Schedule of Investments (unaudited)

As of March 31, 2022

The portfolio files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year as an exhibit to its reports on Form N-PORT. The portfolio's Form N-PORT reports are available on the SEC's website at www.sec.gov.

	Shares	Market Value (\$000)
Common Stocks (95.6%)		
Communication Services (3.5%)		
Comcast Corp. Class A	804,479	37,666
Verizon Communications Inc.	468,294	23,855
AT&T Inc.	188,552	4,455
Interpublic Group of Cos. Inc.	63,261	2,243
		68,219
Consumer Discretionary (4.5%)		
Home Depot Inc.	76,204	22,810
Lowe's Cos. Inc.	105,396	21,310
McDonald's Corp.	46,448	11,486
TJX Cos. Inc.	165,916	10,051
Target Corp.	37,474	7,953
Ford Motor Co.	243,331	4,115
Tapestry Inc.	63,405	2,355
Wendy's Co.	105,570	2,319
Penske Automotive Group Inc.	11,871	1,113
Macy's Inc.	38,940	949
Genuine Parts Co.	5,739	723
Kontoor Brands Inc.	14,863	615
Oxford Industries Inc.	6,234	564
Garmin Ltd.	4,714	559
MDC Holdings Inc.	10,772	408
Foot Locker Inc.	10,431	309
Company Charles (40 COV)		87,639
Consumer Staples (12.6%) Procter & Gamble Co.	221 000	EO 711
Philip Morris International Inc.	331,880	50,711
Mondelez International Inc. Class A	312,333 435,581	29,340 27,346
PepsiCo Inc.	135,656	22,706
Archer-Daniels-Midland Co.	216,597	19,550
Coca-Cola Co.	298,090	18,482
Kimberly-Clark Corp.	109,079	13,434
Unilever plc ADR	242,262	11,040
Kellogg Co.	124,565	8,033
Altria Group Inc.	153,199	8,005
Kroger Co.	105,150	6,032
Walmart Inc.	40,136	5,977
Hershey Co.	23,686	5,131
Tyson Foods Inc. Class A	53,790	4,821
Colgate-Palmolive Co.	53,750	4,030
Nestle SA ADR	27,176	3,536
Vector Group Ltd.	215,174	2,591
Nu Skin Enterprises Inc. Class A	40,190	1,924
	10,100	.,02 +

	Shares	Market Value (\$000)
Weis Markets Inc.	20,889	1,492
Medifast Inc.	5,590	955
SpartanNash Co.	11,603	383
Walgreens Boots Alliance Inc.	6,520 _	292
Energy (8.1%)		245,811
ConocoPhillips	367,317	36,732
Pioneer Natural Resources Co.	105,667	26,420
Chevron Corp.	108,905	17,733
Exxon Mobil Corp.	203,250	16,787
¹ TC Energy Corp.	266,465	15,029
Coterra Energy Inc.	511,677	13,800
Phillips 66	121,819	10,524
EOG Resources Inc.	81,626	9,732
SFL Corp. Ltd.	395,718	4,029
APA Corp.	73,436	3,035
Targa Resources Corp.	20,024	1,511
Valero Energy Corp.	10,896	1,106
Ovintiv Inc. (XNYS) Marathon Petroleum Corp.	13,582 6,736	734 576
Maiathon Fetioleum Corp.	0,730 _	157,748
Financials (19.3%)		107,740
JPMorgan Chase & Co.	435,598	59,381
Morgan Stanley	451,892	39,495
Chubb Ltd.	179,927	38,486
Bank of America Corp.	838,691	34,571
MetLife Inc.	452,771	31,821
BlackRock Inc.	23,493	17,953
Truist Financial Corp.	296,526	16,813
Progressive Corp. Royal Bank of Canada	143,913 128,240	16,405 14,119
PNC Financial Services Group Inc.	75,570	13,939
M&T Bank Corp.	69,120	11,716
Wells Fargo & Co.	178,206	8,636
Citigroup Inc.	143,263	7,650
Goldman Sachs Group Inc.	14,357	4,739
Ameriprise Financial Inc.	13,098	3,934
Hartford Financial Services Group Inc.	53,052	3,810
MGIC Investment Corp.	274,582	3,721
Ally Financial Inc.	85,339	3,710
Fidelity National Financial Inc.	75,559	3,690
Old Republic International Corp.	141,096	3,650
CNO Financial Group Inc.	137,368	3,446
Hope Bancorp Inc.	206,263	3,317
Equitable Holdings Inc.	107,216	3,314
Carlyle Group Inc.	60,123	2,941
OneMain Holdings Inc.	60,520	2,869
Jefferies Financial Group Inc. First BanCorp. (XNYS)	79,818 191,431	2,622 2,512
Travelers Cos. Inc.	11,863	2,168
KeyCorp.	85,650	1,917
Radian Group Inc.	68,124	1,517
Invesco Ltd.	55,002	1,268
US Bancorp	23,269	1,237
PacWest Bancorp	27,363	1,180
Hanover Insurance Group Inc.	6,316	944
Comerica Inc.	8,842	800

Associated Banc-Corp. 34,293 780 First American Financial Corp. 10,807 7000 Towne Bank 21,468 643 Pacific Premier Bancorp Inc. 12,866 455 Synows Financial Corp. 9,267 455 CME Group Inc. 1,617 385 Asis Capital Holdings Ltd. 5,973 361 Assured Guaranty Ltd. 5,649 360 Virtu Financial Inc. Class A 9,264 345 Hancock Whitney Corp. 6,494 339 Brookline Bancorp Inc. 19,796 313 First Financial Bancorp Inc. 19,996 334 51,702 Johnson & Johnson 376,403 36,710 Pfizer Inc. 990,334 51,702 El Lilly & Co. 127,624 36,548 Merck & Co. Inc. 39,995 32,652 UnitedHealth Group Inc. 42,266 21,584 Anthem Inc. 30,073 18,702 Abbvile Inc. 30,073 18,702 Becton Dickinson and Co. 50,796 13,118 Becton Dickinson and Co. 50,796 13,118 Becton Dickinson and Co. 50,096 3,267 Bristol-Myers Squilbb Co. 50,008 3,667 Bristol-Myers Squilbb Co. 50,008 3,6		Shares	Market Value (\$000)
First American Financial Corp.	Associated Banc-Corp.	34.293	780
Pecific Premier Bancorp Inc.		10,807	700
Synovus Financial Corp. 454 CME Group Inc. 1,617 385 Axis Capital Holdings Ltd. 5,973 361 Assured Guarranty Ltd. 5,649 360 Vittu Financial Inc. Class A 9,264 345 Hancock Whitney Corp. 6,494 339 Brookline Bancorp Inc. 19,796 313 First Financial Bancorp 301 375,723 Health Care (16.5%) Johnson & Johnson 376,403 66,710 Plizer Inc. 990,334 51,270 Eli Lilly & Co. 127,624 36,543 Merck & Co. Inc. 397,956 32,552 United Health Group Inc. 42,266 21,554 Anthern Inc. 30,7956 32,652 United Health Group Inc. 42,266 21,554 Anthern Inc. 39,821 16,020 AstraZeneca plc ADR 20,334 31,622 Beston Dickinson and Co. 50,795 13,511 Baster International Inc. 60,795 13,511 <	Towne Bank	21,468	643
CME Group Inc.	Pacific Premier Bancorp Inc.	12,866	455
Asis Capital Holdings Ltd.	Synovus Financial Corp.	9,267	454
Assured Guaranty Ltd. 5,649 360 Virtu Financial Inc. Class A 9,264 345 Hancock Whitney Corp. 6,434 333 Brookline Bancorp Inc. 19,796 313 First Financial Bancorp 375,723 Health Care (16,5%) 376,403 66,710 Johnson & Johnson 376,403 66,710 Plizer Inc. 990,334 51,270 Eli Lilly & Co. 127,624 36,548 Merck & Co. Inc. 39,7956 32,652 UnitedHealth Group Inc. 42,266 21,554 Anthem Inc. 38,073 18,702 AbbVie Inc. 98,821 16,020 AbbVie Inc. 98,821 16,020 AbtzaZeneca plc ADR 205,354 36,363 Becton Dickinson and Co. 50,795 13,613 Baxter International Inc. 162,493 12,599 Medtronic plc 99,922 11,086 Roche Holding AG 22,922 9,089 CXY Health Corp. 65,570 3,718	CME Group Inc.	1,617	385
Virtu Financial Inc. Class A Hancock Whitney Corp. 3,494 (4,94) 333 339 301 First Financial Bancorp Inc. 19,796 13,083 301 First Financial Bancorp 13,083 301 Health Care (16,5%) 376,403 50,000 66,710 50,700 Johnson & Johnson 376,403 36,403 51,270 66,170 51,270 Eli Lilly & Co. 127,624 36,585 50,40	Axis Capital Holdings Ltd.	5,973	361
Hancock Whitney Corp. 6,494 339 Brookline Bancorp Inc. 19,796 378 First Financial Bancorp 376,723 Health Care (16.5%) 376,403 66,710 Prizer Inc. 990,334 51,270 Eli Lilly & Co. 127,624 36,548 Merck & Co. Inc. 39,956 32,652 UnitedHealth Group Inc. 42,266 21,554 Anthem Inc. 38,073 13,602 AbbVie Inc. 98,821 16,002 Abt View Inc. 98,821 16,022 Abt Dickinson and Co. 50,795 13,511 Baxter International Inc. 162,483 12,524 Beater International Inc. 162,483 12,529 Roch Holding AG 22,922 90,922 10,088 Roch Holding AG 22,922 90,922 10,088 Roch Holding AG 22,922 90,064 23,064 Cardinal Health Inc. 65,570 3,718 Bristol-Myers Squibb Co. 6,269 3,862 Amgen Proposition	Assured Guaranty Ltd.	5,649	360
Brookline Bancorp Inc. 19,796 313 First Financial Bancorp 19,792 303 Health Care (16.5%) 7,723 Johnson & Johnson 376,403 66,710 Pfizer Inc. 990,334 51,270 Eli Lilly & Co. 127624 36,632 Merck & Co. Inc. 329,956 32,652 United Health Group Inc. 42,266 21,554 Anthem Inc. 38,073 18,020 Abbile Inc. 98,821 16,020 Abbile Inc. 98,821 16,020 Abbile Inc. 98,821 16,020 Abbile Inc. 98,821 16,020 AbstraZeneca plc ADR 205,354 13,623 Bexter International Inc. 162,483 12,599 Medtronic plc 99,922 11,086 Roche Holding AG 22,924 29,069 CVS Health Corp. 78,595 7955 Cardinal Health Inc. 6,570 3,515 Bristot-Myers Squibb Co. 50,208 3,667 Amgen Inc.	Virtu Financial Inc. Class A	9,264	345
First Financial Bancorp 13,083 301 Health Care (16.5%) 375,723 Johnson & Johnson 376,403 66,710 Plizer Inc. 990,324 51,256 Eli Lilly & Co. 127,624 36,548 Merck & Co. Inc. 397,956 32,654 Merck & Co. Inc. 38,073 18,702 Abbive Inc. 38,073 18,702 Abbive Inc. 38,073 18,702 Abbive Inc. 38,073 18,702 Abbive Inc. 98,821 16,062 Abbive Inc. 90,922 11,062 Astrazeneca plc ADR 20,534 13,623 Beater International Inc. 162,483 12,559 Beater International Inc. 162,483 12,559 Medtronic plc 99,922 11,086 Roche Holding AG 22,922 9,069 CVS Health Corp. 78,595 78,595 Cardinal Health Inc. 65,570 3,78 Birdstell Corp. 10,770 2,604 Birdstell Corp.	, ,	6,494	339
Health Care (16.5%) 376,403 66,710 Pfizer Inc. 990,334 51,270 Eli Lilly & Co. 127624 36,548 Merck & Co. Inc. 397,956 32,652 UnitedHealth Group Inc. 42,266 21,554 Anthem Inc. 38,073 18,702 AbbVie Inc. 98,821 16,020 AstraZeneca plc ADR 205,354 13,623 Becton Dickinson and Co. 50,795 13,511 Baxter International Inc. 162,483 12,599 Medtronic plc 99,922 9,069 Moch Holding AG 22,922 9,069 CVS Health Corp. 78,595 7,955 Cardinal Health Inc. 65,570 3,718 Bristol-Myers Squibb Co. 50,208 3,667 Amgen Inc. 99,654 24,035 Gilead Sciences Inc. 38,67 Industrials (9,8%) 386 General Dynamics Corp. 99,654 24,035 Caterpillar Inc. 91,076 20,294 Raytheon Technologies Corp.	•		
Health Care (16.6%) Johnson & Johnson 376,403 66,710 Pfizer Inc. 990,334 51,270 Eli Lilly & Co. 127,624 36,648 Merck & Co. Inc. 397,956 32,652 UnitedHealth Group Inc. 42,266 21,554 Anthem Inc. 38,073 18,702 AbbVie Inc. 98,821 16,020 AbbVie Inc. 98,821 16,020 AstraZeneca plc ADR 205,354 13,623 Becton Dickinson and Co. 50,795 13,511 Baxter International Inc. 162,483 12,599 Medtronic plc 99,922 11,086 Roche Holding AG 22,922 9,069 CVS Health Corp. 78,595 79,555 7	First Financial Bancorp	13,083 _	
Johnson & Johnson 976,403 66,710 Pfizer Inc. 990,334 51,270 Eli Lilly & Co. 1276e24 36,548 Merck & Co. Inc. 397,966 32,652 UnitedHealth Group Inc. 42,266 21,554 Anthem Inc. 38,073 18,702 AbbVie Inc. 38,073 18,702 AbbVie Inc. 98,821 16,020 AstraZeneca ple ADR 205,354 13,623 Becton Dickinson and Co. 50,795 13,511 Baxter International Inc. 162,483 12,599 Medtronic plc 99,922 11,086 Roche Holding AG 22,922 9,069 CVS Health Corp. 78,595 73,555 Cardinal Health Inc. 65,570 3,718 Bristol-Myers Squibb Co. 60,637 3,718 Bristol-Myers Squibb Co. 64,89 386	Health Care (16.5%)		375,723
Pfizer Inc. 990,334 51,270 Eli Lilly & Co. 127,624 36,548 Merck & Co. Inc. 39,7956 32,652 UnitedHealth Group Inc. 42,266 21,554 Anthem Inc. 38,073 18,702 AbbVie Inc. 38,821 16,020 AstraZeneca plc ADR 205,354 13,623 Becton Dickinson and Co. 50,795 13,511 Baxter International Inc. 162,483 12,599 Medtronic plc 99,922 11,086 Roche Holding AG 22,922 90,69 CVS Health Corp. 78,595 7,955 Cardinal Health Inc. 65,570 3,718 Bristol-Myers Squibb Co. 50,208 3,667 Amgen Inc. 10,770 2,604 Glead Sciences Inc. 99,654 24,035 General Dynamics Corp. 99,654 24,035 Caterpillar Inc. 91,076 20,294 Raytheon Technologies Corp. 194,053 19,284 Eaton Corp. plc 120,589 18,301		376,403	66,710
Eli Lilly & Co. 127624 36,548 Merck & Co. Inc. 397,956 32,652 UnitedHealth Group Inc. 42,266 21,554 Anthem Inc. 38,073 18,702 AbbVie Inc. 38,073 18,702 AstraZeneca plc ADR 205,354 13,623 Becton Dickinson and Co. 50,795 13,511 Baxter International Inc. 162,483 12,599 Medtronic plc 99,922 11,086 Roche Holding AG 22,922 9,069 CVS Health Corp. 78,595 7,955 Cardinal Health Inc. 65,570 3,718 Bristol-Myers Squibb Co. 50,208 3,667 Amgen Inc. 10,770 2,604 Gilead Sciences Inc. 38,607 386 Industrials (9,8%) 386 386 General Dynamics Corp. 99,654 24,035 Caterpillar Inc. 91,076 20,294 Raytheon Technologies Corp. 120,588 18,301 Johnson Controls International plc 240,583	Pfizer Inc.		
Merck & Co. Inc. 39,7956 32,652 UnitedHealth Group Inc. 42,266 21,554 Anthem Inc. 38,073 18,702 AbbVie Inc. 38,821 16,020 AstraZeneca plc ADR 205,354 13,623 Becton Dickinson and Co. 50,795 13,511 Baster International Inc. 162,483 12,599 Medtronic plc 99,922 11,086 Roche Holding AG 22,922 9,069 CVS Health Corp. 78,595 7,955 Cardinal Health Inc. 65,570 3,718 Bristol-Myers Squibb Co. 50,208 3,667 Amgen Inc. 10,770 2,604 Gilead Sciences Inc. 99,654 24,035 Galead Sciences Inc. 99,654 24,035 Caterpillar Inc. 99,654 24,035 Caterpillar Inc. 91,076 20,294 Raytheon Technologies Corp. 194,653 19,284 Eaton Corp. plc 120,589 18,301 Layther State Inc. 56,054 14,425	Eli Lilly & Co.	127,624	
Anthem Inc. 38,073 18,702 AbbVie Inc. 98,821 16,020 AstraZeneca pic ADR 205,354 13,623 Becton Dickinson and Co. 50,795 13,511 Baxter International Inc. 162,483 12,599 Medtronic pic 99,222 11,086 Roche Holding AG 22,922 9,069 CVS Health Corp. 78,595 7,955 Cardinal Health Inc. 65,570 3,718 Bristol-Myers Squibb Co. 50,208 3,667 Amgen Inc. 10,770 2,604 Glead Sciences Inc. 6,489 386 Total Industrials (9,8%) 386 386 General Dynamics Corp. 99,654 24,035 Caterpillar Inc. 91,076 20,294 Raytheon Technologies Corp. 194,653 19,284 Eaton Corp. plc 120,589 18,301 Johnson Controls International plc 240,583 15,775 L3Harris Technologies Inc. 58,054 14,425 Canadian National Railway Co. 95,185 12,768 Northrop Grumman Corp. 26,177	Merck & Co. Inc.	397,956	
Anthem Inc. 38,073 18,702 AbbVie Inc. 98,821 16,020 AstraZeneca plc ADR 205,354 13,623 Becton Dickinson and Co. 50,795 13,511 Baxter International Inc. 162,483 12,599 Medtronic plc 99,922 11,086 Roche Holding AG 22,922 9,069 CVS Health Corp. 78,595 7,955 Cardinal Health Inc. 65,570 3,718 Bristol-Myers Squibb Co. 66,570 3,718 Amgen Inc. 10,770 2,604 General Dynamics Corp. 64,89 386 Caterpillar Inc. 91,076 20,294 Raytheon Technologies Corp. 91,076 20,294 Raytheon Technologies Corp. 194,653 19,284 Eaton Corp. plc 120,589 18,301 Johnson Controls International plc 240,583 15,775 L3Harris Technologies Inc. 58,054 14,425 Canadian National Railway Co. 95,185 12,768 Northrop Grumman Corp. 26,177 11,707 Lockheed Martin Corp.	UnitedHealth Group Inc.	42,266	21,554
AstraZeneca plc ADR 205,354 13,623 Becton Dickinson and Co. 50,795 13,511 Baxter International Inc. 162,483 12,599 Meditronic plc 99,922 11,086 Roche Holding AG 22,922 9,069 CVS Health Corp. 78,595 7,955 Cardinal Health Inc. 65,570 3,718 Bristol-Myers Squibb Co. 50,208 3,667 Amgen Inc. 10,770 2,604 Gilead Sciences Inc. 10,770 2,604 Gilead Sciences Inc. 99,654 24,035 Caterpillar Inc. 99,654 24,035 Caterpillar Inc. 91,076 20,294 Raytheon Technologies Corp. 194,653 19,284 Eaton Corp. plc 120,589 18,301 Johnson Controls International plc 240,583 15,775 L3Harris Technologies Inc. 58,054 14,425 Canadian National Railway Co. 95,185 12,768 Northrop Grumman Corp. 26,177 11,707 Lockheed Martin	Anthem Inc.	38,073	
Becton Dickinson and Co. 50,795 13,511 Baxter International Inc. 162,483 12,599 Medtronic plc 99,922 11,086 Roche Holding AG 22,922 9,069 CVS Health Corp. 78,595 7,955 Cardinal Health Inc. 65,570 3,718 Bristol-Myers Squibb Co. 50,208 3,667 Amgen Inc. 10,770 2,604 Gilead Sciences Inc. 6,489 386 321,674 Industrials (9.8%) General Dynamics Corp. 99,654 24,035 Caterpillar Inc. 91,076 20,294 Raytheon Technologies Corp. 194,653 19,284 Eaton Corp. plc 120,589 18,301 Johnson Controls International plc 240,583 15,775 L3Harris Technologies Inc. 58,054 14,425 Canadian National Railway Co. 95,185 12,768 Northrop Grumman Corp. 26,177 11,707 Lockheed Martin Corp. 39,037 7596 <	AbbVie Inc.	98,821	
Baxter International Inc. 162,483 12,599 Medtronic plc 99,922 11,086 Roche Holding AG 22,922 9,069 CVS Health Corp. 78,595 7,955 Cardinal Health Inc. 65,570 3,718 Bristol-Myers Squibb Co. 50,208 3,667 Amgen Inc. 10,770 2,604 Gilead Sciences Inc. 6,489 386 Industrials (9.8%) General Dynamics Corp. 99,654 24,035 Caterpillar Inc. 91,076 20,294 Raytheon Technologies Corp. 194,653 19,284 Eaton Corp. plc 120,589 18,301 Johnson Controls International plc 240,583 15,775 L3Harris Technologies Inc. 58,054 14,425 Canadian National Railway Co. 95,185 12,768 Northrop Grumman Corp. 26,177 11,707 Lockheed Martin Corp. 18,087 7,984 Honeywell International Inc. 39,037 7,596 3M Co. 45,583 6	AstraZeneca plc ADR	205,354	13,623
Medtronic plc 99,922 11,086 Roche Holding AG 22,922 9,069 CVS Health Corp. 78,595 7,955 Cardinal Health Inc. 65,570 3,718 Bristol-Myers Squibb Co. 50,208 3,667 Amgen Inc. 10,770 2,604 Glead Sciences Inc. 386 321,674 Industrials (9.8%) 321,674 General Dynamics Corp. 99,654 24,035 Caterpillar Inc. 91,076 20,294 Raytheon Technologies Corp. 194,653 19,284 Eaton Corp. plc 120,589 18,301 Johnson Controls International plc 240,583 15,775 L3Harris Technologies Inc. 58,054 14,425 Canadian National Railway Co. 95,185 12,768 Northrop Grumman Corp. 26,177 11,707 Lockheed Martin Corp. 18,087 7,596 3M Co. 45,583 6,786 Emerson Electric Co. 60,633 5,945 Fastenal Co. 45,583 6,786	Becton Dickinson and Co.	50,795	13,511
Roche Holding AG 22,922 9,069 CVS Health Corp. 78,595 7,955 Cardinal Health Inc. 65,570 3,718 Bristol-Myers Squibb Co. 50,208 3,667 Amgen Inc. 10,770 2,604 Gilead Sciences Inc. 6,489 386 Total Styles Industrials (9.8%) General Dynamics Corp. 99,654 24,035 Caterpillar Inc. 91,076 20,294 Raytheon Technologies Corp. 194,653 19,284 Eaton Corp. plc 120,589 18,301 Johnson Controls International plc 240,583 15,775 L3Harris Technologies Inc. 58,054 14,425 Canadian National Railway Co. 95,185 12,768 Northrop Grumman Corp. 26,177 11,707 Lockheed Martin Corp. 18,087 7,984 Honeywell International Inc. 39,037 7,596 3M Co. 45,583 6,786 Emerson Electric Co. 60,633 5,945 Fas	Baxter International Inc.	162,483	12,599
CVS Health Corp. 78,595 7,955 Cardinal Health Inc. 65,570 3,718 Bristol-Myers Squibb Co. 50,208 3,667 Amgen Inc. 10,770 2,604 Gilead Sciences Inc. 6,489 386 Industrials (9.8%) General Dynamics Corp. 99,654 24,035 Caterpillar Inc. 91,076 20,294 Raytheon Technologies Corp. 194,653 19,284 Eaton Corp. plc 120,589 18,301 Johnson Controls International plc 240,583 15,775 L3Harris Technologies Inc. 58,054 14,425 Canadian National Railway Co. 95,185 12,768 Northrop Grumman Corp. 26,177 11,707 Lockheed Martin Corp. 18,087 7,984 Honeywell International Inc. 39,037 7,596 3M Co. 45,583 6,786 Emerson Electric Co. 60,633 5,945 Fastenal Co. 45,482 7,944 Ryder System Inc. 47,146 3,740 <td>Medtronic plc</td> <td>99,922</td> <td>11,086</td>	Medtronic plc	99,922	11,086
Cardinal Health Inc. 65,570 3,718 Bristol-Myers Squibb Co. 50,208 3,667 Amgen Inc. 10,770 2,604 Gilead Sciences Inc. 6,489 386 Industrials (9.8%) General Dynamics Corp. 99,654 24,035 Caterpillar Inc. 91,076 20,294 Raytheon Technologies Corp. 194,653 19,284 Eaton Corp. plc 120,589 18,301 Johnson Controls International plc 240,583 15,775 L3Harris Technologies Inc. 58,054 14,425 Canadian National Railway Co. 95,185 12,768 Northrop Grumman Corp. 26,177 11,707 Lockheed Martin Corp. 18,087 7,984 Honeywell International Inc. 39,037 7,596 3M Co. 60,633 5,945 Emerson Electric Co. 60,633 5,945 Fastenal Co. 82,364 4,892 Triton International Ltd. 64,342 4,516 Ryder System Inc. 39,112	Roche Holding AG	22,922	9,069
Bristol-Myers Squibb Co. 50,208 3,667 Amgen Inc. 10,770 2,604 Gilead Sciences Inc. 6,489 386 321,674 Industrials (9.8%) General Dynamics Corp. 99,654 24,035 Caterpillar Inc. 91,076 20,294 Raytheon Technologies Corp. 194,653 19,284 Eaton Corp. plc 120,589 18,301 Johnson Controls International plc 240,583 15,775 L3Harris Technologies Inc. 58,054 14,425 Canadian National Railway Co. 95,185 12,768 Northrop Grumman Corp. 26,177 11,707 Lockheed Martin Corp. 18,087 7,984 Honeywell International Inc. 39,037 7,596 3M Co. 45,583 6,786 Emerson Electric Co. 60,633 5,945 Fastenal Co. 82,364 4,892 Triton International Ltd. 64,342 4,516 Ryder System Inc. 47,146 3,740	CVS Health Corp.	78,595	7,955
Amgen Inc. 10,770 2,604 Gilead Sciences Inc. 6,489 386 Satisfied Sciences Inc. 321,674 Industrials (9.8%) General Dynamics Corp. 99,654 24,035 Caterpillar Inc. 91,076 20,294 Raytheon Technologies Corp. 194,653 19,284 Eaton Corp. plc 120,589 18,301 Johnson Controls International plc 240,583 15,775 L3Harris Technologies Inc. 58,054 14,425 Canadian National Railway Co. 95,185 12,768 Northrop Grumman Corp. 26,177 11,707 Lockheed Martin Corp. 18,087 7,984 Honeywell International Inc. 39,037 7,596 3M Co. 45,583 6,786 Emerson Electric Co. 60,633 5,945 Fastenal Co. 82,364 4,892 Triton International Ltd. 64,342 4,516 Ryder System Inc. 47,146 3,740 United Parcel Service Inc. Class B 17,345 3,720 ManpowerGroup Inc. 39,112 3,673	Cardinal Health Inc.	65,570	3,718
Gilead Sciences Inc. 6,489 386 Industrials (9.8%) 24,035 General Dynamics Corp. 99,654 24,035 Caterpillar Inc. 91,065 19,284 Raytheon Technologies Corp. 194,663 19,284 Eaton Corp. plc 120,589 18,301 Johnson Controls International plc 240,583 15,775 L3Harris Technologies Inc. 58,054 14,425 Canadian National Railway Co. 95,185 12,768 Northrop Grumman Corp. 26,177 11,707 Lockheed Martin Corp. 18,087 7,984 Honeywell International Inc. 39,037 7,596 3M Co. 45,583 6,786 Emerson Electric Co. 60,633 5,945 Fastenal Co. 82,364 4,892 Triton International Ltd. 64,342 4,516 Ryder System Inc. 47,146 3,740 United Parcel Service Inc. Class B 17,345 3,272 ManpowerGroup Inc. 39,112 3,673 nVent Electric plc		50,208	3,667
Manage		10,770	2,604
Industrials (9.8%) General Dynamics Corp. 99,654 24,035 Caterpillar Inc. 91,076 20,294 Raytheon Technologies Corp. 194,653 19,284 Eaton Corp. plc 120,589 18,301 Johnson Controls International plc 240,583 15,775 L3Harris Technologies Inc. 58,054 14,425 Canadian National Railway Co. 95,185 12,768 Northrop Grumman Corp. 26,177 11,707 Lockheed Martin Corp. 18,087 7,984 Honeywell International Inc. 39,037 7,596 3M Co. 45,583 6,786 Emerson Electric Co. 60,633 5,945 Fastenal Co. 82,364 4,892 Triton International Ltd. 64,342 4,516 Ryder System Inc. 47,146 3,740 United Parcel Service Inc. Class B 17,345 3,720 ManpowerGroup Inc. 39,112 3,673 nVent Electric plc 94,085 3,272 Illinois Tool Works Inc. 5	Gilead Sciences Inc.	6,489 _	
General Dynamics Corp. 99,654 24,035 Caterpillar Inc. 91,076 20,294 Raytheon Technologies Corp. 194,653 19,284 Eaton Corp. plc 120,589 18,301 Johnson Controls International plc 240,583 15,775 L3Harris Technologies Inc. 58,054 14,425 Canadian National Railway Co. 95,185 12,768 Northrop Grumman Corp. 26,177 11,707 Lockheed Martin Corp. 18,087 7,984 Honeywell International Inc. 39,037 7,596 3M Co. 45,583 6,786 Emerson Electric Co. 60,633 5,945 Fastenal Co. 82,364 4,892 Triton International Ltd. 64,342 4,516 Ryder System Inc. 47,146 3,740 United Parcel Service Inc. Class B 17,345 3,720 ManpowerGroup Inc. 39,112 3,673 nVent Electric plc 94,085 3,272 Illinois Tool Works Inc. 5,066 1,039 H&E Equipment Services Inc. 19,359 842 Inform	Industrials (9.8%)		321,674
Caterpillar Inc. 91,076 20,294 Raytheon Technologies Corp. 194,653 19,284 Eaton Corp. plc 120,589 18,301 Johnson Controls International plc 240,583 15,775 L3Harris Technologies Inc. 58,054 14,425 Canadian National Railway Co. 95,185 12,768 Northrop Grumman Corp. 26,177 11,707 Lockheed Martin Corp. 18,087 7,984 Honeywell International Inc. 39,037 7,596 3M Co. 45,583 6,786 Emerson Electric Co. 60,633 5,945 Fastenal Co. 82,364 4,892 Triton International Ltd. 64,342 4,516 Ryder System Inc. 47,146 3,740 United Parcel Service Inc. Class B 17,345 3,720 ManpowerGroup Inc. 39,112 3,673 nVent Electric plc 94,085 3,272 Illinois Tool Works Inc. 5,066 1,039 H&E Equipment Services Inc. 19,359 842 Information Technology (9.4%)		99,654	24,035
Raytheon Technologies Corp. 194,653 19,284 Eaton Corp. plc 120,589 18,301 Johnson Controls International plc 240,583 15,775 L3Harris Technologies Inc. 58,054 14,425 Canadian National Railway Co. 95,185 12,768 Northrop Grumman Corp. 26,177 11,707 Lockheed Martin Corp. 18,087 7,984 Honeywell International Inc. 39,037 7,596 3M Co. 45,583 6,786 Emerson Electric Co. 60,633 5,945 Fastenal Co. 82,364 4,892 Triton International Ltd. 64,342 4,516 Ryder System Inc. 47,146 3,740 United Parcel Service Inc. Class B 17,345 3,720 ManpowerGroup Inc. 39,112 3,673 nVent Electric plc 94,085 3,272 Illinois Tool Works Inc. 7,398 1,549 Cummins Inc. 5,066 1,039 H&E Equipment Services Inc. 19,359 842 192,143 Information Technology (9.4%)	·		
Eaton Corp. plc 120,589 18,301 Johnson Controls International plc 240,583 15,775 L3Harris Technologies Inc. 58,054 14,425 Canadian National Railway Co. 95,185 12,768 Northrop Grumman Corp. 26,177 11,707 Lockheed Martin Corp. 18,087 7,984 Honeywell International Inc. 39,037 7,596 3M Co. 45,583 6,786 Emerson Electric Co. 60,633 5,945 Fastenal Co. 82,364 4,892 Triton International Ltd. 64,342 4,516 Ryder System Inc. 47,146 3,740 United Parcel Service Inc. Class B 17,345 3,720 ManpowerGroup Inc. 39,112 3,673 nVent Electric plc 94,085 3,272 Illinois Tool Works Inc. 7,398 1,549 Cummins Inc. 5,066 1,039 H&E Equipment Services Inc. 19,359 842 Information Technology (9.4%) 19,2143	·		
L3Harris Technologies Inc. 58,054 14,425 Canadian National Railway Co. 95,185 12,768 Northrop Grumman Corp. 26,177 11,707 Lockheed Martin Corp. 18,087 7,984 Honeywell International Inc. 39,037 7,596 3M Co. 45,583 6,786 Emerson Electric Co. 60,633 5,945 Fastenal Co. 82,364 4,892 Triton International Ltd. 64,342 4,516 Ryder System Inc. 47,146 3,740 United Parcel Service Inc. Class B 17,345 3,720 ManpowerGroup Inc. 39,112 3,673 nVent Electric plc 94,085 3,272 Illinois Tool Works Inc. 5,066 1,039 H&E Equipment Services Inc. 19,359 842 Information Technology (9.4%)			
Canadian National Railway Co. 95,185 12,768 Northrop Grumman Corp. 26,177 11,707 Lockheed Martin Corp. 18,087 7,984 Honeywell International Inc. 39,037 7,596 3M Co. 45,583 6,786 Emerson Electric Co. 60,633 5,945 Fastenal Co. 82,364 4,892 Triton International Ltd. 64,342 4,516 Ryder System Inc. 47,146 3,740 United Parcel Service Inc. Class B 17,345 3,720 ManpowerGroup Inc. 39,112 3,673 nVent Electric plc 94,085 3,272 Illinois Tool Works Inc. 7,398 1,549 Cummins Inc. 5,066 1,039 H&E Equipment Services Inc. 19,359 842 Information Technology (9.4%)	Johnson Controls International plc	240,583	15,775
Northrop Grumman Corp. 26,177 11,707 Lockheed Martin Corp. 18,087 7,984 Honeywell International Inc. 39,037 7,596 3M Co. 45,583 6,786 Emerson Electric Co. 60,633 5,945 Fastenal Co. 82,364 4,892 Triton International Ltd. 64,342 4,516 Ryder System Inc. 47,146 3,740 United Parcel Service Inc. Class B 17,345 3,720 ManpowerGroup Inc. 39,112 3,673 nVent Electric plc 94,085 3,272 Illinois Tool Works Inc. 7,398 1,549 Cummins Inc. 5,066 1,039 H&E Equipment Services Inc. 19,359 842 Information Technology (9.4%)	L3Harris Technologies Inc.	58,054	14,425
Lockheed Martin Corp. 18,087 7,984 Honeywell International Inc. 39,037 7,596 3M Co. 45,583 6,786 Emerson Electric Co. 60,633 5,945 Fastenal Co. 82,364 4,892 Triton International Ltd. 64,342 4,516 Ryder System Inc. 47,146 3,740 United Parcel Service Inc. Class B 17,345 3,720 ManpowerGroup Inc. 39,112 3,673 nVent Electric plc 94,085 3,272 Illinois Tool Works Inc. 7,398 1,549 Cummins Inc. 5,066 1,039 H&E Equipment Services Inc. 19,359 842 Information Technology (9.4%)	Canadian National Railway Co.	95,185	12,768
Honeywell International Inc. 39,037 7,596 3M Co. 45,583 6,786 Emerson Electric Co. 60,633 5,945 Fastenal Co. 82,364 4,892 Triton International Ltd. 64,342 4,516 Ryder System Inc. 47,146 3,740 United Parcel Service Inc. Class B 17,345 3,720 ManpowerGroup Inc. 39,112 3,673 nVent Electric plc 94,085 3,272 Illinois Tool Works Inc. 7,398 1,549 Cummins Inc. 5,066 1,039 H&E Equipment Services Inc. 19,359 842 Information Technology (9.4%)	Northrop Grumman Corp.	26,177	11,707
3M Co. 45,583 6,786 Emerson Electric Co. 60,633 5,945 Fastenal Co. 82,364 4,892 Triton International Ltd. 64,342 4,516 Ryder System Inc. 47,146 3,740 United Parcel Service Inc. Class B 17,345 3,720 ManpowerGroup Inc. 39,112 3,673 nVent Electric plc 94,085 3,272 Illinois Tool Works Inc. 7,398 1,549 Cummins Inc. 5,066 1,039 H&E Equipment Services Inc. 19,359 842 Information Technology (9.4%)	Lockheed Martin Corp.	18,087	7,984
Emerson Electric Co. 60,633 5,945 Fastenal Co. 82,364 4,892 Triton International Ltd. 64,342 4,516 Ryder System Inc. 47,146 3,740 United Parcel Service Inc. Class B 17,345 3,720 ManpowerGroup Inc. 39,112 3,673 nVent Electric plc 94,085 3,272 Illinois Tool Works Inc. 7,398 1,549 Cummins Inc. 5,066 1,039 H&E Equipment Services Inc. 19,359 842 Information Technology (9.4%)	Honeywell International Inc.	39,037	7,596
Fastenal Co. 82,364 4,892 Triton International Ltd. 64,342 4,516 Ryder System Inc. 47,146 3,740 United Parcel Service Inc. Class B 17,345 3,720 ManpowerGroup Inc. 39,112 3,673 nVent Electric plc 94,085 3,272 Illinois Tool Works Inc. 7,398 1,549 Cummins Inc. 5,066 1,039 H&E Equipment Services Inc. 19,359 842 Information Technology (9.4%) 192,143	3M Co.	45,583	6,786
Triton International Ltd. 64,342 4,516 Ryder System Inc. 47,146 3,740 United Parcel Service Inc. Class B 17,345 3,720 ManpowerGroup Inc. 39,112 3,673 nVent Electric plc 94,085 3,272 Illinois Tool Works Inc. 7,398 1,549 Cummins Inc. 5,066 1,039 H&E Equipment Services Inc. 19,359 842 Information Technology (9.4%)	Emerson Electric Co.	60,633	5,945
Ryder System Inc. 47,146 3,740 United Parcel Service Inc. Class B 17,345 3,720 ManpowerGroup Inc. 39,112 3,673 nVent Electric plc 94,085 3,272 Illinois Tool Works Inc. 7,398 1,549 Cummins Inc. 5,066 1,039 H&E Equipment Services Inc. 19,359 842 Information Technology (9.4%)	Fastenal Co.	82,364	4,892
United Parcel Service Inc. Class B 17,345 3,720 ManpowerGroup Inc. 39,112 3,673 nVent Electric plc 94,085 3,272 Illinois Tool Works Inc. 7,398 1,549 Cummins Inc. 5,066 1,039 H&E Equipment Services Inc. 19,359 842 Information Technology (9.4%)	Triton International Ltd.	64,342	4,516
ManpowerGroup Inc. 39,112 3,673 nVent Electric plc 94,085 3,272 Illinois Tool Works Inc. 7,398 1,549 Cummins Inc. 5,066 1,039 H&E Equipment Services Inc. 19,359 842 Information Technology (9.4%)		47,146	3,740
nVent Electric plc 94,085 3,272 Illinois Tool Works Inc. 7,398 1,549 Cummins Inc. 5,066 1,039 H&E Equipment Services Inc. 19,359 842 Information Technology (9.4%)	United Parcel Service Inc. Class B	17,345	3,720
Illinois Tool Works Inc. 7,398 1,549 Cummins Inc. 5,066 1,039 H&E Equipment Services Inc. 19,359 842 Information Technology (9.4%)	· · · · · · · · · · · · · · · · · · ·	39,112	3,673
Cummins Inc. 5,066 1,039 H&E Equipment Services Inc. 19,359 842 Information Technology (9.4%)			3,272
H&E Equipment Services Inc. 19,359 842 192,143 192,143			
Information Technology (9.4%)			
Information Technology (9.4%)	H&E Equipment Services Inc.	19,359 _	
=:	Information Technology (9.4%)		192,143
		745,967	41,595

	Shares	Marke Value (\$00)
Texas Instruments Inc.	169,891	31,17
Broadcom Inc.	28,554	17,98
Analog Devices Inc.	102,565	16,94
TE Connectivity Ltd.	111,499	14,60
Corning Inc.	351,101	12,95
QUALCOMM Inc.	73,280	11,19
International Business Machines Corp.	68,153	8,86
Intel Corp.	163,165	8,08
HP Inc.	157,713	5,72
Fidelity National Information Services Inc.	54,562	5,47
Automatic Data Processing Inc.	14,014	3,18
Avnet Inc.	69,861	2,83
Hewlett Packard Enterprise Co.	96,084	1,60
ADTRAN Inc.	36,855	68
	_	182,91
aterials (3.7%) LyondellBasell Industries NV Class A	168,967	17,37
PPG Industries Inc.	112,195	14,70
Celanese Corp. Class A	58,236	
Dow Inc.	82,536	8,32
	· ·	5,25
Steel Dynamics Inc. Reliance Steel & Aluminum Co.	60,398	5,03
	23,326	4,27
Nucor Corp.	27,915	4,15
Linde plc	11,622	3,71
Rio Tinto plc ADR	45,505	3,65
Commercial Metals Co.	55,683	2,31
Packaging Corp. of America	13,543	2,11
Olin Corp. CF Industries Holdings Inc.	22,799 5,535	1,19 57
c. maaanaa nalanga ma		72,68
eal Estate (0.4%)		
Crown Castle International Corp.	38,282	7,06
tilities (7.8%)		
American Electric Power Co. Inc.	271,731	27,11
Exelon Corp.	504,280	24,01
Duke Energy Corp.	188,881	21,09
Sempra Energy (XNYS)	117,580	19,76
Dominion Energy Inc.	184,881	15,70
Constellation Energy Corp.	138,360	7,78
NextEra Energy Inc.	79,336	6,72
DTE Energy Co.	45,520	6,01
AES Corp.	172,378	4,43
NiSource Inc.	135,508	4,30
National Fuel Gas Co.	58,233	4,00
Portland General Electric Co.	66,079	3,64
Evergy Inc.	45,423	3,10
Otter Tail Corp.	33,878	2,11
Southern Co.	17,950	1,30
New Jersey Resources Corp.	14,420	66
Eversource Energy	3,753	33
Hawaiian Electric Industries Inc.	7,660	32
		152,44
otal Common Stocks (Cost \$1,570,404)		1,864,07

			Share	Market Value s (\$000)
Temporary Cash Investments (4.4%)				
Money Market Fund (3.3%) 2.3 Vanguard Market Liquidity Fund, 0.312%			645,27	5 64,521
			Fac Amour (\$000	it
Repurchase Agreement (1.1%) BNP Paribas 0.290%, 4/1/22 (Dated 3/31/22, Repurchase Value \$21,400,000, col 0.000%-6.500%, 11/1/24-3/1/52, Freddie Mac 2.55 9/1/32-4/1/52, Ginnie Mae 4.000%-5.500%, 12/20 Bill 0.000%, 5/19/22-3/23/23, and U.S. Treasury No 9/30/22-11/30/22, with a value of \$21,828,000)	00%-4.0 /49-4/20	00%, 1/50, U.S. Treasury	21,40	0 21,400
Total Temporary Cash Investments (Cost \$85,924)				85,921
Total Investments (100.0%) (Cost \$1,656,328)				1,949,992
Other Assets and Liabilities—Net (0.0%)				(425)
Net Assets (100%)				1,949,567
Cost is in \$000. 1 Includes partial security positions on loan to broker-dea 2 Affiliated money market fund available only to Vanguard Vanguard. Rate shown is the 7-day yield. 3 Collateral of \$3,050,000 was received for securities on ADR—American Depositary Receipt.	d funds a			
Derivative Financial Instruments Outstanding as of Pe	eriod En	d		
Futures Contracts				
				(\$000)
	ration	Number of Long (Short) Contracts	Notional Amount	Value and Unrealized Appreciation (Depreciation)
Long Futures Contracts				

A. Security Valuation: Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Equity securities are valued at the latest quoted sales prices or official closing prices taken from the primary market in which each security trades; such securities not traded on the valuation date are valued at the mean of the latest quoted bid and asked prices. Securities for which market quotations are not readily available, or whose values have been affected by events occurring before the portfolio's pricing time but after the close of the securities' primary markets, are valued at their fair values calculated according to procedures adopted by the board of trustees. These procedures include obtaining quotations from an independent pricing service, monitoring news to identify significant market- or security-specific events, and evaluating changes in the values of foreign market proxies (for example, ADRs, futures contracts, or exchange-traded funds), between the time the foreign markets close and the portfolio's pricing time. When fair-value pricing is employed, the prices of securities used by a portfolio to calculate its net asset value may differ from quoted or published prices for the same securities. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services.

June 2022

285

64,563

3,638

E-mini S&P 500 Index

- B. Foreign Currency: Securities and other assets and liabilities denominated in foreign currencies are translated into U.S. dollars using exchange rates obtained from an independent third party as of the portfolio's pricing time on the valuation date. Realized gains (losses) and unrealized appreciation (depreciation) on investment securities include the effects of changes in exchange rates since the securities were purchased, combined with the effects of changes in security prices. Fluctuations in the value of other assets and liabilities resulting from changes in exchange rates are recorded as unrealized foreign currency gains (losses) until the assets or liabilities are settled in cash, at which time they are recorded as realized foreign currency gains (losses).
- C. Futures Contracts: The portfolio uses index futures contracts to a limited extent, with the objective of maintaining full exposure to the stock market while maintaining liquidity. The portfolio may purchase or sell futures contracts to achieve a desired level of investment, whether to accommodate portfolio turnover or cash flows from capital share transactions. The primary risks associated with the use of futures contracts are imperfect correlation between changes in market values of stocks held by the portfolio and the prices of futures contracts, and the possibility of an illiquid market. Counterparty risk involving futures is mitigated because a regulated clearinghouse is the counterparty instead of the clearing broker. To further mitigate counterparty risk, the portfolio trades futures contracts on an exchange, monitors the financial strength of its clearing brokers and clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the portfolio's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any securities pledged as initial margin for open contracts are noted in the Schedule of Investments.

Futures contracts are valued at their quoted daily settlement prices. Fluctuations in the value of the contracts are recorded as an asset (liability).

- D. Repurchase Agreements: The portfolio enters into repurchase agreements with institutional counterparties. Securities pledged as collateral to the portfolio under repurchase agreements are held by a custodian bank until the agreements mature, and in the absence of a default, such collateral cannot be repledged, resold, or rehypothecated. Each agreement requires that the market value of the collateral be sufficient to cover payments of interest and principal. The portfolio further mitigates its counterparty risk by entering into repurchase agreements only with a diverse group of prequalified counterparties, monitoring their financial strength, and entering into master repurchase agreements with its counterparties. The master repurchase agreements provide that, in the event of a counterparty's default (including bankruptcy), the portfolio may terminate any repurchase agreements with that counterparty, determine the net amount owed, and sell or retain the collateral up to the net amount owed to the portfolio. Such action may be subject to legal proceedings, which may delay or limit the disposition of collateral.
- E. Various inputs may be used to determine the value of the portfolio's investments and derivatives. These inputs are summarized in three broad levels for financial statement purposes. The inputs or methodologies used to value securities are not necessarily an indication of the risk associated with investing in those securities.
- Level 1—Quoted prices in active markets for identical securities.
- 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 portfolio's own assumptions used to determine the fair value of investments). Any investments and derivatives valued with significant unobservable inputs are noted on the Schedule of Investments.

The following table summarizes the market value of the portfolio's investments and derivatives as of March 31, 2022, based on the inputs used to value them:

	Level 1 (\$000)	Level 2 (\$000)	Level 3 (\$000)	Total (\$000)
Investments				
Assets				
Common Stocks	1,855,002	9,069	_	1,864,071
Temporary Cash Investments	64,521	21,400	_	85,921
Total	1,919,523	30,469	_	1,949,992
Derivative Financial Instruments				
Assets				
Futures Contracts ¹	3,638	_	_	3,638

¹ Includes cumulative appreciation (depreciation) on futures contracts and centrally cleared swaps, if any, as reported in the Schedule of Investments.