC Bank Ltd.....	84,719	1,702,473
Ω HDFC Life Insurance Co. Ltd.....	14,523	121,874
* HealthCare Global Enterprises Ltd.....	3,224	10,781
HEG Ltd.....	1,773	36,356
HeidelbergCement India Ltd.....	7,560	22,910
Heritage Foods Ltd.....	3,266	16,769
Hero MotoCorp, Ltd.....	9,895	359,878
Hester Biosciences Ltd.....	324	10,918
HFCL Ltd.....	65,714	70,468
HG Infra Engineering Ltd.....	2,000	15,291
Hikal Ltd.....	5,800	33,038
HIL Ltd.....	552	31,776
Himadri Speciality Chemical Ltd.....	33,529	25,563
Himatsingka Seide Ltd.....	4,440	13,856
Hindalco Industries Ltd.....	113,592	753,876
Hinduja Global Solutions Ltd.....	592	20,407
Hindustan Aeronautics Ltd.....	4,129	80,406
* Hindustan Construction Co. Ltd.....	101,910	20,559
Hindustan Copper Ltd.....	29,113	49,064
* Hindustan Oil Exploration Co. Ltd.....	8,756	25,916
Hindustan Petroleum Corp. Ltd.....	54,560	231,234
Hindustan Unilever Ltd.....	25,414	778,184
Hle Glascoat Ltd.....	132	11,590
Honda India Power Products Ltd.....	637	12,208

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
	91	\$ 51,823
	38,764	1,321,082
	6,740	27,947
	3,847	10,521
	2,537	25,507
	90,632	1,969,433
Ω	9,268	170,798
Ω	9,075	68,515
*	286,134	181,465
*	170,579	149,311
*	615	8,614
	1,653	9,980
	11,633	49,746
	14,638	19,469
	2,597	56,002
	21,309	64,067
	883	10,600
	40,620	116,340
*	29,046	56,694
	18,673	39,509
Ω	60,660	193,386
	115,780	195,875
*	66,244	19,285
	14,602	171,643
	7,389	24,302
	3,862	20,249
	24,403	129,200
	47,732	162,913
	15,011	177,164
	25,400	15,118
	3,051	202,326
	139,183	3,280,543
	11,223	264,302
*	2,020	11,348
*	3,939	6,667
*	6,680	69,379
*Ω	4,540	113,774
	4,141	24,574
	14,974	208,455
*	14,427	49,597
Ω	20,474	12,557
	180,076	534,326
*	7,431	11,579
	4,462	10,103
*	13,332	12,295
	6,178	10,944
*	123,183	17,137
*	211,457	26,025
	14,599	21,191
	3,385	79,252
	1,562	22,102
	29,977	40,817
*	14,186	77,362
*	33,450	91,907
*	40,199	210,685
	3,294	146,213
	6,822	51,693
	12,242	36,175
	12,544	22,831

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
JM Financial Ltd.....	40,099	\$ 39,912
JMC Projects India Ltd.....	9,092	12,259
* Johnson Controls-Hitachi Air Conditioning India Ltd.....	463	11,553
JSW Energy Ltd.....	16,100	66,037
JSW Steel Ltd.....	72,820	621,818
JTEKT India Ltd.....	15,736	19,091
Jubilant Foodworks Ltd.....	5,790	265,320
Jubilant Ingrevia Ltd.....	2,324	18,111
Jubilant Pharmova Ltd.....	6,030	42,136
Jyothy Labs Ltd.....	15,756	29,902
Kajaria Ceramics Ltd.....	6,858	123,716
Kalpataru Power Transmission Ltd.....	8,399	45,138
Kalyani Steels Ltd.....	2,016	8,545
Kansai Nerolac Paints Ltd.....	6,991	53,470
Karnataka Bank Ltd.....	45,012	38,932
Karur Vysya Bank Ltd.....	62,540	42,554
Kaveri Seed Co. Ltd.....	3,669	27,239
KCP Ltd.....	6,271	11,425
KEC International Ltd.....	14,021	94,640
KEI Industries Ltd.....	8,714	126,273
* Kesoram Industries Ltd.....	19,432	16,970
* Kiri Industries Ltd.....	3,426	22,921
Kirloskar Ferrous Industries Ltd.....	3,847	11,048
Kirloskar Oil Engines Ltd.....	8,177	18,873
KNR Constructions Ltd.....	15,646	67,102
* Kolte-Patil Developers Ltd.....	5,002	21,471
Kotak Mahindra Bank Ltd.....	31,059	778,597
KPIT Technologies Ltd.....	10,711	94,009
KPR Mill Ltd.....	8,156	73,654
KRBL Ltd.....	5,808	18,201
KSB Ltd.....	1,929	32,188
* L&T Finance Holdings Ltd.....	83,501	84,293
Ω L&T Technology Services Ltd.....	1,796	113,965
LA Opala RG Ltd.....	2,483	13,053
Lakshmi Machine Works Ltd.....	275	40,351
Ω Larsen & Toubro Infotech Ltd.....	3,192	270,653
Larsen & Toubro Ltd.....	31,654	816,945
Ω Laurus Labs Ltd.....	49,093	333,055
*Ω Lemon Tree Hotels Ltd.....	45,119	31,891
LIC Housing Finance Ltd.....	31,726	165,163
LT Foods Ltd.....	23,413	22,433
Lupin Ltd.....	18,866	230,905
LUX Industries Ltd.....	747	27,173
Mahanagar Gas Ltd.....	5,189	57,072
Maharashtra Seamless Ltd.....	1,375	9,962
Mahindra & Mahindra Financial Services Ltd.....	76,912	168,458
Mahindra & Mahindra Ltd.....	46,020	549,319
* Mahindra CIE Automotive Ltd.....	18,116	52,180
* Mahindra Holidays & Resorts India Ltd.....	3,051	8,740
* Mahindra Lifespace Developers Ltd.....	6,568	22,091
Ω Mahindra Logistics Ltd.....	2,927	23,194
Man Infraconstruction Ltd.....	18,171	28,572
Manappuram Finance Ltd.....	92,374	196,713
Marico Ltd.....	22,509	146,537
Marksans Pharma Ltd.....	31,882	24,172
Maruti Suzuki India Ltd.....	4,633	535,980
Ω MAS Financial Services Ltd.....	1,168	7,691
Mastek Ltd.....	1,603	58,802
* Max Financial Services Ltd.....	3,673	46,716

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
* Max Healthcare Institute Ltd.....	6,847	\$ 33,940
Mayur Uniquoters Ltd.....	2,725	18,425
Ω Metropolis Healthcare Ltd.....	3,553	120,390
Minda Corp. Ltd.....	5,847	15,714
Minda Industries Ltd.....	6,941	104,705
Mindtree Ltd.....	3,691	201,641
Ω Mishra Dhatu Nigam Ltd.....	5,733	14,290
MM Forgings Ltd.....	999	8,949
* Morepen Laboratories Ltd.....	45,569	31,570
Motherson Sumi Systems Ltd.....	76,599	186,289
Motherson Sumi Wiring India.....	76,599	40,906
Motilal Oswal Financial Services Ltd.....	5,219	62,098
Mphasis Ltd.....	5,546	232,564
MRF Ltd.....	196	189,850
Multi Commodity Exchange of India Ltd.....	1,678	34,748
Muthoot Finance Ltd.....	14,165	278,339
Nahar Spinning Mills Ltd.....	1,706	13,950
* Narayana Hrudayalaya Ltd.....	3,197	27,917
Natco Pharma Ltd.....	4,905	60,037
National Aluminium Co. Ltd.....	124,994	184,867
Nava Bharat Ventures Ltd.....	8,096	14,496
Navin Fluorine International Ltd.....	2,497	132,263
Navneet Education Ltd.....	6,829	8,965
NBCC India Ltd.....	39,278	24,902
NCC Ltd.....	47,528	48,121
NELCO Ltd.....	960	10,068
Neogen Chemicals Ltd.....	1,232	27,561
NESCO Ltd.....	1,555	12,097
Nestle India Ltd.....	1,156	287,623
* Network18 Media & Investments Ltd.....	19,110	21,154
Neuland Laboratories Ltd.....	837	16,571
Newgen Software Technologies Ltd.....	1,566	12,063
NHPC Ltd.....	154,596	62,350
NIIT Ltd.....	11,505	66,846
Nilkamal Ltd.....	1,114	36,171
NLC India Ltd.....	31,103	28,094
NMDC Ltd.....	110,375	208,553
NOCIL Ltd.....	10,450	32,739
Novartis India Ltd.....	1,627	16,179
NRB Bearings Ltd.....	5,558	12,306
NTPC Ltd.....	118,701	227,232
Nucleus Software Exports Ltd.....	2,604	20,749
* Oberoi Realty Ltd.....	8,949	110,235
Oil & Natural Gas Corp. Ltd.....	154,718	361,567
Oil India Ltd.....	25,386	82,323
OnMobile Global Ltd.....	8,402	16,713
Oracle Financial Services Software Ltd.....	1,841	87,047
Orient Cement Ltd.....	11,343	25,791
Orient Electric Ltd.....	7,936	35,510
Oriental Carbon & Chemicals Ltd.....	869	11,320
Page Industries Ltd.....	432	246,778
Paisalo Digital Ltd.....	2,075	19,481
Ω Parag Milk Foods Ltd.....	10,789	16,016
* Patel Engineering Ltd.....	31,340	12,734
PCBL Ltd.....	13,610	43,704
Persistent Systems Ltd.....	2,992	178,174
Petronet LNG Ltd.....	80,294	231,206
Pfizer Ltd.....	648	39,485
Phoenix Mills Ltd.....	5,714	76,538

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
PI Industries Ltd.....	4,917	\$ 161,803
Pidilite Industries Ltd.....	6,305	208,026
Piramal Enterprises Ltd.....	6,426	207,106
PNC Infratech Ltd.....	8,743	34,963
Poly Medicare Ltd.....	1,101	13,428
Polyplex Corp. Ltd.....	2,268	56,370
Power Finance Corp. Ltd.....	100,411	164,581
Power Grid Corp. of India Ltd.....	181,499	526,404
Praj Industries Ltd.....	9,245	52,760
* Prakash Industries Ltd.....	12,111	9,923
Ω Prataap Snacks Ltd.....	811	8,957
Prestige Estates Projects Ltd.....	14,242	93,877
Prince Pipes & Fittings Ltd.....	3,841	35,144
* Prism Johnson Ltd.....	13,517	25,527
Procter & Gamble Health Ltd.....	611	41,444
Procter & Gamble Hygiene & Health Care Ltd.....	342	67,384
PSP Projects Ltd.....	1,572	13,025
* PTC India Financial Services Ltd.....	56,427	14,466
PTC India Ltd.....	34,768	44,666
* Punjab National Bank.....	156,036	87,443
* Puravankara Ltd.....	5,421	10,422
* PVR Ltd.....	2,250	48,407
Ω Quess Corp. Ltd.....	3,838	37,207
Ω Quick Heal Technologies Ltd.....	3,746	10,516
Radico Khaitan Ltd.....	5,928	85,749
Rain Industries Ltd.....	29,755	86,415
Rajesh Exports Ltd.....	6,417	72,398
Rallis India Ltd.....	4,520	15,791
Ramco Cements Ltd.....	14,038	163,530
Ramco Industries Ltd.....	2,424	8,014
* Ramco Systems Ltd.....	2,409	13,125
Ramkrishna Forgings Ltd.....	3,399	44,020
* Rane Holdings Ltd.....	989	8,057
Rashtriya Chemicals & Fertilizers Ltd.....	17,128	18,476
Ratnamani Metals & Tubes Ltd.....	1,256	32,082
* Raymond Ltd.....	6,376	65,182
*Ω RBL Bank Ltd.....	57,431	116,046
REC Ltd.....	88,608	165,668
Redington India Ltd.....	68,894	150,923
Relaxo Footwears Ltd.....	3,400	56,227
* Reliance Industries Ltd.....	114,369	3,681,851
* Reliance Infrastructure Ltd.....	20,251	27,724
* Reliance Power Ltd.....	267,461	54,104
Repco Home Finance Ltd.....	2,593	9,219
Rhi Magnesita India Ltd.....	3,103	18,290
Rico Auto Industries Ltd.....	17,077	10,035
RITES Ltd.....	3,242	11,990
* RSWM Ltd.....	3,545	22,985
Sagar Cements Ltd.....	2,868	9,235
Sangam India Ltd.....	2,891	14,451
Sanofi India Ltd.....	784	79,715
Sarda Energy & Minerals Ltd.....	781	8,690
Saregama India Ltd.....	405	25,583
Sasken Technologies Ltd.....	718	9,903
Savita Oil Technologies Ltd.....	1,122	17,925
* SBI Cards & Payment Services Ltd.....	5,358	63,549
Ω SBI Life Insurance Co. Ltd.....	13,976	233,010
Schaeffler India Ltd.....	456	54,952
* Schneider Electric Infrastructure Ltd.....	14,360	20,123

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
SEAMEC Ltd.....	517	\$ 7,483
Sequent Scientific Ltd.....	5,527	12,113
Ω SH Kelkar & Co. Ltd.....	9,642	20,865
* Sheela Foam Ltd.....	836	36,602
Shilpa Medicare Ltd.....	1,637	11,165
Shipping Corp. of India Ltd.....	22,758	37,683
Shree Cement Ltd.....	374	122,148
* Shree Renuka Sugars Ltd.....	94,954	41,966
Shriram City Union Finance Ltd.....	1,696	40,559
Shriram Transport Finance Co. Ltd.....	15,212	253,402
Siemens Ltd.....	1,389	43,509
* SIS Ltd.....	4,322	29,163
SKF India Ltd.....	1,836	89,734
* Snowman Logistics Ltd.....	20,043	10,754
Sobha Ltd.....	3,986	46,306
Solar Industries India Ltd.....	1,293	40,553
Solara Active Pharma Sciences Ltd.....	1,423	17,973
Somany Ceramics Ltd.....	1,639	19,471
Somany Home Innovation Ltd.....	1,846	9,443
Sonata Software Ltd.....	6,473	71,038
* South Indian Bank Ltd.....	178,120	21,645
* Spandana Sphoorty Financial Ltd.....	1,844	8,424
* SpiceJet Ltd.....	28,698	23,577
SRF Ltd.....	12,499	403,649
* Star Cement Ltd.....	8,092	10,401
State Bank of India, GDR.....	5,684	409,248
Steel Authority of India Ltd.....	156,687	209,281
Sterlite Technologies Ltd.....	14,617	40,206
Strides Pharma Science Ltd.....	9,823	52,301
Subex Ltd.....	65,054	41,625
Sudarshan Chemical Industries.....	2,934	22,625
Sun Pharmaceutical Industries, Ltd.....	38,782	433,437
Sun TV Network Ltd.....	10,423	69,966
Sundaram Finance Ltd.....	2,851	86,336
Sundaram-Clayton Ltd.....	665	33,809
Sundram Fasteners Ltd.....	7,350	84,243
Sunteck Realty Ltd.....	8,184	56,200
Suprajit Engineering Ltd.....	5,297	28,944
Supreme Industries Ltd.....	5,697	160,086
Supreme Petrochem Ltd.....	3,548	33,454
Surya Roshni Ltd.....	1,460	9,339
Sutlej Textiles & Industries Ltd.....	10,109	13,220
Suven Pharmaceuticals Ltd.....	5,619	40,458
* Suzlon Energy Ltd.....	473,304	76,734
Swaraj Engines Ltd.....	519	9,874
Symphony Ltd.....	828	11,178
*Ω Syngene International Ltd.....	14,334	109,927
Tamil Nadu Newsprint & Papers Ltd.....	5,216	8,255
Tanla Platforms Ltd.....	3,121	73,689
Tata Chemicals Ltd.....	22,400	282,834
Tata Coffee Ltd.....	12,417	36,386
Tata Communications Ltd.....	4,243	73,495
Tata Consultancy Services Ltd.....	32,339	1,632,249
Tata Consumer Products Ltd.....	23,243	227,483
Tata Elxsi Ltd.....	1,304	133,601
* Tata Motors Ltd., Sponsored ADR.....	27,154	916,719
Tata Power Co. Ltd.....	124,744	415,431
Tata Steel Long Products Ltd.....	1,469	14,884
Tata Steel Ltd.....	70,326	1,036,468

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
TCI Express Ltd.....	1,237	\$ 32,546
TD Power Systems Ltd.....	528	3,052
Tech Mahindra Ltd.....	28,152	563,463
Techno Electric & Engineering Co. Ltd.....	3,655	12,244
Texmaco Rail & Engineering Ltd.....	25,519	14,381
Thermax Ltd.....	3,212	89,036
Thirumalai Chemicals Ltd.....	9,587	34,109
Time Technoplast Ltd.....	21,750	24,793
Timken India Ltd.....	1,566	40,634
Tinplate Co. of India Ltd.....	5,334	26,591
Titan Co. Ltd.....	10,523	334,799
Torrent Pharmaceuticals Ltd.....	3,562	127,544
Torrent Power Ltd.....	16,198	118,591
Tourism Finance Corp. of India Ltd.....	11,644	11,384
Transport Corp. of India Ltd.....	6,180	58,314
Trent Ltd.....	4,583	63,575
Trident Ltd.....	154,335	128,161
Triveni Engineering & Industries Ltd.....	6,075	21,818
Triveni Turbine Ltd.....	5,786	15,793
TTK Prestige Ltd.....	3,880	50,159
Tube Investments of India Ltd.....	1,730	39,460
TV Today Network Ltd.....	2,684	14,264
* TV18 Broadcast Ltd.....	75,007	59,646
TVS Motor Co. Ltd.....	19,961	163,549
TVS Srichakra Ltd.....	509	13,775
Uflex Ltd.....	5,183	35,492
*Ω Ujjivan Small Finance Bank, Ltd.....	78,549	20,448
UltraTech Cement Ltd.....	4,589	446,097
Unichem Laboratories Ltd.....	3,650	13,177
* Union Bank of India Ltd.....	54,439	34,888
United Breweries Ltd.....	2,293	49,963
* United Spirits Ltd.....	17,438	203,322
UPL Ltd.....	47,116	495,926
* Usha Martin Ltd.....	10,054	11,651
* VA Tech Wabag Ltd.....	4,953	21,043
Vaibhav Global Ltd.....	4,389	27,226
Vakrangee Ltd.....	36,774	19,496
*Ω Valiant Organics Ltd.....	1,037	15,551
Vardhman Textiles Ltd.....	3,022	98,238
Varun Beverages Ltd.....	10,024	122,155
Vedanta Ltd.....	127,487	556,283
Venky's India Ltd.....	884	30,590
Vesuvius India Ltd.....	800	11,697
V-Guard Industries Ltd.....	12,018	34,880
Vimta Labs Ltd.....	2,204	11,297
Vinati Organics Ltd.....	1,329	35,219
Visaka Industries Ltd.....	855	7,180
* Vodafone Idea Ltd.....	1,022,641	148,537
Voltamp Transformers Ltd.....	390	10,961
Voltas Ltd.....	11,089	176,452
VRL Logistics Ltd.....	3,944	23,586
VST Industries Ltd.....	266	11,358
Welspun Corp. Ltd.....	14,296	35,731
Welspun Enterprises Ltd.....	9,343	12,585
Welspun India Ltd.....	30,832	59,001
West Coast Paper Mills Ltd.....	5,049	16,408
* Westlife Development Ltd.....	3,434	23,084
Wipro Ltd.....	50,117	387,217
* Wockhardt Ltd.....	5,030	26,603

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDIA — (Continued)		
Zee Entertainment Enterprises Ltd.....	145,470	\$ 568,778
* Zee Media Corp. Ltd.....	52,264	10,539
Zensar Technologies Ltd.....	14,569	82,106
Zydus Wellness Ltd.....	1,210	28,483
TOTAL INDIA.....		<u>71,092,126</u>
INDONESIA — (2.5%)		
Ace Hardware Indonesia Tbk PT.....	768,700	66,196
Adaro Energy Tbk PT.....	1,598,500	250,296
* Adhi Karya Persero Tbk PT.....	281,900	16,338
* Adi Sarana Armada Tbk PT.....	161,800	31,152
AKR Corporindo Tbk PT.....	738,500	37,642
* Alam Sutera Realty Tbk PT.....	1,169,000	11,982
Aneka Tambang Tbk.....	599,600	74,805
Ashmore Asset Management Indonesia Tbk PT.....	149,400	18,189
Astra Agro Lestari Tbk PT.....	74,600	51,473
Astra International Tbk PT.....	879,300	336,532
Astra Otoparts Tbk PT.....	250,300	17,940
Bank BTPN Syariah Tbk PT.....	164,600	40,056
* Bank Bukopin Tbk PT.....	718,077	13,954
* Bank Capital Indonesia Tbk PT.....	1,042,800	15,583
Bank Central Asia Tbk PT.....	2,066,400	1,099,112
* Bank Jago Tbk PT.....	65,400	74,769
Bank Mandiri Persero Tbk PT.....	803,600	421,093
Bank Maybank Indonesia Tbk PT.....	1,456,300	31,009
Bank Negara Indonesia Persero Tbk PT.....	259,900	133,392
* Bank Pan Indonesia Tbk PT.....	777,300	40,344
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT.....	291,000	26,728
Bank Pembangunan Daerah Jawa Timur Tbk PT.....	407,200	21,147
Bank Rakyat Indonesia Persero Tbk PT.....	2,285,900	650,648
* Bank Syariah Indonesia Tbk PT.....	430,500	46,307
* Bank Tabungan Negara Persero Tbk PT.....	569,800	67,382
Barito Pacific Tbk PT.....	1,454,600	90,379
BFI Finance Indonesia Tbk PT.....	784,200	71,416
Blue Bird Tbk PT.....	206,500	20,572
* Buana Lintas Lautan Tbk PT.....	1,199,600	12,184
Bukit Asam Tbk PT.....	366,100	72,904
* Bumi Serpong Damai Tbk PT.....	726,800	46,121
* Capital Financial Indonesia Tbk PT.....	529,200	20,095
* Centratama Telekomunikasi Indonesia Tbk PT.....	1,022,300	14,686
Charoen Pokphand Indonesia Tbk PT.....	439,100	192,942
Ω Cikarang Listrindo Tbk PT.....	286,600	12,473
Ciputra Development Tbk PT.....	1,050,800	64,215
* Delta Dunia Makmur Tbk PT.....	1,042,800	18,323
Dharma Satya Nusantara Tbk PT.....	583,500	24,374
* Elang Mahkota Teknologi Tbk PT.....	1,165,700	146,164
Elnusa Tbk PT.....	655,800	12,640
Erajaya Swasembada Tbk PT.....	869,500	33,485
* FKS Food Sejahtera Tbk PT.....	1,075,200	13,084
Garudafood Putra Putri Jaya Tbk PT.....	681,900	23,718
Gudang Garam Tbk PT.....	41,600	88,783
Harum Energy Tbk PT.....	39,000	28,982
Impack Pratama Industri Tbk PT.....	134,300	25,323
Indah Kiat Pulp & Paper Tbk PT.....	240,200	127,740
* Indika Energy Tbk PT.....	267,200	38,938
Indo Tambangraya Megah Tbk PT.....	52,700	79,423
Indocement Tunggul Prakarsa Tbk PT.....	84,200	64,503
Indofood CBP Sukses Makmur Tbk PT.....	196,500	119,462
Indofood Sukses Makmur Tbk PT.....	404,600	178,428

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
Indomobil Sukses Internasional Tbk PT.....	208,900	\$ 10,729
Indosat Tbk PT.....	99,800	39,867
Industri Jamu Dan Farmasi Sido Muncul Tbk PT.....	794,800	51,485
Integra Indocabinet Tbk PT.....	420,400	22,845
Japfa Comfeed Indonesia Tbk PT.....	538,700	62,668
* Jasa Marga Persero Tbk PT.....	208,900	47,909
Kalbe Farma Tbk PT.....	1,825,500	208,546
* Kapuas Prima Coal Tbk PT.....	2,482,800	15,560
* Krakatau Steel Persero Tbk PT.....	700,100	17,406
Link Net Tbk PT.....	126,900	39,012
* Lippo Karawaci Tbk PT.....	3,466,400	31,874
* Map Aktif Adiperkasa PT.....	81,600	13,526
Matahari Department Store Tbk PT.....	124,600	32,938
Mayora Indah Tbk PT.....	327,100	42,648
* Medco Energi Internasional Tbk PT.....	1,281,500	49,871
Media Nusantara Citra Tbk PT.....	945,400	56,111
Medikaloka Hermina Tbk PT.....	446,200	34,016
* Merdeka Copper Gold Tbk PT.....	367,400	93,923
* Metro Healthcare Indonesia Tbk PT.....	625,800	23,088
Metrodata Electronics Tbk PT.....	674,500	31,688
* Mitra Adiperkasa Tbk PT.....	1,059,300	57,699
Mitra Keluarga Karyasehat Tbk PT.....	199,200	34,999
Mitra Pinasthika Mustika Tbk PT.....	391,100	27,093
* MNC Land Tbk PT.....	2,196,300	13,905
MNC Studios International Tbk PT.....	328,200	75,266
* MNC Vision Networks Tbk PT.....	1,081,900	10,144
* Multipolar Tbk PT.....	970,400	14,261
Pabrik Kertas Tjiwi Kimia Tbk PT.....	171,100	83,950
* Pacific Strategic Financial Tbk PT.....	512,800	37,623
* Pakuwon Jati Tbk PT.....	1,603,200	48,190
* Panin Financial Tbk PT.....	929,200	11,172
* Perusahaan Gas Negara Tbk PT.....	705,300	68,266
Perusahaan Perkebunan London Sumatra Indonesia Tbk PT.....	480,000	42,210
* PP Persero Tbk PT.....	476,600	31,140
Puradelta Lestari Tbk PT.....	1,689,800	21,987
* Ramayana Lestari Sentosa Tbk PT.....	393,000	17,675
Salim Ivomas Pratama Tbk PT.....	483,600	15,361
Samudera Indonesia Tbk PT.....	317,600	20,556
Sarana Menara Nusantara Tbk PT.....	1,369,500	97,882
Sariguna Primatirta Tbk PT.....	407,000	11,996
Sawit Sumbermas Sarana Tbk PT.....	712,500	49,934
* Semen Baturaja Persero Tbk PT.....	422,800	16,218
Semen Indonesia Persero Tbk PT.....	255,800	120,475
Siloam International Hospitals Tbk PT.....	50,400	29,008
* Smartfren Telecom Tbk PT.....	9,546,300	53,929
Steel Pipe Industry of Indonesia PT.....	657,200	16,568
* Sumber Alfaria Trijaya Tbk PT.....	674,200	54,742
* Summarecon Agung Tbk PT.....	965,300	45,899
* Surya Citra Media Tbk PT.....	2,244,900	45,763
* Surya Esa Perkasa Tbk PT.....	953,800	39,581
Telkom Indonesia Persero Tbk PT.....	1,363,400	399,306
* Timah Tbk PT.....	358,300	34,658
Tower Bersama Infrastructure Tbk PT.....	674,600	135,858
* Transcoal Pacific Tbk PT.....	43,100	30,861
Unilever Indonesia Tbk PT.....	325,500	91,547
United Tractors Tbk PT.....	161,100	260,473
Vale Indonesia Tbk PT.....	152,500	50,447
* Waskita Beton Precast Tbk PT.....	1,218,000	8,045
* Waskita Karya Persero Tbk PT.....	1,331,100	54,403

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
INDONESIA — (Continued)		
Wijaya Karya Beton Tbk PT.....	618,300	\$ 9,654
* Wijaya Karya Persero Tbk PT.....	491,100	35,627
XL Axiata Tbk PT.....	360,200	83,628
TOTAL INDONESIA.....		8,569,135
MALAYSIA — (2.0%)		
Aeon Co. M Bhd.....	43,600	14,653
AEON Credit Service M Bhd.....	6,600	23,148
AFFIN Bank Bhd.....	26,200	11,181
Alliance Bank Malaysia Bhd.....	85,000	67,295
* AMMB Holdings Bhd.....	97,100	75,629
* Ancom BHD.....	32,800	26,433
Astro Malaysia Holdings Bhd.....	86,200	19,790
Axiata Group Bhd.....	112,400	99,859
* Berjaya Corp. Bhd.....	359,400	20,750
Berjaya Sports Toto Bhd.....	48,300	21,958
* Bermaz Auto Bhd.....	27,900	10,985
BIMB Holdings Bhd.....	46,300	34,866
* Boustead Holdings Bhd.....	159,400	20,610
Boustead Plantations Bhd.....	118,800	20,485
British American Tobacco Malaysia Bhd.....	8,300	24,347
* Bumi Armada Bhd.....	449,900	59,755
Bursa Malaysia Bhd.....	79,000	118,259
Cahaya Mata Sarawak Bhd.....	96,900	28,615
Carlsberg Brewery Malaysia Bhd, Class B.....	8,800	42,504
CIMB Group Holdings Bhd.....	170,200	212,017
D&O Green Technologies Bhd.....	33,400	39,382
Dayang Enterprise Holdings Bhd.....	49,100	10,784
Dialog Group Bhd.....	160,900	98,722
DiGi.Com Bhd.....	81,000	73,642
DRB-Hicom Bhd.....	82,800	28,975
Dufu Technology Corp. Bhd.....	29,500	26,226
Duopharma Biotech Bhd.....	26,400	9,347
Eco World Development Group Bhd.....	107,000	23,702
* Ekovest BHD.....	224,500	22,314
FGV Holdings Bhd.....	33,800	12,359
Fraser & Neave Holdings Bhd.....	5,400	31,925
Frontken Corp. Bhd.....	74,900	57,827
* Gamuda Bhd.....	78,300	51,899
Genting Bhd.....	110,400	115,631
Genting Malaysia Bhd.....	122,300	80,075
Genting Plantations Bhd.....	6,400	9,869
Globetronics Technology Bhd.....	52,400	18,501
* Greatech Technology Bhd.....	24,900	31,375
Guan Chong Bhd.....	30,800	19,736
HAP Seng Consolidated Bhd.....	25,300	45,956
Hartalega Holdings Bhd.....	147,200	206,667
Heineken Malaysia Bhd.....	10,500	51,432
Hengyuan Refining Co. Bhd.....	15,400	15,029
Hiap Teck Venture Bhd.....	89,500	10,554
Hibiscus Petroleum Bhd.....	226,600	55,204
Hong Leong Bank Bhd.....	21,000	97,507
Hong Leong Capital Bhd.....	10,700	18,304
Hong Leong Financial Group Bhd.....	6,100	26,621
* Hong Seng Consolidated Bhd.....	65,300	43,131
IHH Healthcare Bhd.....	56,800	87,527
IJM Corp. Bhd.....	107,900	36,724
Inari Amertron Bhd.....	177,500	141,826
Insas Bhd.....	76,400	16,350

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
IOI Corp. Bhd.	92,500	\$ 84,090
IOI Properties Group Bhd.	72,900	17,787
* JAKS Resources Bhd.	248,000	23,218
Kelington Group Bhd.	54,300	19,434
Kenanga Investment Bank Bhd.	37,800	10,589
* KNM Group Bhd.	396,300	12,792
Kobay Technology BHD.	16,000	17,547
Kossan Rubber Industries.	212,400	91,414
KPJ Healthcare Bhd.	93,400	23,209
* Kronologi Asia Bhd.	145,500	20,016
Kuala Lumpur Kepong Bhd.	14,600	75,285
LBS Bina Group Bhd.	84,900	9,543
* Lion Industries Corp. Bhd.	130,000	18,178
Ω Lotte Chemical Titan Holding Bhd.	77,000	41,122
Magnum Bhd.	42,700	19,239
Mah Sing Group Bhd.	68,000	10,983
Malakoff Corp. Bhd.	110,000	19,269
Malayan Banking Bhd.	124,300	245,761
Malayan Flour Mills Bhd.	89,300	13,155
* Malaysia Airports Holdings Bhd.	61,900	84,516
Malaysia Building Society Bhd.	165,600	22,639
Malaysia Smelting Corp. Bhd.	31,800	26,491
Malaysian Pacific Industries Bhd.	4,400	41,953
Malaysian Resources Corp. Bhd.	268,600	21,906
Matrix Concepts Holdings Bhd.	40,100	21,453
Maxis Bhd.	58,000	58,638
MBM Resources BHD.	15,600	11,468
Mega First Corp. Bhd.	58,500	49,357
MISC Bhd.	36,900	61,589
* Muhibbah Engineering M Bhd.	46,100	6,128
My EG Services Bhd.	210,200	49,021
Nestle Malaysia Bhd.	2,300	72,676
PA Resources Bhd.	116,900	10,831
Padini Holdings Bhd.	1,500	1,031
Perak Transit Bhd.	128,600	18,830
Petronas Chemicals Group Bhd.	129,400	275,088
Petronas Dagangan Bhd.	11,600	53,866
Petronas Gas Bhd.	16,300	66,230
PPB Group Bhd.	17,300	65,700
Press Metal Aluminium Holdings Bhd.	169,200	249,572
Public Bank Bhd.	470,500	473,936
QL Resources Bhd.	31,400	37,239
* Revenue Group Bhd.	57,700	21,176
RHB Bank Bhd.	82,200	109,408
Sam Engineering & Equipment M Bhd.	4,000	20,749
Sarawak Oil Palms Bhd.	14,900	13,390
SCGM Bhd.	33,600	16,740
Scientex Bhd.	38,200	41,898
Sime Darby Bhd.	189,000	97,131
Sime Darby Plantation Bhd.	93,200	78,759
Sime Darby Property Bhd.	180,500	25,021
SKP Resources Bhd.	122,200	44,921
* SP Setia Bhd Group.	253,200	74,613
Sunway Bhd.	111,900	45,736
Syarikat Takaful Malaysia Keluarga Bhd.	37,000	32,246
Ta Ann Holdings Bhd.	29,200	24,978
TASCO Bhd.	49,700	13,917
Telekom Malaysia Bhd.	66,100	80,098
Tenaga Nasional Bhd.	82,900	181,855

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MALAYSIA — (Continued)		
Thong Guan Industries Bhd.....	32,000	\$ 20,379
TIME dotCom Bhd.....	46,700	47,617
Top Glove Corp. Bhd.....	448,300	228,467
TSH Resources Bhd.....	104,000	27,869
Uchi Technologies Bhd.....	17,100	12,230
* UEM Sunrise Bhd.....	81,300	6,061
UMW Holdings Bhd.....	44,000	30,805
Unisem M Bhd.....	39,400	29,580
United Plantations Bhd.....	6,300	21,114
UWC BHD.....	26,300	29,670
ViTrox Corp. Bhd.....	7,400	14,492
VS Industry Bhd.....	280,600	80,920
* WCT Holdings Bhd.....	117,700	14,390
Westports Holdings Bhd.....	28,200	25,855
Yinson Holdings Bhd.....	71,600	94,273
YTL Corp. Bhd.....	308,600	40,956
YTL Power International Bhd.....	88,400	13,219
TOTAL MALAYSIA.....		<u>6,781,584</u>
MEXICO — (2.4%)		
Alpek SAB de CV.....	68,003	81,493
* Alsea SAB de CV.....	61,190	125,596
America Movil SAB de CV, Sponsored ADR, Class L.....	69,101	1,303,245
Arca Continental SAB de CV.....	22,020	129,955
#* Axtel SAB de CV.....	59,792	9,826
Ω Banco del Bajío SA.....	62,377	134,443
Becle SAB de CV.....	9,625	23,353
Bolsa Mexicana de Valores SAB de CV.....	37,611	64,253
* Cemex SAB de CV, Sponsored ADR.....	77,530	474,484
Coca-Cola Femsa SAB de CV.....	23,127	121,969
Corp. Inmobiliaria Vesta SAB de CV.....	58,988	111,982
* Credito Real SAB de CV Sofom ER.....	26,610	7,108
# El Puerto de Liverpool SAB de CV, Class C1.....	13,132	60,376
Fomento Economico Mexicano SAB de CV.....	59,119	445,169
GCC SAB de CV.....	13,071	91,468
Genomma Lab Internacional SAB de CV, Class B.....	65,605	65,198
* Gentera SAB de CV.....	125,527	90,001
Gruma SAB de CV, Class B.....	15,576	203,701
Grupo Aeroportuario del Centro Norte SAB de CV.....	20,937	140,768
Grupo Aeroportuario del Pacifico SAB de CV, ADR.....	1,700	233,563
Grupo Aeroportuario del Sureste SAB de CV, ADR.....	846	171,873
Grupo Bimbo SAB de CV, Class A.....	72,654	227,739
Grupo Carso SAB de CV.....	28,234	78,975
Grupo Comercial Chedraui SA de CV.....	20,400	41,358
Grupo Elektra SAB de CV.....	1,255	82,134
Grupo Financiero Banorte SAB de CV, Class O.....	98,079	620,387
* Grupo Financiero Inbursa SAB de CV, Class O.....	118,197	171,382
Grupo Herdez SAB de CV.....	8,232	13,481
Grupo Mexico SAB de CV, Class B.....	163,679	703,896
Grupo Rotoplas SAB de CV.....	7,826	10,077
Grupo Televisa SAB, Sponsored ADR.....	45,566	466,140
Industrias Bachoco SAB de CV, Class B.....	17,031	58,669
Industrias Penoles SAB de CV.....	11,931	128,142
Kimberly-Clark de Mexico SAB de CV, Class A.....	85,414	123,185
La Comer SAB de CV.....	30,976	50,981
Megacable Holdings SAB de CV.....	69,829	225,045
*Ω Nemak SAB de CV.....	388,005	100,820
Orbia Advance Corp. SAB de CV.....	91,497	214,327
Promotora y Operadora de Infraestructura SAB de CV.....	23,060	168,937

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
MEXICO — (Continued)		
Qualitas Controladora SAB de CV.....	13,721	\$ 74,159
Telesites SAB de CV.....	75,450	80,029
* Unifin Financiera SAB de CV.....	44,147	61,058
* Vista Oil & Gas SAB de CV, ADR.....	8,521	53,427
Wal-Mart de Mexico SAB de CV.....	159,611	541,399
TOTAL MEXICO.....		<u>8,385,571</u>
PERU — (0.1%)		
Credicorp Ltd.....	1,702	<u>243,760</u>
PHILIPPINES — (1.1%)		
8990 Holdings, Inc.....	27,200	5,896
Aboitiz Equity Ventures, Inc.....	51,050	63,014
Aboitiz Power Corp.....	109,100	75,751
AC Energy Corp.....	226,100	42,479
AllHome Corp.....	108,400	18,136
Alliance Global Group, Inc.....	312,300	78,469
* Atlas Consolidated Mining & Development Corp.....	105,400	12,480
Ayala Corp.....	4,410	75,412
Ayala Land, Inc.....	309,800	218,749
* AyalaLand Logistics Holdings Corp.....	199,500	23,244
Bank of the Philippine Islands.....	97,540	187,674
BDO Unibank, Inc.....	110,040	292,465
* Bloomberry Resorts Corp.....	337,400	41,558
* Cebu Air, Inc.....	26,100	23,127
Century Pacific Food, Inc.....	121,200	67,517
Cosco Capital, Inc.....	194,100	19,928
D&L Industries, Inc.....	226,000	37,740
DMCI Holdings, Inc.....	625,800	104,589
Emperador, Inc.....	69,000	32,079
Filinvest Land, Inc.....	820,000	17,523
First Gen Corp.....	64,400	35,462
First Philippine Holdings Corp.....	7,400	10,145
Ginebra San Miguel, Inc.....	4,700	10,692
Globe Telecom, Inc.....	1,245	75,940
GT Capital Holdings, Inc.....	7,560	84,779
* Integrated Micro-Electronics, Inc.....	101,500	20,783
International Container Terminal Services, Inc.....	28,740	113,054
JG Summit Holdings, Inc.....	76,300	93,360
Jollibee Foods Corp.....	19,730	92,925
LT Group, Inc.....	252,500	49,646
* MacroAsia Corp.....	129,600	13,754
Manila Electric Co.....	7,180	47,277
Megaworld Corp.....	1,319,000	80,380
Metro Pacific Investments Corp.....	1,222,000	92,657
Metropolitan Bank & Trust Co.....	156,750	181,576
Nickel Asia Corp.....	539,600	62,772
* Petron Corp.....	252,000	16,124
* Philippine National Bank.....	25,400	10,230
* Pilipinas Shell Petroleum Corp.....	26,500	9,907
PLDT, Inc.....	4,930	177,349
Puregold Price Club, Inc.....	86,400	62,913
Robinsons Land Corp.....	184,200	66,307
Robinsons Retail Holdings, Inc.....	26,540	29,378
San Miguel Corp.....	21,240	46,987
San Miguel Food & Beverage, Inc.....	16,010	21,971
Security Bank Corp.....	39,130	82,588
Semirara Mining & Power Corp.....	82,000	40,369
SM Investments Corp.....	7,040	131,235

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PHILIPPINES — (Continued)		
SM Prime Holdings, Inc.....	282,000	\$ 195,016
Union Bank of the Philippines.....	10,170	20,092
Universal Robina Corp.....	67,300	167,995
Wilcon Depot, Inc.....	103,000	60,615
TOTAL PHILIPPINES.....		<u>3,642,108</u>
POLAND — (1.3%)		
* 11 bit studios SA.....	100	13,629
* Alior Bank SA.....	6,544	90,441
*Ω Allegro.eu SA.....	4,077	37,787
Amica SA.....	386	10,232
* AmRest Holdings SE.....	7,758	47,881
ASBISc Enterprises PLC.....	3,706	15,415
Asseco Poland SA.....	5,391	108,475
Asseco South Eastern Europe SA.....	188	2,196
Astarta Holding NV.....	1,026	8,525
Auto Partner SA.....	6,293	24,391
Bank Handlowy w Warszawie SA.....	3,318	51,361
* Bank Millennium SA.....	47,488	95,992
* Bank Ochrony Srodowiska SA.....	4,752	10,203
Bank Polska Kasa Opieki SA.....	10,773	358,971
* Benefit Systems SA.....	55	8,239
Budimex SA.....	1,289	73,197
* CCC SA.....	2,212	41,870
CD Projekt SA.....	4,016	178,292
Celon Pharma SA.....	1,503	10,692
* CI Games SA.....	33,347	14,624
Ciech SA.....	3,595	37,203
Cognor Holding SA.....	21,056	22,492
ComArch SA.....	203	9,012
Cyfrowy Polsat SA.....	12,847	99,243
Develia SA.....	32,954	27,260
*Ω Dino Polska SA.....	2,322	178,888
Dom Development SA.....	590	16,631
* Enea SA.....	20,055	37,773
Eurocash SA.....	10,227	25,874
* Famur SA.....	38,633	25,656
* Grupa Azoty SA.....	4,137	36,000
Grupa Kety SA.....	908	135,321
* Grupa Lotos SA.....	13,939	187,296
ING Bank Slaski SA.....	552	36,639
Inter Cars SA.....	624	68,945
* Jastrzebska Spolka Weglowa SA.....	9,139	89,340
Kernel Holding SA.....	6,999	89,517
KGHM Polska Miedz SA.....	14,347	494,902
KRUK SA.....	1,541	124,140
LiveChat Software SA.....	1,004	26,735
LPP SA.....	41	160,369
* mBank SA.....	830	95,056
Neuca SA.....	146	26,463
* Orange Polska SA.....	54,330	105,195
* PGE Polska Grupa Energetyczna SA.....	70,445	132,706
PlayWay SA.....	109	10,130
* Polimex-Mostostal SA.....	11,462	10,418
Polski Koncern Naftowy Orlen SA.....	21,257	371,518
Polskie Gornictwo Naftowe i Gazownictwo SA.....	73,045	95,389
* Powszechna Kasa Oszczednosci Bank Polski SA.....	15,450	180,863
Powszechny Zaklad Ubezpieczen SA.....	23,231	206,841
Santander Bank Polska SA.....	806	69,253

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
POLAND — (Continued)		
* Tauron Polska Energia SA.....	80,880	\$ 47,866
Tim SA.....	1,511	14,252
Warsaw Stock Exchange.....	2,361	23,454
Wirtualna Polska Holding SA.....	603	19,799
Ω X-Trade Brokers Dom Maklerski SA.....	3,037	12,348
TOTAL POLAND.....		<u>4,553,200</u>
QATAR — (1.1%)		
Aamal Co.....	269,509	81,062
Al Khaleej Takaful Group QSC.....	11,319	11,406
Al Meera Consumer Goods Co. QSC.....	7,560	40,649
Alijarah Holding Co. QPSC.....	53,449	13,560
Baladna.....	115,066	47,442
Barwa Real Estate Co.....	119,551	110,374
Commercial Bank PSQC.....	69,793	137,442
Doha Bank QPSC.....	195,736	157,546
* Gulf International Services QSC.....	149,285	73,764
Gulf Warehousing Co.....	26,525	33,529
Industries Qatar QSC.....	26,256	121,366
* Investment Holding Group.....	70,287	24,916
Mannai Corp. QSC.....	20,318	51,378
Masraf Al Rayan QSC.....	112,049	150,979
Mazaya Real Estate Development QPSC.....	75,971	19,235
Medicare Group.....	6,367	14,913
Mesaieed Petrochemical Holding Co.....	155,013	103,871
Ooredoo QPSC.....	76,494	152,720
Qatar Electricity & Water Co. QSC.....	28,717	140,919
* Qatar First Bank.....	45,808	22,608
Qatar Fuel QSC.....	11,847	61,832
Qatar Gas Transport Co. Ltd.....	211,942	210,309
* Qatar Insurance Co. SAQ.....	79,549	57,223
Qatar International Islamic Bank QSC.....	35,856	98,440
Qatar Islamic Bank SAQ.....	53,224	286,368
Qatar National Bank QPSC.....	158,772	954,004
Qatar National Cement Co. QSC.....	40,030	61,485
Qatar Navigation QSC.....	87,710	210,652
* Salam International Investment Ltd. QSC.....	153,746	36,689
United Development Co. QSC.....	178,604	81,733
Vodafone Qatar QSC.....	199,386	96,662
Widam Food Co.....	16,793	16,290
TOTAL QATAR.....		<u>3,681,366</u>
RUSSIA — (1.7%)		
Etalon Group PLC, GDR.....	13,659	16,527
Gazprom PJSC, Sponsored ADR.....	146,620	1,268,263
Globaltrans Investment PLC, GDR.....	3,781	26,354
Lukoil PJSC, Sponsored ADR.....	14,097	1,252,800
Magnitogorsk Iron & Steel Works PJSC, GDR.....	3,184	33,114
MMC Norilsk Nickel PJSC, ADR.....	12,635	357,571
Mobile TeleSystems PJSC, Sponsored ADR.....	18,324	139,995
Novatek PJSC, GDR.....	828	173,797
Novolipetsk Steel PJSC, GDR.....	4,909	135,390
PhosAgro PJSC, GDR.....	4,601	92,480
Polyus PJSC, GDR.....	1,516	118,248
QIWI PLC, Sponsored ADR.....	2,202	16,449
Ros Agro PLC, GDR.....	909	12,290
Rosneft Oil Co. PJSC, GDR.....	23,037	170,704
Rostelecom PJSC, Sponsored ADR.....	1,387	7,753

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
RUSSIA — (Continued)		
RusHydro PJSC, ADR.....	12,112	\$ 10,998
Sberbank of Russia PJSC, Sponsored ADR.....	96,975	1,350,377
Severstal PAO, GDR.....	4,377	85,220
Tatneft PJSC, Sponsored ADR.....	7,288	279,713
* VK Co. Ltd., GDR.....	4,108	32,782
VTB Bank PJSC, GDR.....	49,902	56,289
X5 Retail Group NV, GDR.....	3,692	82,849
TOTAL RUSSIA.....		<u>5,719,963</u>
SAUDI ARABIA — (4.4%)		
Abdullah Al Othaim Markets Co.....	3,322	93,664
Advanced Petrochemical Co.....	7,492	150,311
Al Babbain Power & Telecommunication Co.....	3,832	34,571
Al Hammadi Co. for Development & Investment.....	4,061	45,614
Al Jouf Agricultural Development Co.....	1,276	21,275
* Al Jouf Cement Co.....	7,644	22,625
Al Moammar Information Systems Co.....	1,334	57,314
Al Rajhi Bank.....	42,011	1,668,365
* Al Rajhi Co. for Co-operative Insurance.....	2,164	48,398
Al Yamamah Steel Industries Co.....	2,070	25,083
* AlAbdullatif Industrial Investment Co.....	2,917	23,358
Alandalus Property Co.....	4,628	23,715
Alaseel Co.....	1,653	23,109
Aldrees Petroleum & Transport Services Co.....	4,621	96,552
Alinma Bank.....	49,698	398,460
* AlJazira Takaful Ta'awuni Co.....	3,722	20,835
* Allianz Saudi Fransi Cooperative Insurance Co.....	3,169	22,014
Almarai Co. JSC.....	13,402	175,906
Alujain Holding.....	3,142	52,244
Arab National Bank.....	29,726	219,987
Arabian Cement Co.....	6,151	66,809
Arabian Centres Co. Ltd.....	7,294	44,754
* Arabian Shield Cooperative Insurance Co.....	3,276	20,476
Arriyadh Development Co.....	8,699	62,947
* Aseer Trading Tourism & Manufacturing Co.....	6,939	41,012
Astra Industrial Group.....	4,908	56,265
Ataa Educational Co.....	1,383	23,855
* AXA Cooperative Insurance Co.....	1,985	18,199
* Bank AlBilad.....	22,563	335,383
Bank Al-Jazira.....	25,399	157,712
Banque Saudi Fransi.....	20,753	291,063
Bawan Co.....	2,336	23,002
Bupa Arabia for Cooperative Insurance Co.....	4,388	174,248
City Cement Co.....	10,023	62,947
Co. for Cooperative Insurance.....	4,675	97,384
Dallah Healthcare Co.....	2,626	61,159
* Dar Al Arkan Real Estate Development Co.....	44,144	121,632
Dr Sulaiman Al Habib Medical Services Group Co.....	2,174	96,048
* Dur Hospitality Co.....	5,586	49,654
Eastern Province Cement Co.....	5,706	69,123
* Emaar Economic City.....	25,061	86,523
Etiihad Etisalat Co.....	40,313	350,818
* Fawaz Abdulaziz Al Hokair & Co.....	7,441	32,843
Hail Cement Co.....	6,302	23,637
Halwani Brothers Co.....	1,532	38,674
Herfy Food Services Co.....	2,784	47,717
Jarir Marketing Co.....	3,653	196,578
* Jazan Energy & Development Co.....	4,153	23,083
* L'Azurde Co. for Jewelry.....	3,842	22,080

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SAUDI ARABIA — (Continued)		
Leejam Sports Co. JSC.....	1,928	\$ 61,230
Maharah Human Resources Co.....	1,451	31,155
* Methanol Chemicals Co.....	4,860	50,288
* Middle East Healthcare Co.....	4,929	45,629
* Middle East Paper Co.....	3,396	46,856
* Mobile Telecommunications Co. Saudi Arabia.....	51,826	185,656
Mouwasat Medical Services Co.....	3,020	159,651
Najran Cement Co.....	9,858	49,362
* National Agriculture Development Co.....	5,149	45,467
National Co. for Glass Industries.....	1,956	24,415
National Gas & Industrialization Co.....	3,687	53,258
* National Industrialization Co.....	22,256	135,822
National Medical Care Co.....	2,206	40,089
Northern Region Cement Co.....	9,179	33,989
Qassim Cement Co.....	4,595	97,977
* Rabigh Refining & Petrochemical Co.....	17,478	114,065
Riyad Bank.....	63,970	581,579
SABIC Agri-Nutrients Co.....	9,283	420,869
Sahara International Petrochemical Co.....	34,541	399,552
* Saudi Arabian Mining Co.....	17,611	434,018
Saudi Automotive Services Co.....	4,039	42,217
Saudi Basic Industries Corp.....	33,616	1,125,246
Saudi British Bank.....	27,344	293,676
Saudi Cement Co.....	8,282	124,039
Saudi Ceramic Co.....	3,860	57,600
Saudi Chemical Co. Holding.....	5,083	47,388
Saudi Co. For Hardware CJSC.....	1,756	25,075
Saudi Electricity Co.....	27,602	194,089
* Saudi Ground Services Co.....	5,887	53,456
Saudi Industrial Investment Group.....	19,080	174,479
Saudi Industrial Services Co.....	5,512	49,579
Saudi Investment Bank.....	23,053	138,665
* Saudi Kayan Petrochemical Co.....	80,771	426,073
* Saudi Marketing Co.....	1,587	13,239
Saudi National Bank.....	59,443	1,172,004
* Saudi Paper Manufacturing Co.....	1,557	20,914
Saudi Pharmaceutical Industries & Medical Appliances Corp.....	4,017	43,806
* Saudi Public Transport Co.....	4,124	26,429
* Saudi Re for Cooperative Reinsurance Co.....	5,103	25,324
* Saudi Real Estate Co.....	9,871	55,920
* Saudi Research & Media Group.....	2,395	154,274
Saudi Telecom Co.....	31,012	975,670
Saudia Dairy & Foodstuff Co.....	1,555	67,706
Savola Group.....	20,750	189,158
* Seera Group Holding.....	16,629	87,517
Southern Province Cement Co.....	5,529	103,160
* Tabuk Cement Co.....	6,657	32,052
Umm Al-Qura Cement Co.....	3,449	23,314
United Electronics Co.....	2,888	107,790
United International Transportation Co.....	4,022	54,023
* Walaa Cooperative Insurance Co.....	2,047	10,835
* Yamama Cement Co.....	11,500	83,033
Yanbu Cement Co.....	6,676	69,645
Yanbu National Petrochemical Co.....	12,895	234,474
Zahrat Al Waha For Trading Co.....	452	11,073
* Zamil Industrial Investment Co.....	3,081	25,067
TOTAL SAUDI ARABIA.....		<u>15,267,961</u>

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (4.9%)		
Absa Group Ltd.....	39,876	\$ 441,916
Adcock Ingram Holdings Ltd.....	3,326	11,007
Advtech Ltd.....	47,612	47,479
AECI Ltd.....	11,209	83,146
African Rainbow Minerals Ltd.....	15,290	227,683
Afrimat Ltd.....	6,549	25,439
Altron Ltd., Class A.....	16,149	8,716
Anglo American Platinum Ltd.....	2,011	243,661
AngloGold Ashanti Ltd., Sponsored ADR.....	28,801	535,123
* ArcelorMittal South Africa Ltd.....	34,675	22,957
Aspen Pharmacare Holdings Ltd.....	18,419	248,142
Astral Foods Ltd.....	3,844	42,842
AVI Ltd.....	23,175	115,297
Barloworld Ltd.....	20,746	179,647
Bid Corp. Ltd.....	12,667	273,767
Bidvest Group Ltd.....	23,094	283,150
* Blue Label Telecoms Ltd.....	31,097	10,357
Capitec Bank Holdings Ltd.....	2,541	334,512
Cashbuild Ltd.....	1,160	21,150
* City Lodge Hotels Ltd.....	47,035	15,962
Clicks Group Ltd.....	15,365	294,240
Coronation Fund Managers Ltd.....	16,896	56,285
DataTec Ltd.....	7,803	19,367
Ω Dis-Chem Pharmacies Ltd.....	31,611	73,264
* Discovery Ltd.....	22,983	232,259
* Distell Group Holdings Ltd.....	5,169	56,881
DRDGOLD Ltd.....	32,390	25,719
Exxaro Resources Ltd.....	22,421	242,550
* Famous Brands Ltd.....	2,145	9,941
FirstRand Ltd.....	243,377	981,077
Gold Fields Ltd., Sponsored ADR.....	70,288	745,053
* Grindrod Ltd.....	66,994	20,404
Grindrod Shipping Holdings Ltd.....	1,054	16,702
Harmony Gold Mining Co. Ltd., Sponsored ADR.....	82,211	295,137
Impala Platinum Holdings Ltd.....	71,780	1,106,622
Investec Ltd.....	17,595	99,397
Italtile Ltd.....	9,978	10,059
JSE Ltd.....	7,725	58,738
KAP Industrial Holdings Ltd.....	210,838	58,380
Kumba Iron Ore Ltd.....	4,798	171,180
Life Healthcare Group Holdings Ltd.....	101,758	149,485
Long4Life Ltd.....	47,257	17,779
* Massmart Holdings Ltd.....	11,543	41,686
Merafe Resources Ltd.....	142,016	11,978
Metair Investments Ltd.....	20,275	38,090
Momentum Metropolitan Holdings.....	109,182	142,893
Motus Holdings Ltd.....	13,840	105,250
Mr Price Group Ltd.....	17,086	227,149
* MTN Group Ltd.....	87,385	1,098,947
MultiChoice Group.....	22,947	188,201
* Murray & Roberts Holdings Ltd.....	31,116	27,711
* Nampak Ltd.....	78,393	18,766
Naspers Ltd., Class N.....	3,114	503,372
Nedbank Group Ltd.....	43,163	537,135
NEPI Rockcastle PLC.....	25,706	174,807
Netcare Ltd.....	88,612	85,752
Ninety One Ltd.....	7,648	26,176
Oceana Group Ltd.....	5,647	21,048
Old Mutual Ltd.....	297,401	267,995

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH AFRICA — (Continued)		
	22,347	\$ 89,553
Ω Omnia Holdings Ltd.....		
Ω Pepkor Holdings Ltd.....	122,478	180,591
Pick n Pay Stores Ltd.....	35,309	117,404
* PPC Ltd.....	123,762	36,692
* PSG Group Ltd.....	15,010	81,813
Raubex Group Ltd.....	11,622	28,297
Reunert Ltd.....	9,835	30,637
Royal Bafokeng Platinum Ltd.....	26,544	282,697
Sanlam Ltd.....	83,963	344,967
Santam Ltd.....	1,894	33,248
* Sappi Ltd.....	59,349	166,415
* Sasol Ltd.....	23,093	519,879
Shoprite Holdings Ltd.....	25,096	343,361
Sibanye Stillwater Ltd., ADR.....	67,071	1,005,394
SPAR Group Ltd.....	17,942	196,209
Standard Bank Group Ltd.....	68,163	665,284
* Sun International Ltd.....	18,130	31,818
Super Group Ltd.....	39,204	85,228
* Telkom SA SOC Ltd.....	46,831	150,928
Tiger Brands Ltd.....	6,817	81,194
Transaction Capital Ltd.....	32,014	90,360
Truworths International Ltd.....	29,340	108,147
* Tsogo Sun Gaming Ltd.....	39,927	28,850
* Tsogo Sun Hotels Ltd.....	70,080	15,122
Vodacom Group Ltd.....	28,104	269,763
Wilson Bayly Holmes-Ovcon Ltd.....	5,034	36,460
Woolworths Holdings Ltd.....	93,835	324,200
TOTAL SOUTH AFRICA.....		<u>16,773,939</u>
SOUTH KOREA — (18.8%)		
* Actoz Soft Co. Ltd.....	1,796	18,615
* ADTechnology Co. Ltd.....	798	13,782
Advanced Nano Products Co. Ltd.....	515	22,280
Advanced Process Systems Corp.....	1,233	23,611
Aekyung Chemical Co. Ltd.....	2,093	17,188
Aekyung Industrial Co. Ltd.....	582	7,895
* AeroSpace Technology of Korea, Inc.....	1,767	8,745
AfreecaTV Co. Ltd.....	681	89,338
* Agabang&Company.....	2,509	9,072
Ahnlab, Inc.....	490	31,631
AJ Networks Co. Ltd.....	4,633	19,235
* Ajin Industrial Co. Ltd.....	6,722	16,165
* Alteogen, Inc.....	962	39,067
* ALUKO Co. Ltd.....	6,645	19,978
* Amicogen, Inc.....	830	18,292
* Aminologics Co. Ltd.....	6,820	10,940
Amorepacific Corp.....	1,349	175,938
Amorepacific Group.....	1,777	61,148
* Ananti, Inc.....	5,330	39,311
* Anterogen Co. Ltd.....	349	7,821
* Arogen Medicines, Inc.....	24,161	29,210
* Arogen pharmaceuticals, Inc.....	15,160	9,419
* APS Holdings Corp.....	1,545	14,493
APTC Co. Ltd.....	1,031	16,903
* Asia Business Daily Co. Ltd.....	5,904	16,930
Asia Cement Co. Ltd.....	136	16,189
ASIA Holdings Co. Ltd.....	108	12,119
Asia Pacific Satellite, Inc.....	1,665	18,105
Asia Paper Manufacturing Co. Ltd.....	433	17,329

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Atec Co. Ltd.....	860	\$ 13,353
Atinum Investment Co. Ltd.....	5,024	20,527
* AUK Corp.....	4,205	10,187
Autech Corp.....	1,316	11,454
Avaco Co. Ltd.....	1,340	12,153
* Bcworld Pharm Co. Ltd.....	1,067	11,200
BGF Co. Ltd.....	3,357	13,066
BGF retail Co. Ltd.....	209	28,312
* BH Co. Ltd.....	2,492	45,360
* Binex Co. Ltd.....	1,858	22,471
Binggrae Co. Ltd.....	702	31,226
* Bluecom Co. Ltd.....	1,569	15,244
BNK Financial Group, Inc.....	16,212	109,343
Boditech Med, Inc.....	796	10,179
* Bohae Brewery Co. Ltd.....	13,362	9,065
BoKwang Industry Co. Ltd.....	3,237	16,626
Boryung Pharmaceutical Co. Ltd.....	1,037	10,514
* Bukwang Pharmaceutical Co. Ltd.....	2,964	26,574
* Cafe24 Corp.....	703	12,530
Cell Biotech Co. Ltd.....	725	9,258
Celltrion Healthcare Co. Ltd.....	3,020	159,560
* Celltrion Pharm, Inc.....	488	33,915
Celltrion, Inc.....	4,540	577,007
* Cellumed Co. Ltd.....	2,172	10,538
* Central Motek Co. Ltd.....	965	16,377
* Chabiotech Co. Ltd.....	3,468	48,930
Cheil Worldwide, Inc.....	2,855	52,567
Chemtronics Co. Ltd.....	907	21,579
Chinyang Holdings Corp.....	6,415	19,494
Chips&Media, Inc.....	1,531	29,840
* Choa Pharmaceutical Co.....	4,806	13,622
Chong Kun Dang Pharmaceutical Corp.....	449	34,925
Chongkundang Holdings Corp.....	195	11,141
* Chorokbaem Media Co. Ltd.....	9,789	19,444
Chunbo Co. Ltd.....	210	45,989
CJ CheilJedang Corp.....	804	233,204
CJ Corp.....	971	64,902
* CJ Freshway Corp.....	770	19,937
* CJ Logistics Corp.....	590	57,294
* CJ Seafood Corp.....	3,549	10,589
* Cloud Air Co. Ltd.....	15,399	17,368
* CMG Pharmaceutical Co. Ltd.....	3,550	9,639
* CoAsia Corp.....	1,334	10,862
* Com2uSCorp.....	468	47,903
* Coreana Cosmetics Co. Ltd.....	3,128	9,221
* Corentec Co. Ltd.....	1,315	10,837
* COSMAX NBT, Inc.....	2,200	9,498
* Cosmax, Inc.....	1,205	73,015
* Cosmecca Korea Co. Ltd.....	1,084	11,838
* CosmoAM&T Co. Ltd.....	1,715	58,319
Coway Co. Ltd.....	1,731	99,726
Cowell Fashion Co. Ltd.....	2,704	18,406
Cowintech Co. Ltd.....	825	20,599
Creas F&C Co. Ltd.....	302	11,036
* CrystalGenomics, Inc.....	3,679	15,856
CS Wind Corp.....	1,763	71,109
Cuckoo Homesys Co. Ltd.....	1,039	30,115
* Curexo, Inc.....	1,919	13,087
Cymechs, Inc.....	857	12,562

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
D.I Corp.....	1,543	\$ 10,536
* DA Technology Co. Ltd.....	3,348	19,364
Dae Han Flour Mills Co. Ltd.....	84	10,154
* Dae Young Packaging Co. Ltd.....	6,035	11,435
Daea TI Co. Ltd.....	4,923	20,106
* Daebo Magnetic Co. Ltd.....	401	19,807
* Daechang Co. Ltd.....	11,506	15,785
Daedong Corp.....	2,724	25,598
Daeduck Electronics Co. Ltd.....	3,654	68,801
Daehan Steel Co. Ltd.....	1,213	19,409
* DAEHO AL Co. Ltd.....	3,364	9,619
* Dae-II Corp.....	2,682	12,738
Daejoo Electronic Materials Co. Ltd.....	882	66,209
Daejung Chemicals & Metals Co. Ltd.....	664	9,676
* Daelim B&Co Co. Ltd.....	1,578	9,309
* Daemyung Sonoseason Co. Ltd.....	12,188	10,738
Daesang Corp.....	2,020	37,574
Daesung Energy Co. Ltd.....	2,796	18,176
* Daesung Holdings Co. Ltd.....	582	23,103
* Daesung Industrial Co. Ltd.....	3,351	11,289
* Daewon Cable Co. Ltd.....	8,237	12,237
Daewon Pharmaceutical Co. Ltd.....	743	9,076
* Daewoo Engineering & Construction Co. Ltd.....	13,691	65,576
Daewoong Co. Ltd.....	927	19,022
Daewoong Pharmaceutical Co. Ltd.....	208	22,914
Daihan Pharmaceutical Co. Ltd.....	409	9,330
Daishin Securities Co. Ltd.....	3,847	54,010
* Daiyang Metal Co. Ltd.....	3,432	12,210
* Danal Co. Ltd.....	4,742	39,815
Danawa Co. Ltd.....	430	8,450
* Daou Data Corp.....	1,668	18,820
Daou Technology, Inc.....	2,060	35,252
* Dasan Networks, Inc.....	2,511	12,087
Dawonsys Co. Ltd.....	1,750	41,991
DB Financial Investment Co. Ltd.....	2,594	14,066
DB HiTek Co. Ltd.....	3,193	203,977
DB Insurance Co. Ltd.....	4,378	219,294
* DB, Inc.....	20,648	15,044
Dentium Co. Ltd.....	462	21,807
Deutsch Motors, Inc.....	1,876	11,113
* Development Advance Solution Co. Ltd.....	3,212	12,674
Device ENG Co. Ltd.....	430	8,880
DGB Financial Group, Inc.....	17,427	134,742
DI Dong II Corp.....	129	24,071
* DIO Corp.....	348	10,036
Display Tech Co. Ltd.....	1,563	9,553
DL Construction Co. Ltd.....	531	12,478
DL Holdings Co. Ltd.....	1,003	47,395
* DMS Co. Ltd.....	3,218	17,175
DNF Co. Ltd.....	899	14,569
Dong A Eltek Co. Ltd.....	1,462	11,731
Dong-A Socio Holdings Co. Ltd.....	342	28,461
Dong-A ST Co. Ltd.....	529	28,939
Dong-Ah Geological Engineering Co. Ltd.....	1,286	18,524
* Dongbang Transport Logistics Co. Ltd.....	6,156	16,434
Dongbu Corp.....	1,817	20,951
Dongil Industries Co. Ltd.....	122	16,027
* Dongjin Semichem Co. Ltd.....	4,632	153,501
DongKook Pharmaceutical Co. Ltd.....	3,175	53,388

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Dongkuk Industries Co. Ltd.....	3,322	\$ 8,714
Dongkuk Steel Mill Co. Ltd.....	7,021	87,577
Dongkuk Structures & Construction Co. Ltd.....	2,952	14,769
Dongsuh Cos., Inc.....	1,186	25,113
Dongsung Chemical Co. Ltd.....	2,386	9,121
Dongsung Finetec Co. Ltd.....	1,190	10,215
* Dongsung Pharmaceutical Co. Ltd.....	2,125	14,337
Dongwha Pharm Co. Ltd.....	1,864	18,237
Dongwon Development Co. Ltd.....	2,519	10,106
Dongwon F&B Co. Ltd.....	80	12,040
Dongwon Industries Co. Ltd.....	113	20,757
Dongwon Systems Corp.....	444	19,508
Dongyang E&P, Inc.....	917	12,723
* Dongyang Steel Pipe Co. Ltd.....	12,368	11,347
* Doosan Bobcat, Inc.....	3,230	101,290
Doosan Co. Ltd.....	580	47,489
* Doosan Fuel Cell Co. Ltd.....	2,914	85,386
* Doosan Heavy Industries & Construction Co. Ltd.....	9,513	143,057
* Doosan Infracore Co. Ltd.....	6,857	33,832
DoubleUGames Co. Ltd.....	1,194	50,432
Douzone Bizon Co. Ltd.....	316	14,007
* Dream Security Co. Ltd.....	3,419	11,549
Dreamtech Co. Ltd.....	4,035	33,801
* DSK Co. Ltd.....	1,675	11,128
DTR Automotive Corp.....	459	29,961
* Duck Yang Industry Co. Ltd.....	3,747	10,983
* Duk San Neolux Co. Ltd.....	1,056	38,320
* Duksan Hi-Metal Co. Ltd.....	2,004	29,815
Duksung Co. Ltd.....	1,454	18,522
DY Corp.....	2,172	17,524
* E& Corp. Co. Ltd.....	3,431	10,136
* E&M Co. Ltd.....	20,530	9,734
E1 Corp.....	269	10,120
Eagle Veterinary Technology Co. Ltd.....	1,954	10,979
Eagon Industrial Ltd.....	1,228	10,760
* Easy Holdings Co. Ltd.....	3,762	11,286
eBEST Investment & Securities Co. Ltd.....	1,447	9,171
Echo Marketing, Inc.....	1,071	12,862
Ecopro BM Co. Ltd.....	574	163,092
Ecopro Co. Ltd.....	1,420	79,533
Ecopro HN Co. Ltd.....	472	19,330
* Elentec Co. Ltd.....	2,317	28,347
* E-MART, Inc.....	1,076	119,760
* EM-Tech Co. Ltd.....	738	21,512
ENF Technology Co. Ltd.....	1,132	29,433
Eo Technics Co. Ltd.....	692	62,444
* e-Starco Co. Ltd.....	6,662	13,321
Estechpharma Co. Ltd.....	1,259	9,055
* ESTsoft Corp.....	1,446	20,476
Eugene Corp.....	6,269	23,380
Eugene Investment & Securities Co. Ltd.....	4,442	11,159
Eugene Technology Co. Ltd.....	1,455	59,165
* E-World.....	6,540	11,925
Exicon Co. Ltd.....	875	10,272
Farmsco.....	2,083	11,054
* FarmStory Co. Ltd.....	9,682	16,150
Fila Holdings Corp.....	5,847	144,452
* Fine Technix Co. Ltd.....	2,665	27,341
* Foonsung Co. Ltd.....	1,637	26,724

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Gabia, Inc.....	1,031	\$ 10,067
GC Cell Corp.....	619	36,282
* GemVax & Kael Co. Ltd.....	1,307	16,244
* Gemvaxlink Co. Ltd.....	9,824	12,131
* Gemvaxzio Co. Ltd.....	16,391	30,220
* Genexine, Inc.....	241	9,781
* Genie Music Corp.....	4,275	16,756
Genoray Co. Ltd.....	1,796	14,531
Geumhwa PSC Co. Ltd.....	482	11,830
Global Standard Technology Co. Ltd.....	850	26,649
Golfzon Co. Ltd.....	478	64,267
Golfzon Newdin Holdings Co. Ltd.....	1,753	12,186
* Grand Korea Leisure Co. Ltd.....	2,763	31,070
Green Chemical Co. Ltd.....	1,569	12,263
Green Cross Corp.....	327	48,415
Green Cross Holdings Corp.....	1,478	27,448
* Green Cross Medical Science Corp.....	1,753	9,934
GS Engineering & Construction Corp.....	3,912	130,186
* GS Global Corp.....	4,780	8,482
GS Holdings Corp.....	3,724	118,470
GS Retail Co. Ltd.....	3,608	81,921
* Gwangju Shinsegae Co. Ltd.....	72	9,874
Haatz, Inc.....	1,474	10,830
HAESUNG DS Co. Ltd.....	1,529	70,431
Halla Holdings Corp.....	255	8,648
Han Kuk Carbon Co. Ltd.....	3,712	34,003
Hana Financial Group, Inc.....	13,998	527,422
Hana Materials, Inc.....	793	37,611
* Hana Micron, Inc.....	3,254	50,410
Hana Pharm Co. Ltd.....	1,119	17,050
* Hanall Biopharma Co. Ltd.....	847	12,537
HanChang Paper Co. Ltd.....	6,977	11,025
* Hancom, Inc.....	1,415	25,347
Handok, Inc.....	524	8,964
Handsome Co. Ltd.....	1,438	40,618
Hanil Cement Co. Ltd.....	3,539	55,160
Hanil Holdings Co. Ltd.....	1,163	12,012
Hanil Hyundai Cement Co. Ltd.....	432	10,791
* Hanjin Kal Corp.....	647	28,464
Hanjin Transportation Co. Ltd.....	1,095	25,422
Hankook Shell Oil Co. Ltd.....	54	10,980
* Hankook Technology, Inc.....	10,593	8,071
Hankook Tire & Technology Co. Ltd.....	5,251	148,273
Hanmi Pharm Co. Ltd.....	269	55,521
Hanmi Science Co. Ltd.....	404	15,191
Hanmi Semiconductor Co. Ltd.....	3,080	97,884
HanmiGlobal Co. Ltd.....	1,255	13,044
Hannong Chemicals, Inc.....	1,442	18,092
Hanon Systems.....	11,023	98,912
* Hans Biomed Corp.....	1,029	9,997
Hansae Co. Ltd.....	2,778	58,340
Hansae Yes24 Holdings Co. Ltd.....	1,558	8,097
Hanshin Construction.....	732	9,894
Hanshin Machinery Co.....	5,550	15,092
Hansol Chemical Co. Ltd.....	767	137,881
Hansol Holdings Co. Ltd.....	4,690	12,384
* Hansol HomeDeco Co. Ltd.....	11,054	14,085
Hansol Logistics Co. Ltd.....	5,508	15,747
Hansol Paper Co. Ltd.....	920	8,983

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Hansol Technics Co. Ltd.....	4,249	\$ 23,126
Hanwha Aerospace Co. Ltd.....	5,053	204,843
Hanwha Corp.....	2,299	57,351
* Hanwha General Insurance Co. Ltd.....	3,746	11,119
* Hanwha Investment & Securities Co. Ltd.....	18,157	74,404
Hanwha Life Insurance Co. Ltd.....	26,358	64,809
* Hanwha Solutions Corp.....	8,939	243,959
Hanyang Eng Co. Ltd.....	1,705	21,248
Hanyang Securities Co. Ltd.....	915	11,401
* Harim Co. Ltd.....	5,146	11,564
Harim Holdings Co. Ltd.....	1,420	10,669
HB Technology Co. Ltd.....	6,614	13,208
HDC Holdings Co. Ltd.....	4,611	27,759
HDC Hyundai Development Co. Engineering & Construction, Class E.....	2,888	35,587
* Helixmith Co. Ltd.....	2,105	36,279
Hite Jinro Co. Ltd.....	2,035	50,260
Hitejinro Holdings Co. Ltd.....	1,432	13,780
* HLB, Inc.....	3,169	84,985
* HMM Co. Ltd.....	27,860	518,698
* Homecast Co. Ltd.....	5,233	16,162
Hotel Shilla Co. Ltd.....	2,152	130,523
HS Industries Co. Ltd.....	6,323	26,300
* HSD Engine Co. Ltd.....	2,280	16,307
Huchems Fine Chemical Corp.....	2,232	39,875
* Hugel, Inc.....	724	82,818
Humedix Co. Ltd.....	624	10,546
Huons Co. Ltd.....	624	22,740
Huons Global Co. Ltd.....	292	7,889
Husteel Co. Ltd.....	826	10,669
Huvis Corp.....	1,760	10,553
Huvitz Co. Ltd.....	1,378	9,528
Hwa Shin Co. Ltd.....	3,127	19,356
* Hwail Pharm Co. Ltd.....	4,900	8,710
Hy-Lok Corp.....	678	9,005
* Hyosung Advanced Materials Corp.....	228	82,720
* Hyosung Chemical Corp.....	115	23,074
Hyosung Corp.....	664	45,801
* Hyosung Heavy Industries Corp.....	306	13,609
Hyosung TNC Corp.....	313	111,187
* Hyulim ROBOT Co. Ltd.....	27,475	18,879
Hyundai Autoever Corp.....	476	53,247
Hyundai Bioland Co. Ltd.....	680	8,639
Hyundai BNG Steel Co. Ltd.....	784	10,254
* Hyundai Construction Equipment Co. Ltd.....	1,108	36,317
Hyundai Corp.....	735	9,673
Hyundai Corp. Holdings, Inc.....	1,349	11,732
Hyundai Department Store Co. Ltd.....	1,316	79,255
* Hyundai Electric & Energy System Co. Ltd.....	2,405	35,803
Hyundai Elevator Co. Ltd.....	1,654	50,481
Hyundai Energy Solutions Co. Ltd.....	1,025	18,386
Hyundai Engineering & Construction Co. Ltd.....	3,640	130,356
Hyundai Ezwel Co. Ltd.....	2,078	17,609
Hyundai Glovis Co. Ltd.....	1,481	202,617
Hyundai Greenfood Co. Ltd.....	4,740	30,454
Hyundai Heavy Industries Holdings Co. Ltd.....	1,938	78,140
Hyundai Home Shopping Network Corp.....	518	26,076
Hyundai Livart Furniture Co. Ltd.....	1,211	13,383
Hyundai Marine & Fire Insurance Co. Ltd.....	5,763	122,614
* Hyundai Mipo Dockyard Co. Ltd.....	1,727	100,327

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Hyundai Mobis Co. Ltd.....	3,684	\$723,178
Hyundai Motor Co.....	5,992	965,784
Hyundai Motor Securities Co. Ltd.....	3,308	30,075
* Hyundai Pharmaceutical Co. Ltd.....	2,220	9,149
* Hyundai Rotem Co. Ltd.....	4,296	67,936
Hyundai Steel Co.....	5,932	195,923
Hyundai Wia Corp.....	2,504	143,415
* iA, Inc.....	22,285	21,916
ICD Co. Ltd.....	1,365	12,461
* IHQ, Inc.....	15,042	14,064
Il Sung Construction Co. Ltd.....	4,398	15,539
Iljin Holdings Co. Ltd.....	4,268	16,223
Iljin Materials Co. Ltd.....	1,118	90,357
Iljin Power Co. Ltd.....	1,355	17,164
Ilshin Spinning Co. Ltd.....	108	9,272
iMarketKorea, Inc.....	1,180	9,574
InBody Co. Ltd.....	472	8,171
* INCON Co. Ltd.....	7,341	8,111
Incross Co. Ltd.....	255	9,457
* Industrial Bank of Korea.....	18,695	162,316
* Infiniti Healthcare Co. Ltd.....	1,736	9,513
* InkTec Co. Ltd.....	1,957	12,106
Innocean Worldwide, Inc.....	365	15,188
InnoWireless, Inc.....	319	10,171
Innox Advanced Materials Co. Ltd.....	1,767	75,748
* Innox Corp.....	795	15,850
* Insun ENT Co. Ltd.....	2,708	25,308
* Insung Information Co. Ltd.....	8,932	21,416
Intekplus Co. Ltd.....	1,263	31,020
Intellian Technologies, Inc.....	379	24,867
Intelligent Digital Integrated Security Co. Ltd.....	500	9,338
Interajo Co. Ltd.....	497	11,323
Interpark Corp.....	4,881	17,861
INTOPS Co. Ltd.....	1,429	47,295
* iNtRON Biotechnology, Inc.....	649	9,670
* Iones Co. Ltd.....	2,896	24,189
IS Dongseo Co. Ltd.....	1,529	60,844
ISC Co. Ltd.....	1,146	31,471
i-SENS, Inc.....	405	9,471
ISU Chemical Co. Ltd.....	2,040	22,071
It's Hanbul Co. Ltd.....	890	10,578
* Jahwa Electronics Co. Ltd.....	1,347	26,012
JB Financial Group Co. Ltd.....	9,490	64,731
JC Hyun System, Inc.....	2,323	11,933
* Jcontentree Corp.....	386	19,403
Jinsung T.E.C.....	2,101	16,473
* JNK Heaters Co. Ltd.....	2,133	9,064
* JoyCity Corp.....	3,436	23,895
* Jusung Engineering Co. Ltd.....	3,235	59,686
JVM Co. Ltd.....	868	10,460
JW Pharmaceutical Corp.....	876	14,192
JYP Entertainment Corp.....	2,774	97,172
* Kakao Corp.....	5,085	367,298
* Kangstem Biotech Co. Ltd.....	4,617	11,413
* Kangwon Land, Inc.....	5,411	113,771
KAON Media Co. Ltd.....	1,734	21,340
KB Financial Group, Inc.....	15,883	787,156
KC Co. Ltd.....	779	12,344
KC Tech Co. Ltd.....	1,264	21,444

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
KCC Corp.....	371	\$ 120,187
KCC Glass Corp.....	1,391	68,632
KCTC.....	2,032	8,691
KEPCO Engineering & Construction Co., Inc.....	468	27,858
KEPCO Plant Service & Engineering Co. Ltd.....	2,379	64,901
KG Chemical Corp.....	1,412	31,705
KG Dongbu Steel Co. Ltd.....	2,506	20,730
Kginicis Co. Ltd.....	2,419	35,603
KGMobilians Co. Ltd.....	1,351	10,080
* KH FEELUX Co. Ltd.....	4,075	7,107
Kia Corp.....	16,534	1,152,845
KINX, Inc.....	249	11,497
* KISCO Corp.....	1,751	11,094
KISWIRE Ltd.....	639	10,601
KIWOOM Securities Co. Ltd.....	1,531	115,329
KleanNara Co. Ltd.....	3,082	10,722
Knotus Co. Ltd.....	661	14,268
Koentec Co. Ltd.....	1,387	9,225
Koh Young Technology, Inc.....	2,022	34,821
Kolmar BNH Co. Ltd.....	1,143	28,230
Kolmar Korea Co. Ltd.....	1,661	48,660
Kolmar Korea Holdings Co. Ltd.....	540	7,896
Kolon Corp.....	464	11,757
Kolon Global Corp.....	638	10,257
* Kolon Industries, Inc.....	3,046	158,390
* Kolon Plastic, Inc.....	1,796	15,526
KoMiCo Ltd.....	467	22,233
* KONA I Co. Ltd.....	1,584	37,676
Korea Aerospace Industries Ltd.....	5,094	153,151
Korea Alcohol Industrial Co. Ltd.....	2,015	17,795
Korea Asset In Trust Co. Ltd.....	2,701	8,101
* Korea Circuit Co. Ltd.....	1,144	28,738
Korea District Heating Corp.....	321	9,505
* Korea Electric Power Corp., Sponsored ADR.....	12,538	108,704
Korea Electric Terminal Co. Ltd.....	338	18,382
Korea Electronic Certification Authority, Inc.....	1,697	11,774
Korea Electronic Power Industrial Development Co. Ltd.....	1,696	14,278
* Korea Gas Corp.....	1,869	54,977
Korea Investment Holdings Co. Ltd.....	3,636	222,957
* Korea Line Corp.....	22,891	41,447
Korea Petrochemical Ind Co. Ltd.....	233	29,420
Korea Pharma Co. Ltd.....	508	15,567
Korea Real Estate Investment & Trust Co. Ltd.....	16,578	32,523
* Korea Shipbuilding & Offshore Engineering Co. Ltd.....	1,870	126,416
Korea United Pharm, Inc.....	1,026	39,544
Korea Zinc Co. Ltd.....	357	151,860
* Korean Air Lines Co. Ltd.....	15,056	363,565
Korean Reinsurance Co.....	8,903	75,742
* KOSES Co. Ltd.....	1,922	18,745
* KPM Tech Co. Ltd.....	13,698	10,053
* KPS Corp.....	1,369	11,843
* KSIGN Co. Ltd.....	9,317	18,597
KSS LINE Ltd.....	2,515	23,698
* KT Alpha Co. Ltd.....	1,760	9,003
KT Skylife Co. Ltd.....	1,295	8,812
* KT&G Corp.....	5,681	366,969
KTB Investment & Securities Co. Ltd.....	6,783	28,251
KTCS Corp.....	4,968	9,006
Kukdo Chemical Co. Ltd.....	462	21,023

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Kukdong Corp.....	9,718	\$ 18,355
* Kumho HT, Inc.....	10,256	14,352
Kumho Petrochemical Co. Ltd.....	1,623	201,485
* Kumho Tire Co., Inc.....	10,552	35,723
KUMHOE&C Co. Ltd.....	2,273	19,201
Kwang Dong Pharmaceutical Co. Ltd.....	5,407	29,905
* Kyeryong Construction Industrial Co. Ltd.....	876	22,931
Kyobo Securities Co. Ltd.....	3,015	19,870
Kyochon F&B Co. Ltd.....	1,020	11,569
Kyongbo Pharmaceutical Co. Ltd.....	1,496	10,740
Kyung Dong Navien Co. Ltd.....	656	26,742
* Kyungchang Industrial Co. Ltd.....	5,172	13,924
Kyungdong Pharm Co. Ltd.....	2,400	20,373
Kyung-In Synthetic Corp.....	2,644	12,859
L&C Bio Co. Ltd.....	1,035	27,681
* L&F Co. Ltd.....	730	107,890
* LabGenomics Co. Ltd.....	847	18,683
* Lake Materials Co. Ltd.....	2,570	10,335
LB Semicon, Inc.....	4,394	45,137
LEADCORP, Inc.....	2,656	16,819
LEENO Industrial, Inc.....	346	53,691
LF Corp.....	2,090	27,561
LG Chem Ltd.....	3,124	1,674,652
LG Corp.....	2,696	166,725
LG Display Co. Ltd.....	36,943	621,291
LG Electronics, Inc.....	10,447	1,134,988
LG Household & Health Care Ltd.....	354	287,960
LG Innotek Co. Ltd.....	1,702	511,705
LIG Nex1 Co. Ltd.....	1,163	57,050
Lion Chemtech Co. Ltd.....	1,629	10,634
* Lock & Lock Co. Ltd.....	1,960	16,599
* Longtu Korea, Inc.....	2,949	17,623
LOT Vacuum Co. Ltd.....	1,515	20,230
Lotte Chemical Corp.....	1,589	261,300
Lotte Chilsung Beverage Co. Ltd.....	349	43,276
Lotte Confectionery Co. Ltd.....	145	14,160
Lotte Corp.....	1,316	29,401
LOTTE Fine Chemical Co. Ltd.....	1,997	114,809
Lotte Food Co. Ltd.....	41	10,875
LOTTE Himart Co. Ltd.....	549	9,761
* Lotte Non-Life Insurance Co. Ltd.....	6,547	8,159
Lotte Shopping Co. Ltd.....	393	26,415
LS Cable & System Asia Ltd.....	2,162	13,635
LS Corp.....	1,601	67,454
LS Electric Co. Ltd.....	1,343	55,441
* LVMC Holdings.....	4,645	12,671
LX Hausys Ltd.....	436	20,323
LX International Corp.....	3,045	62,445
Macquarie Korea Infrastructure Fund.....	33,574	376,047
Macrogen, Inc.....	587	12,112
* Maeil Dairies Co. Ltd.....	473	26,740
MAKUS, Inc.....	3,327	21,374
* Mando Corp.....	2,798	123,224
Mcnex Co. Ltd.....	1,741	75,979
* MEDICOX Co. Ltd.....	21,579	15,865
* Medipost Co. Ltd.....	1,236	18,447
* Medy-Tox, Inc.....	439	42,745
* Meerecompany, Inc.....	518	11,710
* MegaStudy Co. Ltd.....	1,099	10,507

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* MegaStudyEdu Co. Ltd.....	856	\$ 59,090
Meritz Financial Group, Inc.....	3,644	132,060
Meritz Fire & Marine Insurance Co. Ltd.....	3,691	142,169
Meritz Securities Co. Ltd.....	30,748	156,705
* MiCo BioMed Co. Ltd.....	1,427	9,738
* MiCo Ltd.....	3,391	34,389
Mirae Asset Life Insurance Co. Ltd.....	4,584	14,180
Mirae Asset Securities Co. Ltd.....	17,817	127,627
Miwon Commercial Co. Ltd.....	97	14,677
Miwon Specialty Chemical Co. Ltd.....	55	9,339
* MK Electron Co. Ltd.....	1,373	17,851
MNTech Co. Ltd.....	4,512	25,687
Monalisa Co. Ltd.....	6,032	17,357
Moorim P&P Co. Ltd.....	2,932	9,371
Motonic Corp.....	1,465	11,251
* Motrex Co. Ltd.....	2,213	11,248
Mr Blue Corp.....	2,830	19,326
Muhak Co. Ltd.....	1,568	10,322
Multicampus Co. Ltd.....	345	12,190
* MyungMoon Pharm Co. Ltd.....	2,953	9,748
* N2Tech Co. Ltd.....	13,950	18,933
Namhae Chemical Corp.....	2,350	17,511
* Namsun Aluminum Co. Ltd.....	10,799	19,456
* NanoenTek, Inc.....	3,549	24,327
* Nanos Co. Ltd.....	2,475	9,158
Nasmedia Co. Ltd.....	541	12,158
* Nature & Environment Co. Ltd.....	15,071	15,211
NAVER Corp.....	2,742	724,273
NCSOFT Corp.....	576	259,525
* NDFOS Co. Ltd.....	1,361	9,775
NeoPharm Co. Ltd.....	876	16,997
* Neowiz.....	1,605	35,335
* Neowiz Holdings Corp.....	558	30,894
* NEPES Corp.....	1,690	44,993
Ω Netmarble Corp.....	1,328	122,959
Newtree Co. Ltd.....	473	7,567
Nexen Tire Corp.....	5,610	29,432
* Nexon GT Co. Ltd.....	1,922	28,358
* NEXT BT Co. Ltd.....	10,306	11,107
* Next Entertainment World Co. Ltd.....	1,627	18,456
NextEye Co. Ltd.....	11,260	12,250
* Nexturnbioscience Co. Ltd.....	3,188	12,697
NH Investment & Securities Co. Ltd.....	9,632	92,355
* NHN Corp.....	3,000	86,522
* NHN KCP Corp.....	2,785	56,596
NICE Holdings Co. Ltd.....	2,759	38,926
Nice Information & Telecommunication, Inc.....	826	18,620
NICE Information Service Co. Ltd.....	2,535	39,949
NICE Total Cash Management Co. Ltd.....	2,475	10,430
Nong Shim Holdings Co. Ltd.....	301	18,598
Nong Woo Bio Co. Ltd.....	1,680	14,062
NongShim Co. Ltd.....	466	125,775
NOROO Paint & Coatings Co. Ltd.....	2,120	19,372
NOVAREX Co. Ltd.....	413	13,095
NPC.....	4,067	28,475
NS Shopping Co. Ltd.....	1,108	10,937
* Oceanbridge Co. Ltd.....	923	10,340
* OCI Co. Ltd.....	2,352	177,015
Orion Corp.....	1,145	93,691

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
Orion Holdings Corp.....	2,797	\$ 32,912
Osstem Implant Co. Ltd.....	1,464	173,300
* Osung Advanced Materials Co. Ltd.....	9,664	18,716
Ottogi Corp.....	146	53,245
Paik Kwang Industrial Co. Ltd.....	4,701	16,625
* Pan Entertainment Co. Ltd.....	3,948	15,091
Pan Ocean Co. Ltd.....	32,823	137,001
Pang Rim Co. Ltd.....	5,498	12,485
* Pan-Pacific Co. Ltd.....	5,121	8,944
* Paradise Co. Ltd.....	4,782	60,955
Park Systems Corp.....	167	16,969
Partron Co. Ltd.....	6,750	74,023
Paseco Co. Ltd.....	700	13,736
People & Technology, Inc.....	2,543	85,955
* PharmaResearch Co. Ltd.....	453	28,922
* Pharmicell Co. Ltd.....	4,643	39,846
* Philoptics Co. Ltd.....	2,005	15,477
* Philosys Healthcare Co. Ltd.....	24,311	34,729
* PI Advanced Materials Co. Ltd.....	651	22,526
* Playgram Co. Ltd.....	9,718	19,652
* Point Engineering Co. Ltd.....	7,996	20,264
* Polaris Office Corp.....	8,411	13,425
Poongsan Corp.....	1,651	41,396
Poongsan Holdings Corp.....	943	21,757
POSCO.....	4,138	909,639
POSCO Chemical Co. Ltd.....	722	67,873
POSCO Coated & Color Steel Co. Ltd.....	421	17,938
Posco ICT Co. Ltd.....	1,919	9,571
Posco International Corp.....	7,455	128,923
* Power Logics Co. Ltd.....	3,293	19,456
* PowerNet Technologies Corp.....	4,354	16,743
Protec Co. Ltd.....	642	17,994
PSK, Inc.....	1,248	48,631
Pulmuone Co. Ltd.....	1,115	15,223
Pungkuk Alcohol Industry Co. Ltd.....	987	12,324
QSI Co. Ltd.....	1,042	17,624
* Rayence Co. Ltd.....	1,013	9,568
RFHIC Corp.....	821	21,143
* RFTech Co. Ltd.....	2,150	9,582
S&S Tech Corp.....	1,039	28,002
S-1 Corp.....	467	26,157
Sajo Industries Co. Ltd.....	304	10,965
* Sajodongaone Co. Ltd.....	12,597	11,244
* Sam Chun Dang Pharm Co. Ltd.....	945	27,709
Sam Yung Trading Co. Ltd.....	1,734	19,859
* Sambu Engineering & Construction Co. Ltd.....	10,336	13,332
Samchully Co. Ltd.....	134	10,554
* Samchuly Bicycle Co. Ltd.....	1,853	17,136
Samick THK Co. Ltd.....	1,032	10,964
Samji Electronics Co. Ltd.....	1,143	10,095
Samjin Pharmaceutical Co. Ltd.....	955	20,019
* Sammok S-Form Co. Ltd.....	925	10,927
SAMPYO Cement Co. Ltd.....	3,599	15,554
*Ω Samsung Biologics Co. Ltd.....	434	268,680
Samsung C&T Corp.....	2,344	212,056
Samsung Card Co., Ltd.....	1,913	60,540
Samsung Climate Control Co. Ltd.....	761	10,028
Samsung Electro-Mechanics Co. Ltd.....	5,146	782,902
Samsung Electronics Co. Ltd.....	249,011	15,488,255

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Samsung Engineering Co. Ltd.....	18,891	\$345,679
Samsung Fire & Marine Insurance Co. Ltd.....	1,920	320,930
* Samsung Heavy Industries Co. Ltd.....	30,288	131,649
Samsung Life Insurance Co. Ltd.....	2,426	122,874
Samsung SDI Co. Ltd.....	1,445	717,130
Samsung SDS Co. Ltd.....	1,138	135,086
Samsung Securities Co. Ltd.....	4,777	161,297
SAMT Co. Ltd.....	4,241	14,275
Samwha Capacitor Co. Ltd.....	655	36,080
Samyang Corp.....	328	17,022
Samyang Holdings Corp.....	500	36,581
Samyang Tongsang Co. Ltd.....	397	18,604
* Sangbo Corp.....	5,925	9,113
Sangsangin Co. Ltd.....	5,258	40,655
Sangsin Energy Display Precision Co. Ltd.....	1,390	17,437
SaraminHR Co. Ltd.....	314	10,268
Satrec Initiative Co. Ltd.....	279	9,398
* SBI Investment Korea Co. Ltd.....	14,785	17,486
* SDN Co. Ltd.....	8,700	12,189
Seah Besteel Corp.....	2,013	25,615
SeAH Steel Corp.....	121	9,823
SeAH Steel Holdings Corp.....	192	16,898
Sebang Co. Ltd.....	1,558	14,201
Sebang Global Battery Co. Ltd.....	950	49,598
Seegene, Inc.....	3,095	141,661
Sejin Heavy Industries Co. Ltd.....	2,142	12,601
Sejong Industrial Co. Ltd.....	2,509	15,276
Sempio Foods Co.....	302	10,739
Seobu T&D.....	1,996	14,893
* Seohee Construction Co. Ltd.....	13,181	17,484
* Seojin System Co. Ltd.....	1,390	46,047
* Seoul Auction Co. Ltd.....	840	16,118
Seoul Semiconductor Co. Ltd.....	3,850	48,650
Seoul Viosys Co. Ltd.....	1,190	11,782
* Seoulin Bioscience Co. Ltd.....	1,079	14,617
* Seowon Co. Ltd.....	9,670	14,335
Seoyon Co. Ltd.....	1,996	19,971
Seoyon E-Hwa Co. Ltd.....	2,282	12,698
* Sewon E&C Co. Ltd.....	22,962	20,197
Sewoon Medical Co. Ltd.....	2,954	8,766
SFA Engineering Corp.....	1,442	41,269
* S-Fuelcell Co. Ltd.....	447	8,014
* SG Corp.....	24,663	13,428
SGC e Tec E&C Co. Ltd.....	283	12,976
* SH Energy & Chemical Co. Ltd.....	13,146	9,954
Shin Heung Energy & Electronics Co. Ltd.....	572	27,193
Shin Poong Pharmaceutical Co. Ltd.....	1,112	22,504
Shinhan Financial Group Co., Ltd.....	20,305	642,585
Shinsegae Engineering & Construction Co. Ltd.....	344	8,909
* Shinsegae Food Co. Ltd.....	207	13,001
Shinsegae Information & Communication Co. Ltd.....	64	9,071
* Shinsegae International, Inc.....	302	30,441
* Shinsegae, Inc.....	791	155,255
* Shinsung Delta Tech Co. Ltd.....	1,878	22,619
* Shinsung E&G Co. Ltd.....	7,337	10,814
* Shinwon Construction Co. Ltd.....	1,815	14,292
Shinyoung Securities Co. Ltd.....	243	12,181
* Showbox Corp.....	3,873	14,875
* Simmtech Co. Ltd.....	2,645	106,668

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
SIMPAC, Inc.....	3,447	\$ 17,488
* Sindoh Co. Ltd.....	394	10,427
Sinil Pharm Co. Ltd.....	1,135	8,740
* SK Biopharmaceuticals Co. Ltd.....	960	61,282
SK Chemicals Co. Ltd.....	1,238	131,053
SK D&D Co. Ltd.....	397	8,815
SK Discovery Co. Ltd.....	1,379	45,537
SK Gas Ltd.....	284	27,732
SK Hynix, Inc.....	51,202	5,299,804
* SK Innovation Co., Ltd.....	2,220	397,777
SK Networks Co. Ltd.....	10,023	37,958
* SK Rent A Car Co. Ltd.....	1,180	9,177
SK Securities Co. Ltd.....	45,532	33,387
SK, Inc.....	2,247	415,963
SKC Co. Ltd.....	1,426	171,676
SL Corp.....	1,324	29,740
* SM Entertainment Co. Ltd.....	1,545	77,325
* S-MAC Co. Ltd.....	17,101	10,597
SMCore, Inc.....	1,819	9,941
SNT Motiv Co. Ltd.....	830	30,549
* SNU Precision Co. Ltd.....	3,552	9,491
S-Oil Corp.....	3,562	270,404
* Solborn, Inc.....	2,404	9,322
* Solid, Inc.....	2,601	12,550
Solus Advanced Materials Co. Ltd.....	375	21,801
Songwon Industrial Co. Ltd.....	789	13,023
Soosan Heavy Industries Co. Ltd.....	4,768	9,748
Soulbrain Co. Ltd.....	291	60,287
* Soulbrain Holdings Co. Ltd.....	808	19,804
SPC Samlip Co. Ltd.....	215	12,604
SPG Co. Ltd.....	1,223	12,602
* Spigen Korea Co. Ltd.....	410	13,768
Ssangyong C&E Co. Ltd.....	8,761	56,003
* ST Pharm Co. Ltd.....	647	57,714
STIC Investments, Inc.....	4,326	36,893
* Studio Dragon Corp.....	720	46,126
* Sugentech, Inc.....	1,320	21,221
Suheung Co. Ltd.....	954	31,437
Sun Kwang Co. Ltd.....	482	24,770
Sung Kwang Bend Co. Ltd.....	3,035	20,385
* Sungchang Enterprise Holdings Ltd.....	5,726	10,901
Sungshin Cement Co. Ltd.....	2,102	27,903
Sungwoo Hitech Co. Ltd.....	7,037	30,219
Sunjin Co. Ltd.....	2,257	19,862
Systems Technology, Inc.....	880	13,456
Tae Kyung Industrial Co. Ltd.....	2,222	12,142
Taekwang Industrial Co. Ltd.....	23	19,293
Taeyoung Engineering & Construction Co. Ltd.....	1,257	10,983
* Taihan Electric Wire Co. Ltd.....	20,774	30,330
* Taihan Textile Co. Ltd.....	291	11,640
TechWing, Inc.....	1,437	24,609
* Telechips, Inc.....	1,750	31,960
TES Co. Ltd.....	1,799	38,296
Tesna, Inc.....	1,482	58,799
* Theragen Etex Co. Ltd.....	3,017	13,026
* Thinkware Systems Corp.....	770	12,481
* Tokai Carbon Korea Co. Ltd.....	182	19,773
Tongyang Life Insurance Co. Ltd.....	2,712	13,532
Tongyang, Inc.....	20,943	22,825

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Tovis Co. Ltd.....	2,381	\$ 19,656
Tplex Co. Ltd.....	5,328	18,235
TS Corp.....	5,517	12,638
* TSE Co. Ltd.....	504	29,322
* TY Holdings Co. Ltd.....	1,625	31,907
TYM Corp.....	11,461	14,412
UBCare Co. Ltd.....	1,821	9,791
Ubiquoss Holdings, Inc.....	774	10,425
* Ubivelox, Inc.....	872	12,784
Uju Electronics Co. Ltd.....	590	15,951
* Unick Corp.....	2,433	10,904
Unid Co. Ltd.....	873	61,171
Union Semiconductor Equipment & Materials Co. Ltd.....	2,829	32,114
* Unitekno Co. Ltd.....	1,430	9,892
* UniTest, Inc.....	1,170	29,530
UTi, Inc.....	1,059	12,421
* Value Added Technology Co. Ltd.....	509	14,072
* Vidente Co. Ltd.....	3,266	41,005
Vieworks Co. Ltd.....	400	13,809
* Vina Tech Co. Ltd.....	305	9,813
* Vivien Corp.....	6,219	13,309
* VT GMP Co. Ltd.....	1,560	8,734
Webcash Corp.....	621	12,363
* Webzen, Inc.....	2,181	40,799
* Welcron Co. Ltd.....	2,905	9,540
Whanin Pharmaceutical Co. Ltd.....	683	9,484
Wiable Corp.....	4,391	9,543
Winix, Inc.....	843	12,874
Wins Co. Ltd.....	1,231	14,932
WiSoL Co. Ltd.....	1,400	12,501
* WONIK CUBE Corp.....	6,298	14,984
* Wonik Holdings Co. Ltd.....	2,822	10,994
WONIK IPS Co. Ltd.....	4,545	149,993
Wonik Materials Co. Ltd.....	579	17,683
* Wonik Pnc Co. Ltd.....	940	22,882
* Wonik QnC Corp.....	2,435	52,633
Woojin, Inc.....	2,507	16,217
Woori Financial Group, Inc.....	35,314	434,446
Woori Investment Bank Co. Ltd.....	41,601	28,223
* Woorison F&G Co. Ltd.....	5,749	9,879
* Woosu AMS Co. Ltd.....	3,141	10,539
* Woowon Development Co. Ltd.....	2,680	10,132
* Worldex Industry & Trading Co. Ltd.....	1,485	34,213
Y G-1 Co. Ltd.....	1,686	11,620
YAS Co. Ltd.....	886	11,880
* Y-entec Co. Ltd.....	2,199	24,527
Yeong Hwa Metal Co. Ltd.....	8,106	9,759
* YG Entertainment, Inc.....	766	32,112
* YG PLUS.....	3,007	15,874
* YIK Corp.....	4,133	19,518
YMC Co. Ltd.....	1,463	7,877
* Yonwoo Co. Ltd.....	716	12,052
Youlchon Chemical Co. Ltd.....	1,117	21,014
Young Poong Corp.....	19	9,840
Young Poong Precision Corp.....	1,259	9,291
* Youngone Corp.....	1,491	58,079
Youngone Holdings Co. Ltd.....	857	35,047
Yuanta Securities Korea Co. Ltd.....	9,670	28,344
Yuhan Corp.....	1,550	73,486

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
SOUTH KOREA — (Continued)		
* Yungjin Pharmaceutical Co. Ltd.....	2,649	\$ 10,439
* Zeus Co. Ltd.....	1,299	25,526
Zinus, Inc.....	927	51,904
TOTAL SOUTH KOREA.....		<u>64,799,375</u>
TAIWAN — (24.8%)		
ABC Taiwan Electronics Corp.....	17,000	14,163
Abico Avy Co. Ltd.....	18,000	16,217
Ability Enterprise Co. Ltd.....	30,000	30,065
AcBel Polytech, Inc.....	33,000	38,835
Accton Technology Corp.....	27,000	260,730
Acer, Inc.....	294,000	304,901
ACES Electronic Co. Ltd.....	12,882	21,886
Acter Group Corp. Ltd.....	5,000	39,845
Action Electronics Co. Ltd.....	31,000	14,378
Addcn Technology Co. Ltd.....	3,549	29,249
Advanced Analog Technology, Inc.....	4,000	10,775
Advanced Ceramic X Corp.....	4,000	45,953
Advanced International Multitech Co. Ltd.....	15,000	43,856
* Advanced Optoelectronic Technology, Inc.....	18,000	17,349
Advanced Power Electronics Corp.....	6,000	22,257
Advantech Enterprise Co. Ltd.....	37,000	29,626
Advantech Co. Ltd.....	12,000	166,324
Aerospace Industrial Development Corp.....	47,000	49,173
* AGV Products Corp.....	45,000	17,160
Airtac International Group.....	11,000	386,199
Alchip Technologies Ltd.....	4,000	138,771
Alexander Marine Co. Ltd.....	5,000	22,578
* ALI Corp.....	19,000	24,380
All Ring Tech Co. Ltd.....	6,000	26,198
Allied Circuit Co. Ltd.....	4,000	27,021
Allis Electric Co. Ltd.....	20,000	17,002
Alltek Technology Corp.....	15,000	15,489
Alltop Technology Co. Ltd.....	4,000	27,893
Alpha Networks, Inc.....	23,000	25,388
Altek Corp.....	35,000	60,576
Amazing Microelectronic Corp.....	6,000	43,816
* Ambassador Hotel.....	28,000	31,061
* AMICCOM Electronics Corp.....	12,000	14,288
Ampire Co. Ltd.....	18,000	16,569
AmTRAN Technology Co. Ltd.....	96,000	57,228
Anpec Electronics Corp.....	6,000	52,025
AP Memory Technology Corp.....	4,000	59,473
Apacer Technology, Inc.....	10,000	16,122
Apex International Co. Ltd.....	12,000	50,148
Apogee Optocom Co. Ltd.....	7,000	17,294
Arcadyan Technology Corp.....	12,000	54,176
Ardentec Corp.....	52,000	99,986
Argosy Research, Inc.....	6,000	27,553
ASE Technology Holding Co. Ltd.....	251,000	914,165
Asia Cement Corp.....	140,000	224,305
Asia Optical Co., Inc.....	19,000	58,815
* Asia Pacific Telecom Co. Ltd.....	260,000	74,922
Asia Polymer Corp.....	45,000	58,192
Asia Tech Image, Inc.....	9,000	17,724
Asia Vital Components Co. Ltd.....	42,000	143,724
ASMedia Technology, Inc.....	2,000	115,321
ASPEED Technology, Inc.....	2,000	224,747
ASROCK, Inc.....	3,000	25,524

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Asustek Computer, Inc.....	43,000	\$562,160
Aten International Co. Ltd.....	8,000	23,577
AU Optronics Corp.....	1,003,000	745,658
Audix Corp.....	7,000	14,504
AURAS Technology Co. Ltd.....	9,000	72,329
Aver Information, Inc.....	9,000	18,884
Axiomtek Co. Ltd.....	9,000	18,957
Bafang Yunji International Co. Ltd.....	5,000	22,483
Bank of Kaohsiung Co. Ltd.....	65,000	31,684
Basso Industry Corp.....	17,000	25,501
BenQ Materials Corp.....	17,000	21,429
BES Engineering Corp.....	159,000	50,661
* Billion Electric Co. Ltd.....	19,000	14,564
Bin Chuan Enterprise Co. Ltd.....	17,000	14,013
Bionet Corp.....	11,000	14,541
Bioteque Corp.....	9,000	37,416
Bizlink Holding, Inc.....	13,000	141,619
Bright Led Electronics Corp.....	19,000	15,627
Brighton-Best International Taiwan, Inc.....	44,000	62,484
Brilliant Network & Automation Integrated System Co. Ltd.....	3,000	21,206
Browave Corp.....	12,000	17,264
C Sun Manufacturing Ltd.....	13,000	22,543
* Cameo Communications, Inc.....	36,000	12,803
Capital Futures Corp.....	12,000	16,590
Capital Securities Corp.....	198,000	116,806
Career Technology MFG. Co. Ltd.....	49,000	41,882
Carnival Industrial Corp.....	28,000	13,952
Castles Technology Co. Ltd.....	14,000	17,470
Caswell, Inc.....	5,000	16,958
Catcher Technology Co. Ltd.....	44,000	247,932
Cathay Financial Holding Co. Ltd.....	258,000	598,443
Cathay Real Estate Development Co. Ltd.....	73,000	49,762
Cayman Engley Industrial Co. Ltd.....	7,000	20,452
Celxpert Energy Corp.....	11,000	15,965
Center Laboratories, Inc.....	45,000	93,818
Central Reinsurance Co. Ltd.....	18,000	18,542
Century Iron & Steel Industrial Co. Ltd.....	15,000	58,356
Chailease Holding Co. Ltd.....	71,000	651,236
* Chain Chon Industrial Co. Ltd.....	23,032	16,123
* Champion Building Materials Co. Ltd.....	38,000	15,064
Champion Microelectronic Corp.....	7,000	16,443
Chang Hwa Commercial Bank Ltd.....	278,000	177,940
Chang Wah Electromaterials, Inc.....	33,000	42,839
Chang Wah Technology Co. Ltd.....	15,000	54,105
Channel Well Technology Co. Ltd.....	33,000	45,606
Chant Sincere Co. Ltd.....	10,000	25,372
Charoen Pokphand Enterprise.....	19,000	56,884
CHC Healthcare Group.....	16,000	20,849
Chen Full International Co. Ltd.....	11,000	15,836
Chenbro Micom Co. Ltd.....	5,000	15,091
Cheng Loong Corp.....	111,000	137,811
* Cheng Mei Materials Technology Corp.....	67,000	29,422
Cheng Shin Rubber Industry Co. Ltd.....	173,000	217,486
Cheng Uei Precision Industry Co. Ltd.....	47,000	64,642
Chia Chang Co. Ltd.....	14,000	24,346
Chia Hsin Cement Corp.....	73,000	52,825
Chicony Electronics Co. Ltd.....	56,000	179,685
Chicony Power Technology Co. Ltd.....	22,000	62,946
Chief Telecom, Inc.....	3,000	28,837

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
	6,000	\$ 17,912
* Chieftek Precision Co. Ltd.....	350,000	304,998
* China Airlines Ltd.....	104,000	64,873
China Bills Finance Corp.....	19,000	14,925
China Chemical & Pharmaceutical Co. Ltd.....	577,000	384,899
China Development Financial Holding Corp.....	29,000	19,171
China Electric Manufacturing Corp.....	49,000	59,042
China General Plastics Corp.....	147,000	50,586
China Man-Made Fiber Corp.....	41,000	49,452
China Metal Products.....	22,000	48,824
* China Motor Corp.....	437,490	194,706
China Petrochemical Development Corp.....	15,000	62,472
China Steel Chemical Corp.....	756,000	925,199
China Steel Corp.....	9,000	19,000
China Steel Structure Co. Ltd.....	6,000	10,716
Chinese Maritime Transport Ltd.....	43,000	54,068
Chin-Poon Industrial Co. Ltd.....	84,000	209,504
Chipbond Technology Corp.....	82,000	139,543
ChipMOS Technologies, Inc.....	7,000	53,197
Chlitina Holding Ltd.....	22,000	58,805
Chong Hong Construction Co. Ltd.....	21,000	163,693
Chroma ATE, Inc.....	53,000	41,338
Chun Yuan Steel Industry Co. Ltd.....	54,000	82,844
Chung Hsin Electric & Machinery Manufacturing Corp.....	93,000	126,815
Chung Hung Steel Corp.....	3,000	13,889
* Chung Hwa Food Industrial Co. Ltd.....	27,000	21,925
Chung Hwa Pulp Corp.....	7,000	15,446
Chunghwa Chemical Synthesis & Biotech Co. Ltd.....	3,000	69,462
Chunghwa Precision Test Tech Co. Ltd.....	12,803	555,778
Chunghwa Telecom Co. Ltd., Sponsored ADR.....	6,000	44,977
Cleanaway Co., Ltd.....	47,000	52,347
Clevo Co.....	122,000	46,869
CMC Magnetics Corp.....	284,000	259,714
Compal Electronics, Inc.....	124,000	192,005
Compeq Manufacturing Co. Ltd.....	56,000	28,213
Concord Securities Co. Ltd.....	46,000	38,997
Continental Holdings Corp.....	22,000	15,344
Contrel Technology Co. Ltd.....	47,000	128,718
Coretronic Corp.....	19,000	47,514
Co-Tech Development Corp.....	65,000	47,498
* CSBC Corp. Taiwan.....	837,000	841,444
CTBC Financial Holding Co. Ltd.....	54,000	74,700
CTCI Corp.....	4,000	26,140
Cub Elecparts, Inc.....	10,000	16,183
CvilLux Corp.....	10,000	13,968
CX Technology Co. Ltd.....	5,000	15,446
Cyberlink Corp.....	3,000	7,423
CyberPower Systems, Inc.....	42,000	39,370
CyberTAN Technology, Inc.....	34,000	40,208
DA CIN Construction Co. Ltd.....	24,000	25,993
* Da-Li Development Co. Ltd.....	26,000	42,517
Darfon Electronics Corp.....	47,000	21,913
* Darwin Precisions Corp.....	5,000	22,046
Daxin Materials Corp.....	26,000	14,941
De Licacy Industrial Co. Ltd.....	78,000	769,505
Delta Electronics, Inc.....	15,000	32,148
Depo Auto Parts Ind Co. Ltd.....	17,000	60,112
Dimerco Express Corp.....	69,000	41,620
D-Link Corp.....	16,000	15,239
Draytek Corp.....		

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Dynamic Electronics Co. Ltd.....	31,000	\$ 23,312
Dynapack International Technology Corp.....	13,000	48,132
E & R Engineering Corp.....	7,000	17,977
E Ink Holdings, Inc.....	35,000	190,767
E.Sun Financial Holding Co. Ltd.....	442,000	464,803
Eastern Media International Corp.....	31,000	38,123
Eclat Textile Co. Ltd.....	12,000	266,214
ECOVE Environment Corp.....	2,000	17,046
Edimax Technology Co. Ltd.....	40,000	20,021
Edison Opto Corp.....	21,000	15,422
Edom Technology Co. Ltd.....	15,000	17,861
eGalax_eMPIA Technology, Inc.....	6,000	15,959
Egis Technology, Inc.....	6,000	23,758
Elan Microelectronics Corp.....	40,000	237,476
E-LIFE MALL Corp.....	5,000	14,745
Elite Advanced Laser Corp.....	13,000	24,927
Elite Material Co. Ltd.....	23,000	224,261
Elite Semiconductor Microelectronics Technology, Inc.....	34,000	180,510
Elitegroup Computer Systems Co. Ltd.....	37,000	26,428
eMemory Technology, Inc.....	4,000	233,520
Emerging Display Technologies Corp.....	24,000	15,770
Ennoconn Corp.....	7,272	56,304
* Ennostar, Inc.....	65,000	215,388
* Epileds Technologies, Inc.....	19,000	16,890
Eris Technology Corp.....	3,000	25,370
Eson Precision Ind Co. Ltd.....	9,000	19,845
Eternal Materials Co. Ltd.....	83,000	109,981
* Eurocharm Holdings Co. Ltd.....	4,000	21,619
* Eva Airways Corp.....	199,000	177,648
* Everest Textile Co. Ltd.....	45,000	14,901
Evergreen International Storage & Transport Corp.....	61,000	63,501
Evergreen Marine Corp. Taiwan Ltd.....	248,000	1,052,197
Evergreen Steel Corp.....	20,000	37,649
Everlight Chemical Industrial Corp.....	57,000	49,283
Everlight Electronics Co. Ltd.....	62,000	122,959
* Everspring Industry Co. Ltd.....	21,000	15,472
Excel Cell Electronic Co. Ltd.....	19,000	16,294
Excelliance Mos Corp.....	3,000	20,099
Excelsior Medical Co. Ltd.....	8,000	16,572
Far Eastern Department Stores Ltd.....	86,000	65,085
Far Eastern International Bank.....	229,000	90,822
Far Eastern New Century Corp.....	208,000	217,895
Far EastTone Telecommunications Co. Ltd.....	171,000	400,799
Farglory F T Z Investment Holding Co. Ltd.....	9,000	21,479
Farglory Land Development Co. Ltd.....	26,000	60,073
Federal Corp.....	28,000	27,600
Feedback Technology Corp.....	7,000	20,098
Feng Hsin Steel Co. Ltd.....	39,000	117,107
Feng TAY Enterprise Co. Ltd.....	22,000	180,426
First Copper Technology Co. Ltd.....	14,000	21,726
First Financial Holding Co. Ltd.....	470,000	427,991
First Hi-Tec Enterprise Co. Ltd.....	7,000	13,956
* First Steamship Co. Ltd.....	84,000	35,217
FIT Holding Co. Ltd.....	20,000	22,765
FLEXium Interconnect, Inc.....	44,000	156,197
Flytech Technology Co. Ltd.....	9,000	24,003
FOCI Fiber Optic Communications, Inc.....	14,000	15,020
Forcecon Tech Co. Ltd.....	7,000	20,425
Formosa Advanced Technologies Co. Ltd.....	26,000	36,345

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Formosa Chemicals & Fibre Corp.....	162,000	\$ 464,384
Formosa International Hotels Corp.....	6,000	31,948
* Formosa Laboratories, Inc.....	12,000	23,881
Formosa Oilseed Processing Co. Ltd.....	10,000	19,660
Formosa Petrochemical Corp.....	45,000	157,049
Formosa Plastics Corp.....	141,000	540,660
Formosa Sumco Technology Corp.....	4,000	41,858
Formosa Taffeta Co. Ltd.....	112,000	115,856
Formosan Rubber Group, Inc.....	22,000	17,517
Formosan Union Chemical.....	40,000	32,522
* Forward Electronics Co. Ltd.....	23,143	15,452
Foxconn Technology Co. Ltd.....	69,000	151,997
Foxsemicon Integrated Technology, Inc.....	7,000	57,880
Froch Enterprise Co. Ltd.....	17,000	17,190
FSP Technology, Inc.....	21,000	32,810
Fu Chun Shin Machinery Manufacture Co. Ltd.....	26,000	16,446
Fubon Financial Holding Co. Ltd.....	384,000	1,059,653
Fulgent Sun International Holding Co. Ltd.....	14,000	54,245
* Fulltech Fiber Glass Corp.....	39,000	21,931
Fusheng Precision Co. Ltd.....	10,000	71,108
Fwusow Industry Co. Ltd.....	21,000	14,742
G Shank Enterprise Co. Ltd.....	21,000	45,971
* Gamania Digital Entertainment Co. Ltd.....	14,000	32,709
GCS Holdings, Inc.....	9,000	14,639
GEM Services, Inc.....	7,000	22,051
Gemtek Technology Corp.....	39,000	44,255
General Interface Solution Holding Ltd.....	34,000	118,740
Generalplus Technology, Inc.....	7,000	15,594
GeneReach Biotechnology Corp.....	6,000	20,811
Genius Electronic Optical Co. Ltd.....	8,000	139,650
GeoVision, Inc.....	14,000	14,548
Getac Technology Corp.....	36,000	70,591
GFC Ltd.....	7,000	16,635
Giant Manufacturing Co. Ltd.....	29,000	335,887
* Giantplus Technology Co. Ltd.....	35,000	15,086
Gigabyte Technology Co. Ltd.....	55,000	283,803
Gigasolar Materials Corp.....	3,000	19,686
Ginko International Co. Ltd.....	7,000	69,414
Global Brands Manufacture Ltd.....	32,000	41,587
Global Lighting Technologies, Inc.....	12,000	32,943
Global Mixed Mode Technology, Inc.....	9,000	76,750
Global PMX Co. Ltd.....	7,000	39,996
Global Unichip Corp.....	5,000	87,793
Globalwafers Co. Ltd.....	12,000	342,468
Gloria Material Technology Corp.....	44,000	32,606
* Glotech Industrial Corp.....	18,000	18,211
* GMI Technology, Inc.....	18,000	15,122
Gold Circuit Electronics Ltd.....	51,000	142,017
Goldsun Building Materials Co. Ltd.....	111,000	103,656
Good Will Instrument Co. Ltd.....	15,000	14,489
Gourmet Master Co. Ltd.....	12,000	46,049
Grand Fortune Securities Co. Ltd.....	27,000	19,094
Grand Pacific Petrochemical.....	108,000	105,267
Grand Process Technology Corp.....	3,000	36,268
Grape King Bio Ltd.....	12,000	67,547
Great China Metal Industry.....	13,000	12,315
Great Taipei Gas Co. Ltd.....	36,000	42,635
Great Tree Pharmacy Co. Ltd.....	4,000	29,253
Great Wall Enterprise Co. Ltd.....	53,000	100,215

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Greatek Electronics, Inc.....	36,000	\$ 96,564
Hannstar Board Corp.....	39,000	59,431
HannsTouch Solution, Inc.....	59,000	31,499
Harmony Electronics Corp.....	9,000	15,938
Harvatek Corp.....	22,000	19,958
Heran Co. Ltd.....	4,000	17,317
Hey Song Corp.....	32,000	40,830
Highlight Tech Corp.....	12,000	23,141
Highwealth Construction Corp.....	78,000	131,948
Hiroca Holdings Ltd.....	9,000	17,586
Hitron Technology, Inc.....	19,000	14,374
Hiwin Technologies Corp.....	25,000	242,057
Ho Tung Chemical Corp.....	96,000	37,325
Hocheng Corp.....	28,000	15,161
Hold-Key Electric Wire & Cable Co. Ltd.....	28,000	13,557
Holiday Entertainment Co. Ltd.....	7,000	14,877
Holtek Semiconductor, Inc.....	19,000	70,789
Holy Stone Enterprise Co. Ltd.....	13,000	54,943
Hon Hai Precision Industry Co. Ltd.....	434,000	1,622,694
Hong Pu Real Estate Development Co. Ltd.....	22,000	17,472
Hong TAI Electric Industrial.....	26,000	22,785
Horizon Securities Co. Ltd.....	34,000	19,607
Hotai Finance Co. Ltd.....	15,000	57,606
Hotai Motor Co. Ltd.....	13,000	284,700
Hsin Kuang Steel Co. Ltd.....	31,000	59,326
Hsin Yung Chien Co. Ltd.....	6,000	25,818
Hsing TA Cement Co.....	21,000	15,218
* HTC Corp.....	39,000	92,313
Hu Lane Associate, Inc.....	7,000	32,130
HUA ENG Wire & Cable Co. Ltd.....	29,000	20,773
* Hua Jung Components Co. Ltd.....	30,000	15,100
Hua Nan Financial Holdings Co. Ltd.....	387,000	306,642
Hua Yu Lien Development Co. Ltd.....	7,000	14,468
Huaku Development Co. Ltd.....	29,000	95,127
Huang Hsiang Construction Corp.....	15,000	21,288
Huikwang Corp.....	14,000	16,033
Hung Ching Development & Construction Co. Ltd.....	21,000	22,181
Hung Sheng Construction Ltd.....	45,000	38,708
Hwa Fong Rubber Industrial Co. Ltd.....	18,000	10,487
Hycon Technology Corp.....	4,000	24,266
Ibase Technology, Inc.....	21,000	29,427
IBF Financial Holdings Co. Ltd.....	256,000	148,440
Ichia Technologies, Inc.....	28,000	16,285
* Ideal Bike Corp.....	35,000	15,031
IEI Integration Corp.....	17,000	27,427
Infotrend Technology, Inc.....	28,000	16,533
Info-Tek Corp.....	10,000	19,834
Innodisk Corp.....	7,000	49,200
Innolux Corp.....	1,147,000	720,444
Inpaq Technology Co. Ltd.....	11,000	24,218
Insyde Software Corp.....	5,000	14,892
Integrated Service Technology, Inc.....	10,000	18,047
International CSRC Investment Holdings Co.....	74,000	66,718
International Games System Co. Ltd.....	7,000	180,875
Inventec Corp.....	190,000	174,279
Iron Force Industrial Co. Ltd.....	7,000	17,101
I-Sheng Electric Wire & Cable Co. Ltd.....	11,000	16,869
ITE Technology, Inc.....	21,000	77,800
ITEQ Corp.....	24,000	110,321

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Jarlytec Co. Ltd.....	9,000	\$ 20,909
Jentech Precision Industrial Co. Ltd.....	6,000	86,562
Jess-Link Products Co. Ltd.....	8,000	11,600
Jia Wei Lifestyle, Inc.....	8,000	21,756
JMC Electronics Co. Ltd.....	8,000	14,863
Johnson Health Tech Co. Ltd.....	11,000	21,357
Jourdeness Group Ltd.....	6,000	15,218
K Laser Technology, Inc.....	20,000	16,594
Kaori Heat Treatment Co. Ltd.....	8,000	15,095
KEE TAI Properties Co. Ltd.....	44,000	19,014
Kenda Rubber Industrial Co. Ltd.....	80,000	87,285
Kenmec Mechanical Engineering Co. Ltd.....	21,000	20,001
Kerry TJ Logistics Co. Ltd.....	19,000	31,032
Key Ware Electronics Co. Ltd.....	30,000	14,347
KHGEARS International Ltd.....	5,000	16,341
Kindom Development Co. Ltd.....	49,000	63,183
King Slide Works Co. Ltd.....	6,000	97,751
King Yuan Electronics Co. Ltd.....	164,000	271,854
King's Town Bank Co. Ltd.....	91,000	133,914
Kinik Co.....	10,000	35,809
* Kinko Optical Co. Ltd.....	17,000	19,866
Kinpo Electronics.....	155,000	84,286
Kinsus Interconnect Technology Corp.....	25,000	189,052
KMC Kuei Meng International, Inc.....	10,000	69,019
Ko Ja Cayman Co. Ltd.....	6,000	15,177
KS Terminals, Inc.....	12,000	36,433
Kung Long Batteries Industrial Co. Ltd.....	4,000	19,779
Kung Sing Engineering Corp.....	50,000	14,790
Kuo Toong International Co. Ltd.....	22,000	16,274
Kuo Yang Construction Co. Ltd.....	21,000	17,592
Kwong Lung Enterprise Co. Ltd.....	8,000	11,739
L&K Engineering Co. Ltd.....	19,000	20,451
* LAN FA Textile.....	32,000	13,597
Land Mark Optoelectronics Corp.....	7,000	49,973
Lanner Electronics, Inc.....	13,000	24,889
Largan Precision Co., Ltd.....	6,000	437,909
Laser Tek Taiwan Co. Ltd.....	14,000	18,203
Leader Electronics, Inc.....	25,000	12,918
Leadtrend Technology Corp.....	4,000	19,309
* Lealea Enterprise Co. Ltd.....	75,000	28,105
Lelon Electronics Corp.....	8,000	18,750
Leo Systems, Inc.....	17,000	15,458
* Li Peng Enterprise Co. Ltd.....	49,000	16,513
Lian HWA Food Corp.....	7,000	17,760
Lien Hwa Industrial Holdings Corp.....	57,000	126,312
* Lingsen Precision Industries Ltd.....	31,000	26,806
Lite-On Technology Corp.....	182,000	420,348
* Long Bon International Co. Ltd.....	23,000	14,616
Long Da Construction & Development Corp.....	26,000	20,748
Longchen Paper & Packaging Co. Ltd.....	82,000	66,833
Longwell Co.....	10,000	18,169
Lotes Co. Ltd.....	4,000	105,129
Lotus Pharmaceutical Co. Ltd.....	10,000	31,321
Lumax International Corp. Ltd.....	15,000	39,788
Lung Yen Life Service Corp.....	26,000	40,088
Macauto Industrial Co. Ltd.....	8,000	21,771
Machvision, Inc.....	5,000	43,509
Macroblock, Inc.....	4,000	24,556
Macronix International Co. Ltd.....	168,000	256,218

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
MacroWell OMG Digital Entertainment Co. Ltd.....	5,000	\$ 25,304
Makalot Industrial Co. Ltd.....	19,000	160,042
Marketch International Corp.....	7,000	42,156
Materials Analysis Technology, Inc.....	6,000	30,798
Mayer Steel Pipe Corp.....	14,000	15,037
Mechema Chemicals International Corp.....	4,000	20,024
MediaTek, Inc.....	57,000	2,263,994
Mega Financial Holding Co. Ltd.....	490,000	655,805
Mercuries & Associates Holding Ltd.....	49,000	37,797
* Mercuries Life Insurance Co. Ltd.....	182,000	61,043
Merida Industry Co. Ltd.....	11,000	116,085
Merry Electronics Co. Ltd.....	17,000	55,005
Micro-Star International Co. Ltd.....	75,000	419,504
Mildef Crete, Inc.....	7,000	15,121
* MIN AIK Technology Co. Ltd.....	17,000	14,238
Mirle Automation Corp.....	15,000	23,085
Mitac Holdings Corp.....	108,000	127,677
momo.com, Inc.....	2,000	81,726
MOSA Industrial Corp.....	12,000	16,532
MPI Corp.....	6,000	23,804
Nak Sealing Technologies Corp.....	6,000	19,790
Namchow Holdings Co. Ltd.....	21,000	37,071
Nan Pao Resins Chemical Co. Ltd.....	5,000	25,216
Nan Ren Lake Leisure Amusement Co. Ltd.....	29,000	14,674
Nan Ya Plastics Corp.....	276,000	871,537
Nan Ya Printed Circuit Board Corp.....	9,000	158,043
Nanya Technology Corp.....	83,000	220,491
Netronix, Inc.....	9,000	17,010
* Newmax Technology Co. Ltd.....	11,000	14,265
Nichidenbo Corp.....	16,000	30,075
Nien Hsing Textile Co. Ltd.....	18,000	13,291
Nien Made Enterprise Co. Ltd.....	15,000	211,575
Niko Semiconductor Co. Ltd.....	6,000	14,975
Nishoku Technology, Inc.....	5,000	15,410
Nova Technology Corp.....	3,000	17,564
Novatek Microelectronics Corp.....	41,000	721,036
Nuvoton Technology Corp.....	15,000	79,936
Nyquest Technology Co. Ltd.....	4,000	22,300
O-Bank Co. Ltd.....	149,000	46,104
Ocean Plastics Co. Ltd.....	22,000	26,590
* Oneness Biotech Co. Ltd.....	8,000	69,180
* Optimax Technology Corp.....	21,946	21,339
OptoTech Corp.....	22,000	47,618
* Orient Semiconductor Electronics Ltd.....	32,000	27,006
* Oriental Union Chemical Corp.....	67,000	49,811
O-TA Precision Industry Co. Ltd.....	6,000	31,802
Pacific Hospital Supply Co. Ltd.....	7,000	19,071
Paiho Shih Holdings Corp.....	14,000	18,011
Pan German Universal Motors Ltd.....	3,000	22,714
Pan-International Industrial Corp.....	48,000	64,688
Parade Technologies Ltd.....	5,000	369,146
Parpro Corp.....	14,000	13,883
PChome Online, Inc.....	14,000	55,345
PCL Technologies, Inc.....	5,000	14,228
Pegatron Corp.....	137,000	344,376
Pegavision Corp.....	2,000	28,953
PharmaEngine, Inc.....	10,000	21,998
Phison Electronics Corp.....	13,000	215,463
Phoenix Silicon International Corp.....	13,000	23,525

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
* Phytohealth Corp.....	20,000	\$ 14,757
Pixart Imaging, Inc.....	13,000	65,668
Pou Chen Corp.....	151,000	175,553
Power Wind Health Industry, Inc.....	5,000	22,501
Powertech Technology, Inc.....	93,000	331,470
Poya International Co. Ltd.....	7,000	106,832
President Chain Store Corp.....	27,000	257,880
President Securities Corp.....	97,000	78,612
Primax Electronics Ltd.....	46,000	89,679
Prince Housing & Development Corp.....	149,000	69,722
Promate Electronic Co. Ltd.....	21,000	31,444
Prosperity Dielectrics Co. Ltd.....	12,000	24,325
Qisda Corp.....	129,000	139,660
Qualipoly Chemical Corp.....	7,000	10,555
Quang Viet Enterprise Co. Ltd.....	5,000	21,682
Quanta Computer, Inc.....	154,000	521,242
Quanta Storage, Inc.....	24,000	38,829
Quintain Steel Co. Ltd.....	33,000	21,145
Radiant Opto-Electronics Corp.....	58,000	214,722
Radium Life Tech Co. Ltd.....	113,000	44,815
* RDC Semiconductor Co. Ltd.....	4,000	69,072
Realtek Semiconductor Corp.....	20,000	388,003
Rechi Precision Co. Ltd.....	38,000	24,842
Rexon Industrial Corp. Ltd.....	19,000	30,717
Rich Development Co. Ltd.....	40,000	13,201
* Ritek Corp.....	79,000	27,263
* Roo Hsing Co. Ltd.....	63,000	14,117
* Rotam Global Agrosiences Ltd.....	20,000	18,299
Ruentex Development Co. Ltd.....	85,000	197,923
Ruentex Engineering & Construction Co.....	6,000	26,816
Ruentex Industries Ltd.....	34,000	117,661
Run Long Construction Co. Ltd.....	23,000	45,336
Sampo Corp.....	44,000	48,253
San Fang Chemical Industry Co. Ltd.....	19,000	13,852
San Shing Fastech Corp.....	7,000	14,294
Sanyang Motor Co. Ltd.....	60,000	58,371
Savior Lifetec Corp.....	24,000	14,769
SCI Pharmtech, Inc.....	6,000	17,846
ScinoPharm Taiwan Ltd.....	17,000	14,293
SDI Corp.....	11,000	61,720
Sea Sonic Electronics Co. Ltd.....	6,000	16,541
Senao Networks, Inc.....	5,000	19,425
Sensortek Technology Corp.....	3,000	49,638
Sercomm Corp.....	21,000	59,269
Sesoda Corp.....	21,000	24,103
Shanghai Commercial & Savings Bank Ltd.....	239,000	403,216
Sheng Yu Steel Co. Ltd.....	13,000	13,851
ShenMao Technology, Inc.....	8,000	20,965
Shih Her Technologies, Inc.....	7,000	17,740
* Shih Wei Navigation Co. Ltd.....	33,153	44,328
Shihlin Electric & Engineering Corp.....	32,000	59,738
Shin Foong Specialty & Applied Materials Co. Ltd.....	2,000	10,843
Shin Kong Financial Holding Co. Ltd.....	817,000	329,340
Shin Ruenn Development Co. Ltd.....	16,000	14,894
Shin Zu Shing Co. Ltd.....	19,000	63,422
* Shining Building Business Co. Ltd.....	50,000	18,618
Shinkong Insurance Co. Ltd.....	22,000	38,008
Shinkong Synthetic Fibers Corp.....	138,000	96,619
Shinkong Textile Co. Ltd.....	8,000	12,250

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Shiny Chemical Industrial Co. Ltd.....	9,000	\$ 54,517
ShunSin Technology Holding Ltd.....	4,000	12,870
* Shuttle, Inc.....	38,000	19,746
Sigurd Microelectronics Corp.....	60,000	124,341
Silergy Corp.....	3,000	405,493
Silicon Optronics, Inc.....	6,000	25,660
Simple Technology Co. Ltd.....	16,000	182,977
Sinbon Electronics Co. Ltd.....	12,000	116,712
Sincere Navigation Corp.....	36,000	32,656
Singatron Enterprise Co. Ltd.....	16,000	15,380
Sinher Technology, Inc.....	9,000	13,046
Sinmag Equipment Corp.....	5,000	18,790
Sino-American Silicon Products, Inc.....	41,000	320,921
Sinon Corp.....	52,000	52,783
SinoPac Financial Holdings Co. Ltd.....	686,000	410,444
Sinopower Semiconductor, Inc.....	4,000	19,594
Sinyi Realty, Inc.....	21,000	26,190
Siward Crystal Technology Co. Ltd.....	16,000	19,145
Soft-World International Corp.....	6,000	19,743
Solar Applied Materials Technology Corp.....	35,000	60,189
Solteam, Inc.....	7,000	20,808
Sonix Technology Co. Ltd.....	8,000	24,222
Southeast Cement Co. Ltd.....	21,000	14,586
Sporton International, Inc.....	8,000	60,658
St Shine Optical Co. Ltd.....	5,000	52,546
Standard Chemical & Pharmaceutical Co. Ltd.....	10,000	15,122
Standard Foods Corp.....	35,000	64,931
Stark Technology, Inc.....	9,000	26,898
* Sun Yad Construction Co. Ltd.....	24,000	20,035
Sunjuice Holdings Co. Ltd.....	1,000	11,310
Sunny Friend Environmental Technology Co. Ltd.....	6,000	42,779
Sunonwealth Electric Machine Industry Co. Ltd.....	19,000	29,487
Sunplus Innovation Technology, Inc.....	4,000	19,059
Sunplus Technology Co. Ltd.....	22,000	27,755
Sunrex Technology Corp.....	14,000	22,044
Sunspring Metal Corp.....	17,000	16,519
Superior Plating Technology Co. Ltd.....	7,000	17,361
Supreme Electronics Co. Ltd.....	50,000	88,454
Swancor Holding Co. Ltd.....	8,000	25,657
Symtek Automation Asia Co. Ltd.....	6,000	25,252
Syncmold Enterprise Corp.....	14,000	34,743
Synmosa Biopharma Corp.....	35,000	29,386
Synnex Technology International Corp.....	82,000	201,940
System Corp.....	18,000	55,091
TA Chen Stainless Pipe.....	163,000	263,258
Ta Liang Technology Co. Ltd.....	5,000	13,900
Ta Ya Electric Wire & Cable.....	67,000	56,141
Tah Hsin Industrial Corp.....	5,720	17,517
TA-I Technology Co. Ltd.....	14,000	30,985
* Tai Tung Communication Co. Ltd.....	12,000	7,747
Taichung Commercial Bank Co. Ltd.....	374,000	179,897
TaiDoc Technology Corp.....	6,000	40,452
Taiflex Scientific Co. Ltd.....	21,000	35,189
Taimide Tech, Inc.....	15,000	22,369
Tainan Spinning Co. Ltd.....	128,000	113,410
Taishin Financial Holding Co. Ltd.....	708,000	506,315
Taisun Enterprise Co. Ltd.....	17,000	16,502
TAI-TECH Advanced Electronics Co. Ltd.....	6,000	26,683
Taiwan Business Bank.....	433,000	161,505

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
Taiwan Cement Corp.....	234,000	\$ 397,970
Taiwan Chinsan Electronic Industrial Co. Ltd.....	13,000	20,623
Taiwan Cogeneration Corp.....	37,000	49,546
Taiwan Cooperative Financial Holding Co. Ltd.....	428,000	410,649
Taiwan FamilyMart Co. Ltd.....	5,000	43,508
Taiwan Fertilizer Co. Ltd.....	56,000	136,143
Taiwan Fire & Marine Insurance Co. Ltd.....	25,000	18,344
Taiwan FU Hsing Industrial Co. Ltd.....	20,000	29,974
Taiwan Glass Industry Corp.....	94,000	80,400
Taiwan High Speed Rail Corp.....	140,000	144,215
Taiwan Hon Chuan Enterprise Co. Ltd.....	38,000	98,322
Taiwan Hopax Chemicals Manufacturing Co. Ltd.....	15,000	32,720
* Taiwan IC Packaging Corp.....	23,000	16,832
Taiwan Line Tek Electronic.....	14,000	14,248
Taiwan Mobile Co. Ltd.....	92,000	330,685
Taiwan Navigation Co. Ltd.....	24,000	28,175
Taiwan Paiho Ltd.....	29,000	84,515
Taiwan PCB Techvest Co. Ltd.....	33,000	55,999
Taiwan Pelican Express Co. Ltd.....	7,000	21,133
Taiwan Sakura Corp.....	19,000	46,047
Taiwan Sanyo Electric Co. Ltd.....	10,000	12,747
Taiwan Secom Co. Ltd.....	29,000	106,500
Taiwan Semiconductor Co. Ltd.....	20,000	50,380
Taiwan Semiconductor Manufacturing Co. Ltd.....	724,000	16,740,318
Taiwan Shin Kong Security Co. Ltd.....	40,000	56,699
Taiwan Styrene Monomer.....	59,000	35,991
Taiwan Surface Mounting Technology Corp.....	24,000	115,236
* Taiwan TEA Corp.....	66,000	50,694
Taiwan Union Technology Corp.....	23,000	77,620
Taiyen Biotech Co. Ltd.....	14,000	16,818
* Tatung Co. Ltd.....	110,000	115,674
TBI Motion Technology Co. Ltd.....	7,000	11,620
TCI Co. Ltd.....	10,000	70,166
Teco Electric & Machinery Co. Ltd.....	117,000	125,166
Tehmag Foods Corp.....	2,000	20,882
Test Research, Inc.....	15,000	31,814
Test Rite International Co. Ltd.....	17,000	13,229
Tex-Ray Industrial Co. Ltd.....	32,000	15,936
Thermaltake Technology Co. Ltd.....	12,000	16,602
Thinking Electronic Industrial Co. Ltd.....	7,000	37,020
Thye Ming Industrial Co. Ltd.....	10,000	13,499
Tian Zheng International Precision Machinery Co. Ltd.....	5,000	15,506
Ton Yi Industrial Corp.....	77,000	39,140
Tong Hsing Electronic Industries Ltd.....	16,000	157,485
Tong Ming Enterprise Co. Ltd.....	9,000	19,036
Tong Yang Industry Co. Ltd.....	64,000	73,303
Top Bright Holding Co. Ltd.....	4,000	17,903
Topco Scientific Co. Ltd.....	18,000	108,483
Topco Technologies Corp.....	5,000	14,959
Topkey Corp.....	7,000	33,909
Topoint Technology Co. Ltd.....	14,000	19,621
TPK Holding Co. Ltd.....	52,000	74,954
Transcend Information, Inc.....	24,000	61,099
Transcom, Inc.....	5,000	29,310
Trigold Holdings Ltd.....	12,000	14,288
Tripod Technology Corp.....	39,000	182,072
* TrueLight Corp.....	12,000	10,981
Tsann Kuen Enterprise Co. Ltd.....	12,000	15,053
TSC Auto ID Technology Co. Ltd.....	3,000	21,250

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
TSRC Corp.....	55,000	\$ 74,571
Ttet Union Corp.....	3,000	16,689
TTFB Co. Ltd.....	3,000	23,209
TTY Biopharm Co. Ltd.....	17,000	41,479
Tung Ho Steel Enterprise Corp.....	78,000	192,577
Tung Thih Electronic Co. Ltd.....	10,000	52,044
Turvo International Co. Ltd.....	5,000	19,087
TXC Corp.....	52,000	178,151
TYC Brother Industrial Co. Ltd.....	21,000	14,242
* Tycoons Group Enterprise.....	45,000	19,639
Tyntek Corp.....	20,000	19,231
UDE Corp.....	11,000	16,971
U-Ming Marine Transport Corp.....	40,000	78,995
Unic Technology Corp.....	21,000	15,441
Unimicron Technology Corp.....	48,000	359,844
* Union Bank Of Taiwan.....	218,000	112,734
Uni-President Enterprises Corp.....	253,000	620,095
* Unitech Printed Circuit Board Corp.....	82,000	53,015
United Integrated Services Co. Ltd.....	19,000	121,217
United Microelectronics Corp., Sponsored ADR.....	78,700	773,621
United Microelectronics Corp.....	262,000	547,396
Univacco Technology, Inc.....	17,000	16,006
Universal Cement Corp.....	46,000	35,464
Universal Vision Biotechnology Co. Ltd.....	3,000	29,207
Universal, Inc.....	12,000	21,050
Unizyx Holding Corp.....	20,000	21,616
UPC Technology Corp.....	124,000	93,394
Userjoy Technology Co. Ltd.....	6,000	18,167
USI Corp.....	108,000	109,151
U-Tech Media Corp.....	25,000	16,561
Utechzone Co. Ltd.....	7,000	24,678
UVAT Technology Co. Ltd.....	9,000	18,947
Vanguard International Semiconductor Corp.....	56,000	270,139
Ventec International Group Co. Ltd.....	8,000	33,352
Viking Tech Corp.....	11,000	30,407
Visual Photonics Epitaxy Co. Ltd.....	15,000	70,778
Voltronic Power Technology Corp.....	4,000	206,141
Wafer Works Corp.....	34,000	97,333
Waffer Technology Corp.....	24,000	27,530
Wah Lee Industrial Corp.....	20,000	73,425
Walsin Lihwa Corp.....	165,000	156,566
Walsin Technology Corp.....	28,000	156,259
Walton Advanced Engineering, Inc.....	32,000	20,175
Wan Hai Lines Ltd.....	44,000	241,199
* WEI Chih Steel Industrial Co. Ltd.....	14,000	18,581
Wei Chuan Foods Corp.....	43,000	33,423
Weikeng Industrial Co. Ltd.....	52,000	56,905
Well Shin Technology Co. Ltd.....	13,000	22,210
Wholetch System Hitech Ltd.....	11,000	18,736
Win Semiconductors Corp.....	23,000	284,931
Winbond Electronics Corp.....	320,000	357,155
Winmate, Inc.....	6,000	16,830
Winstek Semiconductor Co. Ltd.....	14,000	15,021
WinWay Technology Co. Ltd.....	3,000	40,273
Wisdom Marine Lines Co. Ltd.....	38,000	103,238
Wistron Corp.....	287,000	326,223
Wistron NeWeb Corp.....	32,000	82,192
Wiwynn Corp.....	8,000	293,269
Wowprime Corp.....	9,000	41,243

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TAIWAN — (Continued)		
WPG Holdings Ltd.....	114,000	\$ 224,745
WT Microelectronics Co. Ltd.....	46,000	143,195
WUS Printed Circuit Co. Ltd.....	21,000	24,519
XinTec, Inc.....	19,000	88,587
Xxentria Technology Materials Corp.....	20,000	48,097
Yageo Corp.....	31,000	528,325
* Yang Ming Marine Transport Corp.....	167,000	618,553
YC INOX Co. Ltd.....	41,000	44,868
Yea Shin International Development Co. Ltd.....	13,000	10,678
Yem Chio Co. Ltd.....	50,000	26,965
Yen Sun Technology Corp.....	14,000	18,182
Yeong Guan Energy Technology Group Co. Ltd.....	10,000	22,515
YFY, Inc.....	107,000	128,760
Yi Jinn Industrial Co. Ltd.....	31,000	20,376
* Yieh Phui Enterprise Co. Ltd.....	107,000	85,286
Yonyu Plastics Co. Ltd.....	12,000	15,087
Young Fast Optoelectronics Co. Ltd.....	15,000	14,381
Youngtek Electronics Corp.....	14,000	42,229
Yuanta Financial Holding Co. Ltd.....	446,000	410,065
Yuanta Futures Co. Ltd.....	7,000	12,536
Yuen Chang Stainless Steel Co. Ltd.....	18,000	20,850
Yuen Foong Yu Consumer Products Co. Ltd.....	27,000	46,933
Yulon Finance Corp.....	18,000	114,662
Yulon Motor Co. Ltd.....	77,000	114,942
Yung Chi Paint & Varnish Manufacturing Co. Ltd.....	6,000	15,834
Yungshin Construction & Development Co. Ltd.....	9,000	21,184
YungShin Global Holding Corp.....	17,000	26,108
Zeng Hsing Industrial Co. Ltd.....	5,000	26,056
Zenitron Corp.....	19,000	22,446
Zero One Technology Co. Ltd.....	11,580	18,189
Zhen Ding Technology Holding Ltd.....	66,000	227,511
Zhen Yu Hardware Co., Ltd.....	4,000	17,369
Zhong Yang Technology Co. Ltd.....	10,000	18,698
Zig Sheng Industrial Co. Ltd.....	38,000	20,977
ZillTek Technology Corp.....	3,000	43,752
* Zinwell Corp.....	33,000	22,656
Zippy Technology Corp.....	11,000	16,780
ZongTai Real Estate Development Co. Ltd.....	19,000	26,855
TOTAL TAIWAN.....		85,542,253
THAILAND — (3.3%)		
Advanced Info Service PCL.....	52,800	348,881
Advanced Information Technology.....	92,500	16,808
AEON Thana Sinsap Thailand PCL.....	10,400	57,162
AGRIPURE HOLDING FOREIGN.....	46,200	0
AgriPure Holdings PLC.....	92,400	18,178
AI Energy PCL.....	53,500	6,652
* Airports of Thailand PCL.....	195,400	374,133
Amata Corp. PCL.....	99,600	64,017
* Ananda Development PCL.....	480,300	22,504
AP Thailand PCL.....	266,500	81,643
Asia Plus Group Holdings PCL.....	335,500	37,686
Asia Sermkij Leasing PCL.....	44,300	65,196
Asian Insulators PCL.....	64,800	13,234
Asian Sea Corp. PCL, Class F.....	44,200	21,904
* Asset World Corp. PCL.....	361,100	53,143
B Grimm Power PCL.....	47,700	50,859
Bangchak Corp. PCL.....	158,000	131,686
* Bangkok Airways PCL.....	74,800	20,893

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Bangkok Bank PCL.....	74,300	\$301,261
Bangkok Chain Hospital PCL.....	132,500	74,418
Bangkok Commercial Asset Management PCL.....	125,900	77,140
Bangkok Dusit Medical Services PCL, Class F.....	321,500	216,297
Bangkok Expressway & Metro PCL.....	410,500	101,099
Bangkok Insurance PCL.....	2,900	23,169
Bangkok Land PCL.....	847,100	26,969
Bangkok Life Assurance PCL.....	42,000	53,927
Banpu PCL.....	465,100	155,057
Banpu Power PCL.....	65,300	33,145
BCPG PCL.....	101,900	37,032
* BEC World PCL.....	83,500	33,355
Berli Jucker PCL.....	82,200	78,386
* Better World Green PCL.....	857,700	28,852
BG Container Glass PCL.....	65,500	20,656
BTS Group Holdings PCL.....	391,900	108,289
Bumrungrad Hospital PCL.....	12,700	53,783
Business Online PCL.....	31,100	13,918
Cal-Comp Electronics Thailand PCL, Class F.....	108,600	9,720
Carabao Group PCL, Class F.....	22,100	67,372
Central Pattana PCL.....	91,800	149,577
* Central Plaza Hotel PCL.....	22,300	23,442
Central Retail Corp. PCL.....	78,200	79,856
CH Karnchang PCL.....	121,400	76,935
Charoen Pokphand Foods PCL.....	425,400	322,611
Chularat Hospital PCL, Class F.....	688,400	68,230
CK Power PCL.....	278,900	42,721
Com7 PCL, Class F.....	44,800	105,625
* Country Group Holdings PCL, Class F.....	655,000	34,624
Delta Electronics Thailand PCL.....	14,200	147,992
* Demco PCL.....	163,000	18,603
* DOD Biotech PCL.....	63,800	21,270
Dohome PCL.....	40,700	27,015
Eastern Polymer Group PCL, Class F.....	103,100	31,585
Eastern Power Group PCL.....	102,900	19,316
Ekachai Medical Care PCL.....	78,800	17,277
Electricity Generating PCL.....	22,600	115,393
Energy Absolute PCL.....	67,600	181,207
* Esso Thailand PCL.....	180,300	41,697
Forth Corp. PCL.....	49,500	28,842
* General Engineering PCL.....	986,800	11,559
GFPT PCL.....	95,700	39,378
Global Green Chemicals PCL, Class F.....	58,600	24,464
Global Power Synergy PCL, Class F.....	43,000	101,059
Gulf Energy Development PCL.....	133,500	196,471
Gunkul Engineering PCL.....	602,500	124,861
Hana Microelectronics PCL.....	38,500	80,365
Home Product Center PCL.....	373,900	158,342
Hwa Fong Rubber Thailand PCL.....	46,200	11,240
Ichitan Group PCL.....	65,500	19,673
Index Livingmall PCL.....	25,800	14,723
* Interlink Telecom PCL.....	146,500	24,860
Interpharma PCL.....	33,000	21,805
Intouch Holdings PCL, Class F.....	25,300	58,320
IRPC PCL.....	956,400	109,155
* Italian-Thai Development PCL.....	716,300	46,470
Jasmine International PCL.....	584,400	58,975
* Jasmine Technology Solution PCL.....	9,000	45,953
JKN Global Media PCL.....	39,400	9,053

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
JMT Network Services PCL, Class F.....	23,300	\$ 44,788
JWD Infologistics PCL.....	71,800	43,777
KCE Electronics PCL.....	42,500	91,587
* Khon Kaen Sugar Industry PCL.....	147,100	16,435
Kiatnakin Phatra Bank PCL.....	25,600	53,437
Krungthai Card PCL.....	81,600	147,049
Land & Houses PCL.....	500,000	147,169
LH Financial Group PCL.....	520,700	21,895
* MBK PCL.....	32,800	12,610
MC Group PCL.....	43,200	11,807
* MDX PCL.....	62,800	12,637
Millcon Steel PCL.....	456,000	15,887
* Minor International PCL.....	106,100	97,193
MK Restaurants Group PCL.....	32,900	51,630
* Mono Next PCL.....	486,800	45,032
Muangthai Capital PCL.....	67,000	113,193
Netbay PCL.....	28,600	20,530
Noble Development PCL.....	80,600	15,251
Northeast Rubber PCL.....	161,300	35,850
Origin Property PCL, Class F.....	58,600	20,240
* Plan B Media PCL, Class F.....	317,088	75,713
Polyplex Thailand PCL.....	43,100	31,068
* Power Solution Technologies PCL, Class F.....	266,900	18,758
Precious Shipping PCL.....	101,400	47,814
Prima Marine PCL.....	149,400	26,474
Pruksa Holding PCL.....	81,100	35,319
PTG Energy PCL.....	125,900	55,586
PTT Exploration & Production PCL.....	139,600	542,970
PTT Global Chemical PCL.....	25,000	42,424
PTT PCL.....	314,200	368,037
R&B Food Supply PCL.....	41,000	23,520
* Raimon Land PCL.....	720,500	20,774
Rajthanee Hospital PCL.....	21,200	20,853
Ratch Group PCL.....	19,900	26,597
Ratchthani Leasing PCL.....	347,400	44,031
Regional Container Lines PCL.....	51,000	64,334
Rojana Industrial Park PCL.....	257,600	49,903
* RS PCL.....	65,400	35,553
* S Hotels & Resorts PCL.....	271,700	28,561
* S Kijchai Enterprise PCL, Class F.....	105,200	24,171
Sabina PCL.....	36,200	23,376
Sansiri PCL.....	2,414,900	95,740
Sappe PCL.....	26,500	19,818
SC Asset Corp. PCL.....	111,400	12,714
SCG Ceramics PCL.....	288,200	19,562
Sermuang Power Corp. Co. Ltd.....	54,600	20,663
Siam Cement PCL.....	39,400	456,777
Siam City Cement PCL.....	3,700	17,836
Siam Commercial Bank PCL.....	36,100	136,073
Siam Global House PCL.....	141,500	80,748
Siamgas & Petrochemicals PCL.....	80,600	31,470
Sikarin PCL, Class F.....	27,800	10,938
* Simat Technologies PCL.....	142,700	17,144
* Singha Estate PCL.....	408,100	23,901
SNC Former PCL.....	42,900	22,291
Somboon Advance Technology PCL.....	35,000	24,283
SPCG PCL.....	42,900	24,095
Sri Trang Agro-Industry PCL.....	159,400	143,625
Sri Trang Gloves Thailand PCL.....	135,900	118,369

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
THAILAND — (Continued)		
Srisawad Corp. PCL.....	89,100	\$ 161,234
Srisawad Finance PCL.....	14,000	11,774
* Star Petroleum Refining PCL.....	178,400	51,438
Starflex PCL.....	70,500	9,825
* STARK Corp. PCL.....	491,600	66,738
* Stars Microelectronics Thailand PCL.....	112,600	17,417
* STP & I PCL.....	155,600	23,601
Supalai PCL.....	155,700	106,154
Super Energy Corp. PCL.....	1,982,500	56,566
SVI PCL.....	87,400	19,031
Synnex Thailand PCL.....	32,400	28,950
Syntec Construction PCL.....	243,200	14,755
TAC Consumer PCL, Class F.....	90,100	19,484
Taokaenoi Food & Marketing PCL, Class F.....	103,800	22,447
* Tata Steel Thailand PCL.....	439,200	18,731
Thai Oil PCL.....	87,100	137,340
Thai Rayon PCL.....	2,500	3,980
Thai Union Group PCL, Class F.....	358,000	224,724
Thaicom PCL.....	111,600	34,189
Thaifoods Group PCL, Class F.....	88,000	13,109
Thanachart Capital PCL.....	53,200	64,712
Thoresen Thai Agencies PCL.....	217,800	60,509
Tipco Asphalt PCL.....	124,100	67,464
Tisco Financial Group PCL.....	8,200	24,320
TMBThanachart Bank PCL.....	1,317,400	53,812
TOA Paint Thailand PCL.....	20,900	19,146
TPI Polene PCL.....	740,600	39,816
TPI Polene Power PCL.....	191,500	23,812
TQM Corp. PCL.....	36,800	53,329
* Triton Holding PCL.....	1,691,000	12,697
* U City PCL, Class F.....	726,300	42,756
Union Auction PCL.....	36,100	10,300
* Unique Engineering & Construction PCL.....	80,800	13,833
United Paper PCL.....	43,200	21,798
Univanich Palm Oil PCL.....	105,200	21,801
Univentures PCL.....	124,600	12,948
VGI PCL.....	189,700	31,337
Vinythai PCL.....	9,000	10,475
WHA Corp. PCL.....	581,900	59,772
WICE Logistics PCL.....	55,900	35,258
TOTAL THAILAND.....		11,230,230
TURKEY — (1.0%)		
Agesa Hayat ve Emeklilik AS.....	6,160	13,053
Akbank TAS.....	199,013	119,902
Aksa Akrilik Kimya Sanayii AS.....	16,241	39,183
* Aksa Enerji Uretim AS.....	45,696	43,133
* Albaraka Turk Katilim Bankasi AS.....	137,812	18,272
Alkim Alkali Kimya AS.....	12,658	18,843
Anadolu Anonim Turk Sigorta Sirketi.....	11,244	5,239
Anadolu Efes Biracilik Ve Malt Sanayii AS.....	18,854	41,230
Anadolu Hayat Emeklilik AS.....	11,590	13,166
Arcelik AS.....	22,148	85,708
Aselsan Elektronik Sanayi Ve Ticaret AS.....	26,999	43,923
* Bera Holding AS.....	41,054	31,349
BIM Birlesik Magazalar AS.....	29,049	153,650
* Borusan Mannesmann Boru Sanayi ve Ticaret AS.....	8,496	16,391
* Bursa Cimento Fabrikasi AS.....	53,365	13,700
* Cemtas Celik Makina Sanayi Ve Ticaret AS.....	14,561	18,856

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
Coca-Cola Icecek AS.....	5,736	\$ 49,337
Deva Holding AS.....	9,169	21,425
Dogan Sirketler Grubu Holding AS.....	99,944	22,700
* Doganlar Mobilya Grubu Imalat Sanayi ve Ticaret AS.....	97,285	15,040
Dogus Otomotiv Servis ve Ticaret AS.....	3,992	14,274
Eczacibasi Yatirim Holding Ortakligi AS.....	5,753	21,933
EGE Endustri VE Ticaret AS.....	155	20,386
EGE Gubre Sanayii AS.....	1,267	21,155
EIS Eczacibasi Ilac ve Sinai ve Finansal Yatirimlar Sanayi ve Ticaret AS.....	36,000	24,001
Enka Insaat ve Sanayi AS.....	65,783	77,571
Erbosan Erciyas Boru Sanayii ve Ticaret AS.....	1,770	15,706
Eregli Demir ve Celik Fabrikalari TAS.....	137,478	283,661
* Fenerbahce Futbol AS.....	8,132	16,361
Ford Otomotiv Sanayi AS.....	4,478	83,544
* Global Yatirim Holding AS.....	109,932	19,605
Goodyear Lastikleri TAS.....	33,213	23,173
* Gozde Girisim Sermayesi Yatirim Ortakligi AS.....	39,087	25,852
* GSD Holding AS.....	87,248	17,174
* Gubre Fabrikalari TAS.....	3,299	19,654
* Hektas Ticaret TAS.....	25,013	27,095
* Ihlas Gayrimenkul Proje Gelistirme Ve Ticaret AS.....	258,662	15,354
* Ipek Dogal Enerji Kaynaklari Arastirma Ve Uretim AS.....	16,131	18,517
* Is Finansal Kiralama AS.....	69,358	16,555
Is Yatirim Menkul Degerler AS, Class A.....	21,889	34,178
* Izmir Demir Celik Sanayi AS.....	96,432	16,981
Jantsa Jant Sanayi Ve Ticaret AS.....	3,680	17,244
* Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.....	125,636	113,168
* Karel Elektronik Sanayi ve Ticaret AS.....	24,375	23,781
* Karsan Otomotiv Sanayii Ve Ticaret AS.....	60,736	17,259
Kartonsan Karton Sanayi ve Ticaret AS.....	4,176	15,720
* Katmerciler Arac Ustu Ekipman Sanayi ve Ticaret AS.....	153,751	15,231
* Kerevitas Gida Sanayi ve Ticaret AS.....	53,495	17,942
KOC Holding AS.....	44,821	109,582
* Kordsa Teknik Tekstil AS.....	7,780	19,983
* Koza Altin Isletmeleri AS.....	2,278	22,052
* Koza Anadolu Metal Madencilik Isletmeleri AS.....	24,041	41,690
Logo Yazilim Sanayi Ve Ticaret AS.....	4,173	12,743
Ω Mavi Giyim Sanayi Ve Ticaret AS, Class B.....	4,454	22,424
* Migros Ticaret AS.....	8,745	26,909
*Ω MLP Saglik Hizmetleri AS.....	4,110	10,543
* NET Holding AS.....	45,710	24,661
* Netas Telekomunikasyon AS.....	7,486	10,226
Nuh Cimento Sanayi AS.....	3,142	11,441
Otokar Otomotiv Ve Savunma Sanayi AS.....	812	23,411
* Oyak Cimento Fabrikalari AS.....	31,726	21,609
* Pegasus Hava Tasimaciligi AS.....	2,302	18,753
* Petkim Petrokimya Holding AS.....	101,248	65,745
* Reysas Tasimacilik ve Lojistik Ticaret AS.....	43,798	16,207
Sarkuysan Elektrolitik Bakir Sanayi ve Ticaret AS.....	34,445	47,180
* Sasa Polyester Sanayi AS.....	11,871	41,854
* Sekerbank Turk AS.....	223,898	17,336
Selcuk Ecza Deposu Ticaret ve Sanayi AS.....	20,821	19,133
Sok Marketler Ticaret AS.....	17,733	19,361
Tat Gida Sanayi AS.....	21,388	20,355
* TAV Havalimanlari Holding AS.....	17,343	47,718
* Teknosa Ic Ve Dis Ticaret AS.....	34,354	19,343
Tofas Turk Otomobil Fabrikasi AS.....	9,186	55,164
* Trabzonspor Sportif Yatirim ve Futbol Isletmeciligi TAS.....	89,060	43,325
* Tukas Gida Sanayi ve Ticaret AS.....	30,967	18,895

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
TURKEY — (Continued)		
* Turk Hava Yollari AO.....	72,781	\$ 156,924
Turk Telekomunikasyon AS.....	48,976	35,338
Turk Traktor ve Ziraat Makineleri AS.....	1,288	21,400
Turkcell Iletisim Hizmetleri AS.....	106,615	150,359
* Turkiye Petrol Rafinerileri AS.....	4,936	63,579
Turkiye Sigorta A.S.....	45,055	17,646
Turkiye Sinai Kalkinma Bankasi AS.....	266,128	30,425
Turkiye Sise ve Cam Fabrikalari AS.....	109,803	114,273
* Turkiye Vakiflar Bankasi TAO, Class D.....	59,746	17,136
Ulker Biskuvi Sanayi AS.....	14,702	19,002
* Ulusoy Un Sanayi ve Ticaret A.S.....	42,527	19,940
Vestel Beyaz Esva Sanayi ve Ticaret AS.....	33,670	18,034
Vestel Elektronik Sanayi ve Ticaret AS.....	14,541	26,495
Yapi ve Kredi Bankasi AS.....	188,582	57,876
Yatas Yatak ve Yorgan Sanayi ve Ticaret AS.....	20,866	17,915
* Zorlu Enerji Elektrik Uretim AS.....	131,655	16,861
TOTAL TURKEY.....		<u>3,408,021</u>
UNITED ARAB EMIRATES — (1.3%)		
Abu Dhabi Commercial Bank PJSC.....	87,458	213,344
Abu Dhabi Islamic Bank PJSC.....	112,102	212,793
Abu Dhabi National Insurance Co. PSC.....	11,849	21,808
Abu Dhabi National Oil Co. for Distribution PJSC.....	98,283	110,680
* Abu Dhabi Ship Building Co. PJSC.....	17,840	18,966
Agthia Group PJSC.....	17,621	24,124
* Air Arabia PJSC.....	125,969	49,906
* Ajman Bank PJSC.....	83,417	18,118
Aldar Properties PJSC.....	277,173	312,812
* Amanat Holdings PJSC.....	132,397	40,911
* Amlak Finance PJSC.....	49,700	12,413
Aramex PJSC.....	76,258	85,187
* Arkan Building Materials Co.....	261,476	98,698
Dana Gas PJSC.....	577,569	161,520
* Deyaar Development PJSC.....	172,558	22,528
* Dubai Financial Market PJSC.....	98,936	64,774
Dubai Investments PJSC.....	194,097	121,116
Dubai Islamic Bank PJSC.....	115,939	174,421
* Emaar Development PJSC.....	71,546	84,433
Emaar Properties PJSC.....	305,735	407,386
Emirates Integrated Telecommunications Co. PJSC.....	47,708	84,697
Emirates NBD Bank PJSC.....	56,830	207,268
Emirates Telecommunications Group Co. PJSC.....	109,657	987,493
First Abu Dhabi Bank PJSC.....	134,368	733,117
* Gulf Pharmaceutical Industries PSC.....	28,930	13,679
Islamic Arab Insurance Co.....	89,769	18,483
* Manazel PJSC.....	118,244	15,840
National Central Cooling Co. PJSC.....	28,113	19,309
* RAK Properties PJSC.....	199,222	44,751
* Ras Al Khaimah Cement Investment Public PSC.....	23,253	33,176
Ras Al Khaimah Ceramics.....	50,144	40,962
SHUAA Capital PSC.....	272,544	48,747
* Union Properties PJSC.....	62,022	5,174
TOTAL UNITED ARAB EMIRATES.....		<u>4,508,634</u>
TOTAL COMMON STOCKS.....		<u>341,390,204</u>

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value»</u>
PREFERRED STOCKS — (0.8%)		
BELIZE — (0.0%)		
Track & Field Co. SA.....	3,900	\$ 8,674
BRAZIL — (0.8%)		
Alpargatas SA.....	3,800	20,810
Banco ABC Brasil SA.....	13,700	40,867
Ω Banco BMG SA.....	38,100	22,529
Banco Bradesco SA.....	196,900	845,430
Banco do Estado do Rio Grande do Sul SA Class B.....	20,400	42,067
Ω Banco Inter SA.....	24,400	39,885
Braskem SA Class A.....	11,800	109,265
Centrais Eletricas Brasileiras SA Class B.....	9,200	59,738
Cia de Saneamento do Parana.....	76,300	57,619
Cia de Transmissao de Energia Eletrica Paulista.....	17,900	81,442
Cia Energetica de Minas Gerais.....	66,000	163,195
Cia Energetica de Sao Paulo Class B.....	16,700	73,246
Cia Ferro Ligas da Bahia - FERBASA.....	4,300	37,614
Cia Paranaense de Energia.....	74,300	100,464
Eucatex SA Industria e Comercio.....	6,500	11,029
Itau Unibanco Holding SA.....	154,200	735,558
Marcopolo SA.....	69,600	44,826
Randon SA Implementos e Participacoes.....	20,300	46,028
* Taurus Armas SA.....	9,000	37,118
Unipar Carbocloro SA Class B.....	5,100	90,185
Usinas Siderurgicas de Minas Gerais SA Usiminas Class A.....	51,700	155,486
TOTAL BRAZIL.....		<u>2,814,401</u>
COLOMBIA — (0.0%)		
Grupo Aval Acciones y Valores SA.....	189,558	54,114
TOTAL PREFERRED STOCKS.....		<u>2,877,189</u>
RIGHTS/WARRANTS — (0.0%)		
BRAZIL — (0.0%)		
* Marisa Lojas SA Warrants 11/15/22.....	7,604	0
SOUTH KOREA — (0.0%)		
* Doosan Heavy Industries & Construction Co. Ltd. Rights 02/11/22.....	843	1,189
THAILAND — (0.0%)		
* Advanced Information Technology PCL Warrants 01/12/24.....	46,250	5,625
* Plan B Media PCL Warrants 01/13/25.....	11,744	695
TOTAL THAILAND.....		<u>6,320</u>
TOTAL RIGHTS/WARRANTS.....		<u>7,509</u>
TOTAL INVESTMENT SECURITIES		
(Cost \$347,032,236).....		<u>344,274,902</u>
		<u>Value†</u>
SECURITIES LENDING COLLATERAL — (0.0%)		
@§ The DFA Short Term Investment Fund.....	1	12
TOTAL INVESTMENTS — (100.0%)		
(Cost \$347,032,248)^.....		<u>\$344,274,914</u>

EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of January 31, 2022, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Brazil.....	\$21,157,653	\$ 58,681	—	\$ 21,216,334
Chile.....	699,827	1,356,831	—	2,056,658
Colombia.....	549,498	—	—	549,498
Czech Republic.....	—	431,313	—	431,313
Egypt.....	122,103	—	—	122,103
Greece.....	—	1,629,533	—	1,629,533
Hungary.....	—	1,185,539	—	1,185,539
India.....	7,734,958	63,357,168	—	71,092,126
Indonesia.....	—	8,569,135	—	8,569,135
Malaysia.....	75,629	6,705,955	—	6,781,584
Mexico.....	8,385,571	—	—	8,385,571
Peru.....	243,760	—	—	243,760
Philippines.....	—	3,642,108	—	3,642,108
Poland.....	—	4,553,200	—	4,553,200
Qatar.....	—	3,681,366	—	3,681,366
Russia.....	5,719,963	—	—	5,719,963
Saudi Arabia.....	13,239	15,254,722	—	15,267,961
South Africa.....	2,580,707	14,193,232	—	16,773,939
South Korea.....	2,237,715	62,561,660	—	64,799,375
Taiwan.....	1,861,458	83,680,795	—	85,542,253
Thailand.....	11,138,288	91,942	—	11,230,230
Turkey.....	156,924	3,251,097	—	3,408,021
United Arab Emirates.....	—	4,508,634	—	4,508,634
Preferred Stocks				
Belize.....	8,674	—	—	8,674
Brazil.....	2,791,872	22,529	—	2,814,401
Colombia.....	54,114	—	—	54,114
Rights/Warrants				
South Korea.....	—	1,189	—	1,189
Thailand.....	—	6,320	—	6,320
Securities Lending Collateral.....	—	12	—	12
TOTAL.....	\$65,531,953	\$278,742,961	—	\$344,274,914

ORGANIZATION

DFA Investment Dimensions Group Inc. (the "Fund") is an open-end management investment company registered under the Investment Company Act of 1940, whose shares are generally offered to institutional investors, retirement plans and clients of registered investment advisors. At January 31, 2022, the Fund consisted of one hundred and one operational portfolios, (the "Portfolios") all of which are included in this document. The Fund's advisor is Dimensional Fund Advisors LP (the "Advisor"). Some of the portfolios of the Fund are feeder funds in a master-feeder structure. The master funds are part of other entities that are also managed by the Advisor. The Schedules of Investments for the master funds have been included in this document.

SECURITY VALUATION

The Portfolios use a fair value hierarchy, which prioritizes the inputs-to-valuation techniques used to measure fair value into three broad levels described below:

- Level 1 - inputs are quoted prices in active markets for identical securities (including equity securities, open-end investment companies and futures contracts)
- Level 2 - other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.)
- Level 3 - significant unobservable inputs (including the Portfolios' own assumptions in determining the fair value of investments)

The Funds of Funds (International Small Company Portfolio, Global Small Company Portfolio, World ex U.S. Value Portfolio, Selectively Hedged Global Equity Portfolio, Dimensional Retirement Income Fund, Dimensional 2045 Target Date Retirement Income Fund, Dimensional 2050 Target Date Retirement Income Fund, Dimensional 2055 Target Date Retirement Income Fund, Dimensional 2060 Target Date Retirement Income Fund, Dimensional 2065 Target Date Retirement Income Fund, Dimensional 2010 Target Date Retirement Income Fund, Dimensional 2015 Target Date Retirement Income Fund, Dimensional 2020 Target Date Retirement Income Fund, Dimensional 2025 Target Date Retirement Income Fund, Dimensional 2030 Target Date Retirement Income Fund, Dimensional 2035 Target Date Retirement Income Fund, Dimensional 2040 Target Date Retirement Income Fund, World Core Equity Portfolio, Global Social Core Equity Portfolio, DFA VA Global Moderate Allocation Portfolio and VA Equity Allocation Portfolio) invest in the funds indicated on the Schedule of Investments ("Underlying Funds"). The DFA Global Real Estate Securities Portfolio may pursue its investment objective by investing its assets in its Underlying Funds and/or directly in securities of companies in the real estate industry. Each of the DFA Diversified Fixed Income Portfolio and DFA Global Core Plus Fixed Income Portfolio may pursue its investment objective by investing its assets in its Underlying Funds and/or directly in fixed income securities. Each Feeder Fund (U.S. Large Cap Value Portfolio, Japanese Small Company Portfolio, Asia Pacific Small Company Portfolio, United Kingdom Small Company Portfolio, Continental Small Company Portfolio, Emerging Markets Portfolio, Emerging Markets Small Cap Portfolio and Emerging Markets Value Portfolio) invests primarily in a corresponding master fund(s) ("Master Fund"). Shares held by the Portfolios in other investment companies (such as the Master Funds and the Underlying Funds) are valued at their respective daily net asset values as reported by their administrator. The Portfolios' investments in the series of The DFA Investment Trust Company or in Dimensional Emerging Markets Value Fund reflect their proportionate interest in the net assets of such corresponding Master Fund. These valuations are classified as Level 1 in the hierarchy.

Securities held by the Domestic Equity Portfolios (U.S. Targeted Value Portfolio, U.S. Small Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Core Equity 2 Portfolio, U.S. Vector Equity Portfolio, U.S. Small Cap Portfolio, U.S. Micro Cap Portfolio, DFA Real Estate Securities Portfolio, U.S. Large Cap Equity Portfolio, U.S. Social Core Equity 2 Portfolio, U.S. Sustainability Core 1 Portfolio, U.S. Sustainability Targeted Value Portfolio, VA U.S. Targeted Value Portfolio, VA U.S. Large Value Portfolio, U.S. Large Cap Growth Portfolio, U.S. Small Cap Growth Portfolio, and U.S. High Relative Profitability Portfolio) and the International Equity Portfolios (Large Cap International Portfolio, International Core Equity Portfolio, DFA International Real Estate Securities Portfolio, DFA Global Real Estate Securities Portfolio, DFA International Small Cap Value Portfolio, International Vector Equity Portfolio, World ex U.S. Targeted Value Portfolio, World ex U.S. Core Equity Portfolio, Emerging Markets Core Equity Portfolio, International Sustainability Core 1 Portfolio, International Social Core Equity Portfolio, Emerging Markets Social Core Equity Portfolio, VA International Value Portfolio, VA International Small Portfolio, International Large Cap Growth Portfolio, International Small Cap Growth Portfolio, International High Relative Profitability Portfolio, Emerging Markets Sustainability Core 1 Portfolio and Emerging Markets Targeted Value Portfolio), including over-the-counter

securities, are valued at the last quoted sale price of the day. International equity securities are subject to a fair value factor, as described later in this note. Securities held by the Domestic Equity Portfolios and the International Equity Portfolios that are listed on Nasdaq are valued at the Nasdaq Official Closing Price ("NOCP"). If there is no last reported sale price or NOCP for the day, the Domestic Equity Portfolios and the International Equity Portfolios value the securities within the range of the most recent quoted bid and ask prices. Price information on listed securities is taken from the exchange where the security is primarily traded. Generally, securities issued by open-end management investment companies are valued using their respective net asset values or public offering prices, as appropriate, for purchase orders placed at the close of the New York Stock Exchange (NYSE). These securities are generally categorized as Level 1 in the hierarchy.

Securities for which no market quotations are readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with procedures adopted by the Board of Directors of the Fund. Fair value pricing may also be used if events that have a significant effect on the value of an investment (as determined in the discretion of the Advisor) occur before the net asset value of the Portfolio is calculated. When fair value pricing is used, the prices of securities used by the Domestic Equity Portfolios and the International Equity Portfolios may differ from the quoted or published prices for the same securities on their primary markets or exchanges. These securities are generally categorized as Level 2 or Level 3 in the hierarchy.

The International Equity Portfolios will also apply a fair value price in the circumstances described below. Generally, trading in foreign securities markets is completed each day at various times prior to the close of the NYSE. For example, trading in the Japanese securities markets is completed each day at the close of the Tokyo Stock Exchange (normally, 2:00 a.m. ET), which is fourteen hours before the close of the NYSE (normally, 4:00 p.m. ET) and the time at which the net asset values of the International Equity Portfolios are computed. Due to the time differences between the closings of the relevant foreign securities exchanges and the pricing of the International Equity Portfolios' shares (at the close of the NYSE), the International Equity Portfolios will fair-value their foreign investments when it is determined that the market quotations for the foreign investments are either unreliable or not readily available. The fair value prices will attempt to reflect the impact of the U.S. financial markets' perceptions and trading activities on the International Equity Portfolios' foreign investments since the last calculated closing prices of the foreign investments on their primary foreign securities markets or exchanges. For these purposes, the Board of Directors of the Fund has determined that movements in relevant indices or other appropriate market indicators, after the close of the Tokyo Stock Exchange or the London Stock Exchange, demonstrate that market quotations may be unreliable. Fair valuation of portfolio securities may occur on a daily basis. The fair value pricing by the International Equity Portfolios uses data furnished by an independent pricing service (and that data draws upon, among other information, the market values of foreign investments). When an International Equity Portfolio uses fair value pricing, the values assigned to the International Equity Portfolio's foreign investments may not be the quoted or published prices of the investments on their primary markets or exchanges. These securities are generally categorized as Level 2 in the hierarchy.

Debt securities held by Enhanced U.S. Large Company Portfolio, DFA Commodity Strategy Portfolio, DFA One-Year Fixed Income Portfolio, DFA Two-Year Global Fixed Income Portfolio, DFA Selectively Hedged Global Fixed Income Portfolio, DFA Short-Term Government Portfolio, DFA Five-Year Global Fixed Income Portfolio, DFA World ex U.S. Government Fixed Income, DFA Intermediate Government Fixed Income Portfolio, DFA Short-Term Extended Quality Portfolio, DFA Intermediate-Term Extended Quality Portfolio, DFA Targeted Credit Portfolio, DFA Investment Grade Portfolio, DFA Inflation-Protected Securities Portfolio, DFA Short-Term Municipal Bond Portfolio, DFA Intermediate-Term Municipal Bond Portfolio, DFA Selective State Municipal Bond Portfolio, DFA California Short-Term Municipal Bond Portfolio, DFA California Intermediate-Term Municipal Bond Portfolio, DFA NY Municipal Bond Fund, DFA Short-Duration Real Return Portfolio, DFA Municipal Real Return Portfolio, DFA Municipal Bond Portfolio, DFA LTIP Portfolio, VA Short-Term Fixed Portfolio, VA Global Bond Portfolio, VIT Inflation-Protected Securities Portfolio, DFA Social Fixed Income Portfolio, DFA Diversified Fixed Income Portfolio, DFA MN Municipal Bond Portfolio, DFA California Municipal Real Return Portfolio, DFA Global Sustainability Fixed Income Portfolio, DFA Global Core Plus Fixed Income Portfolio, DFA Oregon Municipal Bond Portfolio and DFA Global Core Plus Real Return Portfolio are valued on the basis of evaluated prices provided by one or more pricing services or other reasonably reliable sources including broker/dealers that typically handle the purchase and sale of such securities. Securities that are traded over-the-counter and on a stock exchange generally will be valued according to the broadest and most representative market, and it is expected that for bonds and other fixed income securities, this ordinarily will be the over-the-counter market. Securities for which quotations are not readily available (including

restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with procedures adopted by the Board of Directors of the Fund. These securities are generally categorized as Level 2 or Level 3 in the hierarchy.

Listed derivatives, such as futures, that are actively traded are valued based on quoted prices from the exchange and are categorized as Level 1 in the hierarchy. Over-the-counter derivative contracts, which include forward currency contracts, do not require material subjectivity as pricing inputs are observed from quoted markets and are categorized as Level 2 in the hierarchy.

Swap agreements will be valued at the price provided by an independent third-party pricing service or source. If a price is not available from an independent third-party pricing service or source, the swap agreement will be valued in good faith at fair value in accordance with procedures adopted by the Board. These securities are generally categorized as Level 2 in the hierarchy.

A summary of the inputs used to value the Portfolios' investments by each major security type, industry and/or country is disclosed previously in this note. A valuation hierarchy table has been included at the end of the Schedule of Investments for the Portfolios (except for the Feeder Funds). The methodology or inputs used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

FINANCIAL INSTRUMENTS

In accordance with the Portfolios' investment objectives and policies, the Portfolios may invest either directly or indirectly (through their investments in a corresponding Master/Underlying Fund), in certain financial instruments that have off-balance sheet risk in excess of the amounts recognized in the financial statements and concentrations of credit and market risk. These instruments and their significant corresponding risks are described below:

1. **TREASURY INFLATION-PROTECTED SECURITIES (TIPS):** VIT Inflation-Protected Securities Portfolio, DFA Inflation-Protected Securities Portfolio, and DFA Short-Duration Real Return Portfolio may purchase TIPS, which are securities issued by the U.S. Treasury. Because the interest and/or principal payments on an inflation-protected security are adjusted periodically for changes in inflation, the income distributed by the Portfolio may be irregular. In addition, the current market value of inflation-protected securities is not guaranteed and will fluctuate.

2. **FOREIGN MARKET RISKS:** Investments in foreign markets may involve certain considerations and risks not typically associated with investments in the United States of America, including the possibility of future political and economic developments and the level of foreign governmental supervision and regulation of foreign securities markets. These markets are generally smaller, less liquid and more volatile than the major securities markets in the United States of America. Consequently, acquisition and disposition of international securities held by the Portfolios may be inhibited.

Derivative Financial Instruments

Summarized below are the specific types of derivative instruments used by the Portfolios:

3. **FORWARD CURRENCY CONTRACTS:** The Portfolios listed below may acquire and sell forward currency contracts to hedge against adverse changes in the relationship of the U.S. dollar to foreign currencies (foreign exchange rate risk) or to transfer balances from one currency to another currency. The Selectively Hedged Global Equity Portfolio and Enhanced U.S. Large Company Portfolio may hedge some or all of the currency exposure of its foreign securities by entering into forward currency contracts. The decision to hedge the Selectively Hedged Global Equity Portfolio's and Enhanced U.S. Large Company Portfolio's currency exposure with respect to a foreign market will be based primarily on the Portfolio's existing exposure to a given foreign currency. Each contract is valued daily and the change in value is recorded by the Portfolio as an unrealized gain or loss, which is presented in the Statements of Operations as the change in unrealized appreciation or depreciation of forward currency contracts. When the contract is closed or offset with the same counterparty, the Portfolio records a realized gain or loss equal to the change in the value of the contract when it was opened and the value at the time it was closed or offset. This is presented in the Statements of Operations as a net realized gain or loss on forward currency contracts. Risks may arise upon entering into these contracts from the potential inability of counterparties to meet the terms of their contracts and from unanticipated movements in the value of foreign currency relative to the U.S. dollar.

4. **FUTURES CONTRACTS:** Each Portfolio listed below may purchase or sell futures contracts and options on futures contracts for equity securities and indices to increase or decrease market exposure based on actual or expected cash inflows to or outflows from the Portfolio. The Enhanced U.S. Large Company Portfolio may also use

futures contracts and options thereon to hedge against securities prices or as part of its overall investment strategy. The Selectively Hedged Global Equity Portfolio may also use futures contracts to hedge some or all of the currency exposure of its foreign securities. Upon entering into a futures contract, the Portfolios deposit cash or pledge U.S. Government securities to a broker in an amount equal to the minimum "initial margin" requirements of the exchange on which the contract is traded. Subsequent payments are received from or paid to the broker each day, based on the daily fluctuation in the market value of the contract. These receipts or payments are known as "variation margin" and are recorded daily by the Portfolios as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Portfolios record a realized gain or loss, which is presented in the Statements of Operations as a net realized gain or loss on futures, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

The DFA Commodity Strategy Portfolio may enter into commodity, foreign currency, interest rate and commodity or securities index futures contracts and purchase and write (sell) related options traded on exchanges designated by the Commodity Futures Trading Commission ("CFTC") or, consistent with CFTC regulations, on foreign exchanges. The DFA Commodity Strategy Portfolio invests in futures contracts on individual commodities or commodity indices and options on them through the Portfolio's investment in the Dimensional Cayman Commodity Fund I, LTD., the "Subsidiary."

A commodity futures contract provides for the future sale by one party and the future purchase by the other party of a specified amount of a commodity, such as an energy, agricultural or metal commodity, at a specified price, date, time and place. A foreign currency futures contract provides for the future sale by one party and the future purchase by the other party of a certain amount of a specified non-U.S. currency at a specified price, date, time and place. An interest rate futures contract provides for the future sale by one party and the purchase by the other party of a certain amount of a specific interest-rate-sensitive financial instrument (debt security) at a specified price, date, time and place. Securities and commodities indexes are typically capitalization-or production-weighted, respectively. A securities index or commodities index futures contract is an agreement to be settled by delivery of an amount of cash equal to a specified multiplier times the difference between the value of the index at the close of the last trading day on the contract and the price at which the agreement is made. The clearing house of the exchange on which a futures contract is entered into becomes the counterparty to each purchaser and seller of the futures contract.

Payments, known as "variation margin", to and from the broker will be made daily as the currency, financial instrument or index underlying the futures contract fluctuates, making the long and short positions in the futures contract more or less valuable, a process known as "marking-to-market". As a result of the small margin deposit that is required, a small change in the market price of a futures contract can produce major losses.

At any time prior to the expiration of a futures contract, a Portfolio may elect to close the position by taking an opposite position, which will operate to terminate the Portfolio's existing position in the contract. Positions in futures contracts and options on futures contracts (described below) may be closed out only on the exchange on which they were entered into (or through a linked exchange). However, there is no assurance that an active market will exist at any particular time. Once the daily fluctuation limit has been reached in a particular contract, most futures exchanges restrict trades at a price beyond that limit or trading may be suspended for specified periods during the day. Such restrictions may prevent prompt liquidation of futures positions at an advantageous price, potentially subjecting the Portfolio to substantial losses. In such event and in the event of adverse price movements, the Portfolio would be required to make daily cash payments of variation margin. Losses incurred in futures transactions and the costs of these transactions will affect the Portfolio's performance.

The price volatility of commodity futures contracts has been historically greater than that for traditional securities, such as stocks and bonds, and there are a variety of factors associated with commodity futures contracts which may subject the Portfolio's investments in the contracts to greater volatility than investments in traditional securities.

Risks may arise upon entrance into futures contracts from potential imperfect price correlations between the futures contracts and the underlying securities, from the possibility of an illiquid secondary market for these instruments and from the possibility that the Portfolios could lose more than the initial margin requirements. The Portfolios entering into stock index futures are subject to equity price risk from those futures contracts. Counterparty credit risk related to exchange-traded futures is minimal because the exchange's clearinghouse, as counterparty to all exchange-traded futures, guarantees the futures against default. Risks may also arise upon entering into commodity-linked derivative instruments. The value of commodity-linked derivative instruments may be affected by changes in overall market movements, commodity index volatility, changes in interest rates or factors affecting an industry or commodity.

5. **OPTIONS ON FUTURES CONTRACTS:** The DFA Commodity Strategy Portfolio may purchase and write put and call options on foreign currency, interest rate and stock and commodity index futures contracts and may enter into closing transactions with respect to such options to terminate existing positions. There is no guarantee that such closing transactions can be effected; the ability to establish and close out positions on such options will be subject to the existence of a liquid market.

An option on a currency, interest rate or commodity or securities index futures contract, as contrasted with the direct investment in such a contract, gives the purchaser the right, in return for the premium paid, to assume a position in a futures contract at a specified exercise price at any time prior to the expiration date of the option. The writer of the option is required upon exercise to assume an offsetting futures position (a short position if the option is a call and a long position if the option is a put). Upon exercise of an option, the delivery of the futures position by the writer of the option to the holder of the option will be accompanied by delivery of the accumulated balance in the writer's futures margin account, which represents the amount by which the market price of the futures contract exceeds, in the case of a call, or is less than, in the case of a put, the exercise price of the option on the futures contract. The potential loss related to the purchase of an option on a futures contract is limited to the premium paid for the option (plus transaction costs). The value of the option changes daily and that change is reflected in the net asset value of the Portfolio.

The DFA Commodity Strategy Portfolio may enter into options and futures transactions for several purposes, including generating current income to offset expenses or increase return and as hedges to reduce investment risk, generally by making an investment expected to move in the opposite direction of a portfolio position. A hedge is designed to offset a loss in a portfolio position with a gain in the hedged position; at the same time, however, a properly correlated hedge will result in a gain in the portfolio position being offset by a loss in the hedged position.

6. **COMMODITY-LINKED DERIVATIVES:** DFA Commodity Strategy Portfolio may gain exposure to commodity markets by investing up to 25% of the Portfolio's total assets in the Subsidiary. The Subsidiary may invest without limitation in swap agreements, commodity options, futures, options on futures and structured notes. The prices of commodity-linked derivative instruments may move in different directions than investments in traditional equity securities, fixed income securities and commodity spot prices. The accompanying consolidated schedule of investments includes investments of DFA Commodity Strategy Portfolio and its wholly-owned Subsidiary. The accompanying consolidated schedule of investments includes investments of DFA Commodity Strategy Portfolio and its wholly-owned Subsidiary. As of January 31, 2022, the DFA Commodity Strategy Portfolio held \$362,467,039 in the Subsidiary, representing 22.83% of DFA Commodity Strategy Portfolio's total assets.

7. **SWAP AGREEMENTS:** The DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio may enter into credit default swap agreements. Swap agreements are two-party contracts entered into primarily by institutional investors for periods ranging from a few weeks to more than one year. Some types of swap agreements are negotiated bilaterally and traded over-the-counter between the two parties (uncleared swaps), while other swaps are transacted through a futures commission merchant ("FCM") and cleared through a clearinghouse that serves as a central counterparty (cleared swaps), and may be traded on swap execution facilities (exchanges). The most common types of credit default swaps and interest rate swaps are subject to mandatory central clearing and exchange trading.

The Portfolios may enter into a credit default swap on a single security or instrument (sometimes referred to as a "CDS" transaction) or on a basket or index of securities (sometimes referred to as a "CDX" transaction). The "buyer" in a credit default contract typically is obligated to pay the "seller" a periodic stream of payments over the term of the contract, provided that no credit event with respect to any underlying reference obligation has occurred. If a credit event occurs, the seller typically must pay the buyer the "par value" (full notional value) of the reference obligation in exchange for the reference obligation. The Portfolios may be either the buyer or the seller in the transaction. If a Portfolio is a buyer and no credit event occurs, the Portfolio may lose its investment and recover nothing. However, if a credit event occurs, the buyer typically receives full notional value for a reference obligation that may have little or no value. As a seller, a Portfolio typically receives a fixed rate of income throughout the term of the contract, which typically is between six months and three years, provided a credit event does not occur. If a credit event occurs, the seller typically must pay the buyer the full notional amount of the reference obligation. The most common types of CDX are subject to mandatory central clearing and exchange-trading.

Credit default swaps involve greater risks than if the Portfolios had invested in the reference obligation directly, since, in addition to general market risks, credit default swaps are subject to illiquidity risk, counterparty risk and credit risk. A buyer also will lose its investment and recover nothing should no credit event occur and the swap is held to its

termination date. If a credit event were to occur, the value of any deliverable obligation received by the seller, coupled with the up-front or periodic payments previously received, may be less than the full notional value the seller pays to the buyer, resulting in a loss of value to the Portfolio. When a Portfolio acts as a seller of a credit default swap, the Portfolio is exposed to many of the same risks of leverage since, if a credit event occurs, the seller may be required to pay the buyer the full notional value of the contract net of any amounts owed by the buyer related to its delivery of deliverable obligations.

The DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio may also enter into inflation swap agreements to seek inflation protection. Inflation swap agreements are contracts in which one party agrees to pay the cumulative percentage increase in a price index (the Consumer Price Index with respect to CPI swaps) over the term of the swap (with some lag on the inflation index), and the other pays a compounded fixed rate. Inflation swap agreements may be used by the DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio to hedge the inflation risk in nominal bonds (i.e., non-inflation-indexed bonds) thereby creating "synthetic" inflation-indexed bonds.

Among other reasons, one factor that may lead to changes in the values of inflation swap agreements are changes in real interest rates. Real interest rates are tied to the relationship between nominal interest rates and the rate of inflation. If nominal interest rates increase at a faster rate than inflation, real interest rates may rise, which may lead to a change in the value of an inflation swap agreement. Additionally, payments received by the DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio from inflation swap agreements will result in taxable income, either as ordinary income or capital gains, which will increase the amount of taxable distributions received by shareholders. Inflation swap agreements are not currently subject to mandatory central clearing and exchange-trading.

The DFA Municipal Real Return Portfolio may also enter into interest rate swaps to hedge against changes in interest rates. Interest rate swaps involve the exchange by the Portfolio with another party of their respective commitments to receive or pay interest (e.g., an exchange of fixed rate payments for floating rate payments) with respect to a notional amount of principal.

Uncleared swaps are typically executed bilaterally with a swap dealer rather than traded on exchanges. Parties to uncleared swaps face greater counterparty credit risk than those engaging in cleared swaps since performance of uncleared swap obligations is the responsibility only of the swap counterparty rather than a clearing house, as is the case with cleared swaps. As a result, a Portfolio bears the risk of loss of the amount expected to be received under a swap agreement in the event of the default, insolvency or bankruptcy of a swap agreement counterparty beyond any collateral received. In such an event, the Portfolio will have contractual remedies pursuant to the swap agreements, but bankruptcy and insolvency laws could affect the Portfolio's rights as a creditor.

The Dodd-Frank Wall Street Reform and Consumer Protection Act of 2010 (the "Dodd-Frank Act") and implementing rules adopted by the CFTC currently require the clearing and exchange-trading of the most common types of credit default index swaps and interest rate swaps, and it is expected that additional categories of swaps will in the future be designated as subject to mandatory clearing and trade execution requirements. Central clearing is intended to reduce counterparty credit risk and increase liquidity, but central clearing does not eliminate these risks completely. There is also a risk of loss by a Portfolio of the initial and variation margin deposits in the event of bankruptcy of the FCM with which the Portfolio has an open position, or the central counterparty in a swap contract. The assets of a Portfolio may not be fully protected in the event of the bankruptcy of the FCM or central counterparty because the Portfolio might be limited to recovering only a pro rata share of all available funds and margin segregated on behalf of an FCM's customers.

The Advisor and the Fund do not believe that a Portfolio's obligations under swap contracts are senior securities and, accordingly, the Portfolio will not treat them as being subject to the Portfolio's borrowing or senior securities restrictions. However, with respect to swap contracts that provide for the netting of payments, the net amount of the excess, if any, of the Portfolio's obligations over its entitlements with respect to each swap contract will be accrued on a daily basis and an amount of segregated assets having an aggregate market value at least equal to the accrued excess will be maintained to cover the transactions in accordance with SEC positions. With respect to swap contracts that do not provide for the netting of payments by the counterparties, the full notional amount for which the Portfolio is obligated under the swap contract with respect to each swap contract will be accrued on a daily basis and assets having an aggregate market value at least equal to the accrued full notional value will be segregated and maintained to cover the transactions in accordance with SEC positions. To the extent that a Portfolio cannot dispose of a swap

in the ordinary course of business within seven days at approximately the value at which the Portfolio has valued the swap, the Portfolio will treat the swap as illiquid and subject to its overall limit on illiquid investments of 15% of the Portfolio's net assets.

The Dodd-Frank Act and related regulatory developments have imposed comprehensive new regulatory requirements on swaps and swap market participants. The regulation of cleared and uncleared swaps, as well as other derivatives, is a rapidly changing area of law and is subject to modification by government and judicial action. In addition, the SEC, CFTC and the exchanges are authorized to take extraordinary actions in the event of a market emergency, including, for example, the implementation or reduction of speculative position limits, the implementation of higher margin requirements, the establishment of daily price limits and the suspension of trading. It is not possible to predict fully the effects of current or future regulation. New requirements, even if not directly applicable to a Portfolio, may increase the cost of the Portfolio's investments and cost of doing business. It is possible that developments in the swaps market, including potential government regulation, could adversely affect a Portfolio's ability to terminate existing swap agreements or to realize amounts to be received under such agreements.

FEDERAL TAX COST

At January 31, 2022, the total cost of securities for federal income tax purposes was:

	<u>Federal Tax Cost</u>
Enhanced U.S. Large Company Portfolio.....	\$ 383,390
U.S. Large Cap Value Portfolio.....	14,733,557
U.S. Targeted Value Portfolio.....	8,619,317
U.S. Small Cap Value Portfolio.....	9,735,812
U.S. Core Equity 1 Portfolio.....	14,103,795
U.S. Core Equity 2 Portfolio.....	14,901,302
U.S. Vector Equity Portfolio.....	2,539,996
U.S. Small Cap Portfolio.....	9,216,808
U.S. Micro Cap Portfolio.....	4,287,083
DFA Real Estate Securities Portfolio.....	6,140,489
Large Cap International Portfolio.....	4,216,364
International Core Equity Portfolio.....	27,087,046
International Small Company Portfolio.....	10,573,146
Global Small Company Portfolio.....	83,276
Japanese Small Company Portfolio.....	305,224
Asia Pacific Small Company Portfolio.....	342,682
United Kingdom Small Company Portfolio.....	31,533
Continental Small Company Portfolio.....	700,975
DFA International Real Estate Securities Portfolio.....	6,383,061
DFA Global Real Estate Securities Portfolio.....	8,600,532
DFA International Small Cap Value Portfolio.....	10,844,205
International Vector Equity Portfolio.....	2,906,396
World ex U.S. Value Portfolio.....	266,823
World ex U.S. Targeted Value Portfolio.....	701,513
World ex U.S. Core Equity Portfolio.....	3,199,044
Selectively Hedged Global Equity Portfolio.....	188,993
Emerging Markets Portfolio.....	3,500,919
Emerging Markets Small Cap Portfolio.....	4,072,533
Emerging Markets Value Portfolio.....	10,239,013
Emerging Markets Core Equity Portfolio.....	20,255,897
U.S. Large Cap Equity Portfolio.....	1,011,523
DFA Commodity Strategy Portfolio.....	3,156,698
DFA One-Year Fixed Income Portfolio.....	7,309,638

	Federal Tax Cost
DFA Two-Year Global Fixed Income Portfolio.....	\$ 5,886,999
DFA Selectively Hedged Global Fixed Income Portfolio.....	1,261,113
DFA Short-Term Government Portfolio.....	1,896,851
DFA Five-Year Global Fixed Income Portfolio.....	13,931,617
DFA World ex U.S. Government Fixed Income Portfolio.....	1,727,966
DFA Intermediate Government Fixed Income Portfolio.....	6,138,941
DFA Short-Term Extended Quality Portfolio.....	7,176,402
DFA Intermediate-Term Extended Quality Portfolio.....	2,092,379
DFA Targeted Credit Portfolio.....	954,217
DFA Investment Grade Portfolio.....	13,998,608
DFA Inflation-Protected Securities Portfolio.....	6,985,446
DFA Short-Term Municipal Bond Portfolio.....	2,391,569
DFA Intermediate-Term Municipal Bond Portfolio.....	2,040,786
DFA Selective State Municipal Bond Portfolio.....	295,056
DFA California Short-Term Municipal Bond Portfolio.....	880,711
DFA California Intermediate-Term Municipal Bond Portfolio.....	656,409
DFA NY Municipal Bond Portfolio.....	122,453
Dimensional Retirement Income Fund.....	75,184
Dimensional 2045 Target Date Retirement Income Fund.....	77,606
Dimensional 2050 Target Date Retirement Income Fund.....	52,457
Dimensional 2055 Target Date Retirement Income Fund.....	31,423
Dimensional 2060 Target Date Retirement Income Fund.....	30,410
Dimensional 2065 Target Date Retirement Income Fund.....	3,000
Dimensional 2010 Target Date Retirement Income Fund.....	22,821
Dimensional 2015 Target Date Retirement Income Fund.....	38,424
Dimensional 2020 Target Date Retirement Income Fund.....	104,716
Dimensional 2025 Target Date Retirement Income Fund.....	141,781
Dimensional 2030 Target Date Retirement Income Fund.....	146,906
Dimensional 2035 Target Date Retirement Income Fund.....	122,794
Dimensional 2040 Target Date Retirement Income Fund.....	95,533
DFA Short-Duration Real Return Portfolio.....	1,917,324
DFA Municipal Real Return Portfolio.....	1,221,747
DFA Municipal Bond Portfolio.....	748,848
World Core Equity Portfolio.....	764,371
DFA LTIP Portfolio.....	368,185
U.S. Social Core Equity 2 Portfolio.....	872,136
U.S. Sustainability Core 1 Portfolio.....	3,508,424
U.S. Sustainability Targeted Value Portfolio.....	245,079
International Sustainability Core 1 Portfolio.....	2,817,970
International Social Core Equity Portfolio.....	1,307,134
Global Social Core Equity Portfolio.....	33,303
Emerging Markets Social Core Equity Portfolio.....	1,361,223
VA U.S. Targeted Value Portfolio.....	407,593
VA U.S. Large Value Portfolio.....	420,006
VA International Value Portfolio.....	381,867
VA International Small Portfolio.....	287,290
VA Short-Term Fixed Portfolio.....	384,549
VA Global Bond Portfolio.....	409,555

	Federal Tax Cost
VIT Inflation-Protected Securities Portfolio.....	\$ 250,779
VA Global Moderate Allocation Portfolio.....	132,233
U.S. Large Cap Growth Portfolio.....	1,300,389
U.S. Small Cap Growth Portfolio.....	625,308
International Large Cap Growth Portfolio.....	455,385
International Small Cap Growth Portfolio.....	292,578
DFA Social Fixed Income Portfolio.....	565,446
DFA Diversified Fixed Income Portfolio.....	2,453,095
U.S. High Relative Profitability Portfolio.....	4,243,703
International High Relative Profitability Portfolio.....	1,920,851
VA Equity Allocation Portfolio.....	77,908
DFA MN Municipal Bond Portfolio.....	39,816
DFA California Municipal Real Return Portfolio.....	228,955
DFA Global Core Plus Fixed Income Portfolio.....	3,353,622
Emerging Markets Sustainability Core 1 Portfolio.....	888,027
Emerging Markets Targeted Value Portfolio.....	183,675
DFA Global Sustainability Fixed Income Portfolio.....	967,771
DFA Oregon Municipal Bond Portfolio.....	60,761
DFA Global Core Plus Real Return Portfolio.....	334,237
Emerging Markets ex China Core Equity Portfolio.....	347,032

RECENTLY ISSUED ACCOUNTING STANDARDS AND REGULATIONS

In March 2020, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) No. 2020-04, Reference Rate Reform (Topic 848) – Facilitation of the Effects of Reference Rate Reform on Financial Reporting. In January 2021, the FASB issued ASU No. 2021-01, with further amendments to Topic 848. The amendments in the ASUs provide optional temporary accounting recognition and financial reporting relief from the effect of certain types of contract modifications due to the planned discontinuation of the LIBOR and other interbank-offered based reference rates as of the end of 2021 and 2023. The ASUs are effective for certain reference rate-related contract modifications that occur during the period March 12, 2020 through December 31, 2022. Management has reviewed the requirements and believes the adoption of these ASUs will not have a material impact on the Portfolios financial statements.

In October 2020, the SEC adopted new regulations governing the use of derivatives by registered investment companies. Rule 18f-4 (the “Derivatives Rule”) imposes limits on the amount of derivatives contracts the Portfolios could enter, eliminate the asset segregation framework currently used by the Portfolios to comply with Section 18 of the 1940 Act, and require funds whose use of derivatives is more than a limited specified exposure to establish and maintain a derivatives risk management program and appoint a derivatives risk manager. The Derivatives Rule became effective February 19, 2021 and the Portfolios are required to comply on August 19, 2022. Management is currently evaluating the effect, if any, the Derivatives Rule will have on the Portfolios.

On December 3, 2020, the SEC adopted new Rule 2a-5 (the “Valuation Rule”) under the Investment Company Act of 1940, establishing an updated regulatory framework for fund valuation. The Valuation Rule, in part, provides a framework for good faith fair value determination and permits a Board to designate fair value determinations to a fund’s investment adviser. Further, the SEC is rescinding previously issued guidance on related issues. The Valuation Rule became effective on March 8, 2021, with a compliance date of September 8, 2022. Management is currently evaluating the Valuation Rule and its effect on the Portfolios.

CORONAVIRUS (COVID-19) PANDEMIC

The ongoing outbreak of the novel coronavirus, COVID-19, has resulted, at times, in market closures, market volatility, liquidity constraints and increased trading costs. Efforts to contain the spread of COVID-19 have resulted in global travel restrictions and disruptions of healthcare systems, business operations and supply chains, layoffs, reduced consumer demand, defaults and credit rating downgrades, and other significant economic impacts. The

effects of COVID-19 have impacted global economic activity and may heighten pre-existing political, social and economic risks, domestically or globally. The full impact of the COVID-19 pandemic is unpredictable and may adversely affect a Portfolio's performance.

OTHER

The Portfolios are subject to claims and suits that arise from time to time in the ordinary course of business (for example, ongoing claw back litigation against former shareholders of portfolio companies that filed for bankruptcy, such as The Tribune Company and Nine West). Although management currently believes that resolving claims against the Portfolios, individually or in aggregate, will not have a material adverse impact on the Portfolios' financial position, results of operations, or cash flows, these matters are subject to inherent uncertainties and management's view of these matters may change in the future.

On June 3, 2021, President Biden issued an Executive Order titled "Addressing the Threat from Securities Investments that Finance Certain Companies of the People's Republic of China" (the "Order"). Effective on August 2, 2021, the Order restricts investment in certain companies identified as "Chinese Military Industrial Complex Companies" (CMICs) by the Office of Foreign Asset Control, an agency of the Department of Treasury and the Department of Defense. As of July 27, 2021, the Portfolios have divested of all publicly traded securities identified as CMIC's listed in the Order.

SUBSEQUENT EVENT EVALUATIONS

Management has evaluated the impact of all subsequent events on the Portfolios through the date on which the financial statements were issued and has determined that there are no subsequent events requiring recognition or disclosure in the financial statements.